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

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

# Symetra Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Statutory Home Office 4350 Westown Parkway, Suite 180 (Street and Number), West Des Moines, IA, 50266 (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.symetra.com

Statutory Statement Contact Erika Lee Witt (Name), 425-256-8796 (Area Code) (Telephone Number)
erika.witt@symetra.com (E-mail Address), 425-256-5818 (FAX Number)

## OFFICERS

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

## OTHER

Chantel Lee Balkovetz, Executive Vice President
Anne-Marie Diouf, Senior Vice President
Mark Edward Hunt, Executive Vice President
Harry Salvatore Monti Jr., Executive Vice President
Trinity Elizabeth Parker, Senior Vice President
Wesley Warren Severin, Executive Vice President
Mindi Elaine Work, Executive Vice President

## DIRECTORS OR TRUSTEES

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

State of Washington
County of King
SS

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

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

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

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

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

Sophie Hellman

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

This notarial act involved the use of electronic technology.

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

# ASSETS

| | | Current Year 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | Prior Year 4 Net Admitted Assets |
|---|---|---|---|---|---|
| 1. | Bonds (Schedule D) | 31,983,633,758 | | 31,983,633,758 | 30,964,026,292 |
| 2. | Stocks (Schedule D): | | | | |
| | 2.1 Preferred stocks | 106,416,052 | | 106,416,052 | 93,115,285 |
| | 2.2 Common stocks | 622,117,924 | | 622,117,924 | 636,511,896 |
| 3. | Mortgage loans on real estate (Schedule B): | | | | |
| | 3.1 First liens | 7,850,888,568 | | 7,850,888,568 | 7,125,402,311 |
| | 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 ($ 1,294,609,462 , Schedule E - Part 1), cash equivalents ($ 363,855,773 , Schedule E - Part 2) and short-term investments ($ 600,455,976 , Schedule DA) | 2,258,921,211 | | 2,258,921,211 | 958,576,980 |
| 6. | Contract loans (including $ ..... premium notes) | 113,211,289 | | 113,211,289 | 78,710,804 |
| 7. | Derivatives (Schedule DB) | 272,778,792 | | 272,778,792 | 219,657,508 |
| 8. | Other invested assets (Schedule BA) | 623,549,838 | | 623,549,838 | 561,172,961 |
| 9. | Receivables for securities | 168,156,255 | 1,532,305 | 166,623,950 | 203,510,002 |
| 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) | 43,999,673,687 | 1,532,305 | 43,998,141,382 | 40,840,684,039 |
| 13. | Title plants less $ ..... charged off (for Title insurers only) | | | | |
| 14. | Investment income due and accrued | 355,891,391 | 289,843 | 355,601,548 | 313,040,012 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | (1,209,964,342) | 3,460,169 | (1,213,424,511) | (1,094,258,707) |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums) | 32,385,388 | | 32,385,388 | 30,932,266 |
| | 15.3 Accrued retrospective premiums ($ ..... ) and contracts subject to redetermination ($ ..... ) | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 217,731,694 | | 217,731,694 | 152,210,093 |
| | 16.2 Funds held by or deposited with reinsured companies | 109,568,898 | | 109,568,898 | 108,167,516 |
| | 16.3 Other amounts receivable under reinsurance contracts | 1,078,151,992 | | 1,078,151,992 | 1,093,115,860 |
| 17. | Amounts receivable relating to uninsured plans | 706,414 | 125,205 | 581,209 | 441,059 |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 19,569,721 | | 19,569,721 | 8,081,016 |
| 18.2 | Net deferred tax asset | 337,554,678 | 184,629,394 | 152,925,284 | 142,568,728 |
| 19. | Guaranty funds receivable or on deposit | 1,625,466 | | 1,625,466 | 1,226,077 |
| 20. | Electronic data processing equipment and software | 38,915,449 | 38,915,449 | | |
| 21. | Furniture and equipment, including health care delivery assets ($ ..... ) | 3,508,542 | 3,508,542 | | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | 1,715,398 | | 1,715,398 | 7,704,046 |
| 24. | Health care ($ ..... ) and other amounts receivable | | | | |
| 25. | Aggregate write-ins for other than invested assets | 35,346,794 | 34,848,070 | 498,724 | 318,291 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 45,022,381,170 | 267,308,977 | 44,755,072,193 | 41,604,230,296 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 8,130,346,802 | | 8,130,346,802 | 7,524,157,804 |
| 28. | Total (Lines 26 and 27) | 53,152,727,972 | 267,308,977 | 52,885,418,995 | 49,128,388,100 |
| | **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 | 17,280,791 | 17,280,791 | | |
| 2502. | Other assets | 17,637,615 | 17,567,279 | 70,336 | |
| 2503. | Premium and state taxes receivable | 428,388 | | 428,388 | 318,291 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | | | |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 35,346,794 | 34,848,070 | 498,724 | 318,291 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 34,002,705,823 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 11,435,185,545 Modco Reserve) | 34,002,705,823 | 32,013,859,009 |
| 2. | Aggregate reserve for accident and health contracts (including $ Modco Reserve) | 269,125,149 | 240,992,898 |
| 3. | Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 793,092,268 Modco Reserve) | 4,255,823,728 | 4,249,964,760 |
| 4. | Contract claims: | | |
| | 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6) | 68,530,496 | 85,981,299 |
| | 4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6) | 67,186,880 | 51,808,310 |
| 5. | Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10) | | |
| 6. | Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco) | | |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco) | | |
| | 6.3 Coupons and similar benefits (including $ Modco) | | |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 3,128,881 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14) | 4,172,244 | 4,793,034 |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | | |
| | 9.2 Provision for experience rating refunds, including the liability of $ 7,535,242 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act | 7,535,242 | 5,306,839 |
| | 9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 34,020,568 ceded | 34,020,568 | 23,962,292 |
| | 9.4 Interest maintenance reserve (IMR, Line 6) | 113,282,310 | 236,218,562 |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 7,124,363 accident and health $ 22,762,962 and deposit-type contract funds $ | 29,887,325 | 27,925,653 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | | |
| 12. | General expenses due or accrued (Exhibit 2, Line 12, Col. 7) | 100,722,943 | 102,896,164 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ (10,129,799) accrued for expense allowances recognized in reserves, net of reinsured allowances) | (10,129,799) | (10,267,716) |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6) | 14,680,489 | 10,594,972 |
| 15.1 | Current federal and foreign income taxes, including $ 3,037,402 on realized capital gains (losses) | | |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | 1,608,011 | 1,107,213 |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | 42,795,295 | 31,382,443 |
| 18. | Amounts held for agents' account, including $ 83,169 agents' credit balances | 83,169 | 106,867 |
| 19. | Remittances and items not allocated | 919,371,087 | 172,544,747 |
| 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) | 591,565,744 | 362,619,904 |
| | 24.02 Reinsurance in unauthorized and certified ($ ) companies | | 70,841,291 |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 380,443,076 ) reinsurers | 873,510,726 | 848,896,502 |
| | 24.04 Payable to parent, subsidiaries and affiliates | 2,515,033 | 10,218,740 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | 2,304 | 2,189 |
| | 24.07 Funds held under coinsurance | 475,676,668 | 392,417,469 |
| | 24.08 Derivatives | 36,932,457 | 38,143,022 |
| | 24.09 Payable for securities | 174,548,897 | 136,778,984 |
| | 24.10 Payable for securities lending | | |
| | 24.11 Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 654,130,189 | 257,202,589 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 42,730,282,978 | 39,366,298,036 |
| 27. | From Separate Accounts Statement | 7,886,096,535 | 7,268,472,204 |
| 28. | Total liabilities (Lines 26 and 27) | 50,616,379,513 | 46,634,770,240 |
| 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) | 1,088,960,292 | 1,088,960,292 |
| 34. | Aggregate write-ins for special surplus funds | | |
| 35. | Unassigned funds (surplus) | 1,175,079,190 | 1,399,657,567 |
| 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 $ 244,250,273 in Separate Accounts Statement) | 2,264,039,482 | 2,488,617,859 |
| 38. | Totals of Lines 29, 30 and 37 (Page 4, Line 55) | 2,269,039,482 | 2,493,617,859 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 52,885,418,995 | 49,128,388,099 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Cash collateral received on derivatives | 569,976,195 | 200,074,673 |
| 2502. | Liability for limited partnership investments | 63,846,045 | 40,878,686 |
| 2503. | Other amounts held | 13,543,718 | 15,631,842 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 6,764,231 | 617,388 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 654,130,189 | 257,202,589 |
| 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<br>Current Year | 2<br>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. 8) | 3,528,429,315 | 3,450,288,927 |
| 2. | Considerations for supplementary contracts with life contingencies | | |
| 3. | Net investment income (Exhibit of Net Investment Income, Line 17) | 1,757,201,512 | 1,240,662,660 |
| 4. | Amortization of Interest Maintenance Reserve (IMR, Line 5) | 21,619,186 | 44,873,925 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | 75,387,969 | 63,184,076 |
| 6. | Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1) | 438,170,619 | 342,693,971 |
| 7. | Reserve adjustments on reinsurance ceded | 4,458,621,789 | 3,124,739,832 |
| 8. | Miscellaneous Income: | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 56,174,647 | 87,466,257 |
| | 8.2 Charges and fees for deposit-type contracts | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 40,014,820 | 26,077,109 |
| 9. | Total (Lines 1 to 8.3) | 10,375,619,857 | 8,379,986,757 |
| 10. | Death benefits | 326,172,420 | 364,151,707 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 94,861 | 76,767 |
| 12. | Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1) | 337,108,402 | 330,742,506 |
| 13. | Disability benefits and benefits under accident and health contracts | 305,610,933 | 241,361,492 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | |
| 15. | Surrender benefits and withdrawals for life contracts | 5,784,925,369 | 4,008,707,998 |
| 16. | Group conversions | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 240,686,203 | 146,076,974 |
| 18. | Payments on supplementary contracts with life contingencies | | |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 2,010,447,639 | 1,603,497,435 |
| 20. | Totals (Lines 10 to 19) | 9,005,045,827 | 6,694,614,879 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) | 509,964,889 | 385,027,156 |
| 22. | Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) | 556,564 | 549,689 |
| 23. | General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6) | 526,614,993 | 475,677,250 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5) | 69,702,714 | 63,304,000 |
| 25. | Increase in loading on deferred and uncollected premiums | 6,446,426 | 5,750,557 |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | 137,156,279 | 547,249,881 |
| 27. | Aggregate write-ins for deductions | 34,244,694 | 36,691,002 |
| 28. | Totals (Lines 20 to 27) | 10,289,732,386 | 8,208,864,414 |
| 29. | Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 85,887,471 | 171,122,343 |
| 30. | Dividends to policyholders and refunds to members | 2,727 | 2,877 |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 85,884,744 | 171,119,466 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | 96,741,467 | 59,808,851 |
| 33. | Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | (10,856,723) | 111,310,615 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 7,214,709 (excluding taxes of $ (26,932,383) transferred to the IMR) | 102,496,996 | (26,837,850) |
| 35. | Net income (Line 33 plus Line 34) | 91,640,273 | 84,472,765 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | |
| 36. | Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) | 2,493,617,859 | 2,331,630,824 |
| 37. | Net income (Line 35) | 91,640,273 | 84,472,765 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ 7,590,253 | 52,102,197 | (92,603,620) |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | (521,983) | (151,350) |
| 40. | Change in net deferred income tax | 61,304,902 | 88,113,888 |
| 41. | Change in nonadmitted assets | (59,669,978) | (74,260,120) |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | 70,841,291 | (70,841,291) |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | (9,105,876) | 11,960,055 |
| 44. | Change in asset valuation reserve | (228,945,840) | 84,484,741 |
| 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 | 88,758,178 | 17,872,453 |
| 47. | Other changes in surplus in Separate Accounts Statement | (86,823,301) | (20,584,455) |
| 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 | | 125,000,000 |
| | 51.2 Transferred to capital (Stock Dividend) | | |
| | 51.3 Transferred from capital | | |
| | 51.4 Change in surplus as a result of reinsurance | | |
| 52. | Dividends to stockholders | (207,000,000) | |
| 53. | Aggregate write-ins for gains and losses in surplus | 2,841,760 | 8,523,969 |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | (224,578,377) | 161,987,035 |
| 55. | Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) | 2,269,039,482 | 2,493,617,859 |
| | **DETAILS OF WRITE-INS** | | |
| 08.301. | Other revenue | 22,866,238 | 17,427,040 |
| 08.302. | Surrender, set-up and administration fees | 17,148,582 | 8,650,069 |
| 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) | 40,014,820 | 26,077,109 |
| 2701. | Investment expense on funds withheld | 25,230,430 | 24,515,027 |
| 2702. | Investment expense on funds withheld with subsidiary | 9,014,264 | 12,175,975 |
| 2703. | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) | 34,244,694 | 36,691,002 |
| 5301. | Correction of error - annuity reserves | 2,841,760 | |
| 5302. | Correction of error - accrued commissions, net of tax | | 6,884,700 |
| 5303. | Correction of error - reinsurance recoverable, net of tax | | 1,639,269 |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | | |
| 5399. | Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) | 2,841,760 | 8,523,969 |

# CASH FLOW

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **Cash from Operations** | | |
| 1. | Premiums collected net of reinsurance | 3,666,494,912 | 4,345,585,967 |
| 2. | Net investment income | 1,805,044,101 | 1,460,551,099 |
| 3. | Miscellaneous income | 651,130,562 | 517,876,733 |
| 4. | Total (Lines 1 through 3) | 6,122,669,575 | 6,324,013,799 |
| 5. | Benefit and loss related payments | 2,586,909,811 | 1,992,031,190 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 152,789,324 | 574,525,157 |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 1,162,326,208 | 1,923,796,787 |
| 8. | Dividends paid to policyholders | 2,727 | 2,877 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ 724,281 tax on capital gains (losses) | 88,512,498 | 55,737,946 |
| 10. | Total (Lines 5 through 9) | 3,990,540,568 | 4,546,093,957 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 2,132,129,007 | 1,777,919,842 |
| | **Cash from Investments** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 7,880,694,033 | 5,582,102,395 |
| | 12.2 Stocks | 364,713,060 | 129,295,316 |
| | 12.3 Mortgage loans | 548,712,411 | 831,440,609 |
| | 12.4 Real estate | | |
| | 12.5 Other invested assets | 63,539,335 | 11,216,048 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 3,200,288 | 966,663 |
| | 12.7 Miscellaneous proceeds | 328,834,947 | 165,584,338 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 9,189,694,074 | 6,720,605,369 |
| 13. | Cost of investments acquired (long-term only): | | |
| | 13.1 Bonds | 9,030,359,892 | 7,201,966,835 |
| | 13.2 Stocks | 283,306,615 | 341,144,000 |
| | 13.3 Mortgage loans | 1,274,177,685 | 1,147,677,075 |
| | 13.4 Real estate | | |
| | 13.5 Other invested assets | 60,650,572 | 56,447,581 |
| | 13.6 Miscellaneous applications | 353,697,886 | 415,595,022 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 11,002,192,650 | 9,162,830,513 |
| 14. | Net increase/(decrease) in contract loans and premium notes | 34,500,485 | 5,593,171 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) | (1,846,999,061) | (2,447,818,315) |
| | **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 | | 125,000,000 |
| | 16.3 Borrowed funds | | |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (1,338,102) | 556,661,105 |
| | 16.5 Dividends to stockholders | 207,000,000 | |
| | 16.6 Other cash provided (applied) | 1,223,552,386 | (117,732,587) |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | 1,015,214,284 | 563,928,518 |
| | **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) | 1,300,344,230 | (105,969,955) |
| 19. | Cash, cash equivalents and short-term investments: | | |
| | 19.1 Beginning of year | 958,576,980 | 1,064,546,935 |
| | 19.2 End of year (Line 18 plus Line 19.1) | 2,258,921,211 | 958,576,980 |

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

| | | |
|---|---|---|
| 20.0001. Bonds and stocks exchanges | 85,745,392 | 56,578,367 |
| 20.0002. Derivatives - amortization of option costs under Iowa Administrative Code 191-197 | 62,081,574 | 225,899,662 |
| 20.0003. Present value adjustments | 34,080,833 | 1,638,338 |
| 20.0004. Investment expense on funds withheld | 25,230,430 | 24,515,027 |
| 20.0005. Mortgage loans - Refinances | 23,241,855 | 53,788,982 |
| 20.0006. Limited partnership distribution | 11,511,581 | 11,520,047 |
| 20.0007. Limited partnership contribution | 10,386,818 | 27,032,066 |
| 20.0008. Investment expense on funds withheld with subsidiary | 9,014,264 | 12,175,974 |
| 20.0009. Amortization of Contra liability | 7,197,070 | 9,188,460 |
| 20.0010. Stocks - noncash acquisitions | 4,999,144 | 3,117,728 |
| 20.0011. Swaps amortization | 2,332,289 | |
| 20.0012. Bond Interest converted to principal | 1,192,416 | 1,048,466 |
| 20.0013. Repurchase benefits expense | 154,974 | 101,102 |

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

| | | |
|---|---|---|
| 20.0014. Bonds - paid in kind | 100,371 | 195,716 |
| 20.0015. Contract loans - interest adjustment to principal | 21,984 | (97,041) |

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

| | | 1<br>Total | 2<br>Individual Life | 3<br>Group Life | 4<br>Individual Annuities | 5<br>Group Annuities | 6<br>Accident and Health | 7<br>Fraternal | 8<br>Other Lines of Business | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 3,528,429,315 | 657,651,778 | 186,537,099 | 2,143,008,042 | 9,191,147 | 532,041,249 | | | |
| 2. | Considerations for supplementary contracts with life contingencies | | XXX | XXX | | | XXX | XXX | | XXX |
| 3. | Net investment income | 1,757,201,512 | 188,435,446 | 7,150,844 | 1,491,943,966 | 29,428,941 | 40,242,315 | | | |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 21,619,186 | (200,629) | (161,955) | 22,700,517 | 220,424 | (939,171) | | | |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | 75,387,969 | 16,671,915 | 5,973,658 | 52,742,396 | | | XXX | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 438,170,619 | 12,063,071 | | 307,391,655 | | 118,715,893 | XXX | | |
| 7. | Reserve adjustments on reinsurance ceded | 4,458,621,789 | 29,046 | | 4,458,592,743 | | | XXX | | |
| 8. | Miscellaneous Income: | | | | | | | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 56,174,647 | 43,002,975 | 7,555,874 | 3,764,849 | 1,850,949 | | XXX | | |
| | 8.2 Charges and fees for deposit-type contracts | | | | | | XXX | XXX | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 40,014,819 | (5,532,260) | 20 | 42,809,902 | (18,805) | 2,755,962 | | | |
| 9. | Totals (Lines 1 to 8.3) | 10,375,619,856 | 912,121,342 | 207,055,540 | 8,522,954,070 | 40,672,656 | 692,816,248 | | | |
| 10. | Death benefits | 326,172,420 | 172,896,034 | 153,276,386 | | | XXX | XXX | | |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 94,861 | 94,861 | | | | XXX | XXX | | |
| 12. | Annuity benefits | 337,108,402 | XXX | XXX | 329,273,987 | 7,834,415 | XXX | XXX | | XXX |
| 13. | Disability benefits and benefits under accident and health contracts | 305,610,933 | 517,231 | (141) | | | 305,093,843 | XXX | | |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | XXX | | |
| 15. | Surrender benefits and withdrawals for life contracts | 5,784,925,369 | 139,588,550 | 26,933 | 5,567,880,541 | 77,429,345 | XXX | XXX | | |
| 16. | Group conversions | | 26,823 | (26,823) | | | | XXX | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 240,686,203 | 2,499,368 | 574,157 | 234,775,071 | 2,763,161 | 74,446 | XXX | | |
| 18. | Payments on supplementary contracts with life contingencies | | | | | | XXX | XXX | | |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 2,010,447,639 | 365,521,557 | 6,928,067 | 1,643,881,312 | (34,015,548) | 28,132,251 | XXX | | |
| 20. | Totals (Lines 10 to 19) | 9,005,045,827 | 681,144,424 | 160,778,579 | 7,775,810,911 | 54,011,373 | 333,300,540 | XXX | | |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 509,964,889 | 165,355,545 | 20,514,635 | 194,007,812 | 648,898 | 129,437,999 | | | XXX |
| 22. | Commissions and expense allowances on reinsurance assumed | 556,564 | 556,564 | | | | | XXX | | |
| 23. | General insurance expenses and fraternal expenses | 526,614,993 | 132,943,571 | 33,366,470 | 186,117,178 | 8,282,318 | 165,905,456 | | | |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 69,702,714 | 19,270,751 | 5,091,226 | 13,758,240 | 604,684 | 30,977,813 | | | |
| 25. | Increase in loading on deferred and uncollected premiums | 6,446,426 | 6,446,426 | | | | | XXX | | |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | 137,156,279 | (160,738,129) | (2,433,694) | 317,215,640 | (16,887,538) | | XXX | | |
| 27. | Aggregate write-ins for deductions | 34,244,694 | 34,244,694 | | | | | | | |
| 28. | Totals (Lines 20 to 27) | 10,289,732,386 | 879,223,846 | 217,317,216 | 8,486,909,781 | 46,659,735 | 659,621,808 | | | |
| 29. | Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 85,887,470 | 32,897,496 | (10,261,676) | 36,044,289 | (5,987,079) | 33,194,440 | | | |
| 30. | Dividends to policyholders and refunds to members | 2,727 | 2,727 | | | | | XXX | | |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 85,884,743 | 32,894,769 | (10,261,676) | 36,044,289 | (5,987,079) | 33,194,440 | | | |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | 96,741,467 | 18,181,896 | (1,240,151) | 73,295,065 | (1,290,733) | 7,795,390 | | | |
| 33. | Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | (10,856,724) | 14,712,873 | (9,021,525) | (37,250,776) | (4,696,346) | 25,399,050 | | | |
| 34. | Policies/certificates in force end of year | 2,936,304 | 172,645 | 1,259 | 232,803 | 13,383 | 2,516,214 | XXX | | |
| | **DETAILS OF WRITE-INS** | | | | | | | | | |
| 08.301. | Other revenue | 22,866,237 | (5,647,029) | | 25,806,721 | (49,417) | 2,755,962 | | | |
| 08.302. | Surrender, set-up, and adminstration fees | 17,148,582 | 114,769 | 20 | 17,003,181 | 30,612 | | | | |
| 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) | 40,014,819 | (5,532,260) | 20 | 42,809,902 | (18,805) | 2,755,962 | | | |
| 2701. | Investment expense on funds withheld | 25,230,430 | 25,230,430 | | | | | | | |
| 2702. | Investment expense on funds withheld with subsidiary | 9,014,264 | 9,014,264 | | | | | | | |
| 2703. | | | | | | | | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | | | | | | | | |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 34,244,694 | 34,244,694 | | | | | | | |

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE [b]

| | 1<br>Total | 2<br>Industrial Life | 3<br>Whole Life | 4<br>Term Life | 5<br>Indexed Life | 6<br>Universal Life | 7<br>Universal Life With Secondary Guarantees | 8<br>Variable Life | 9<br>Variable Universal Life | 10<br>Credit Life (c) | 11<br>Other Individual Life | 12<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Premiums for life contracts [a] | 657,651,778 | | 1,107,608 | 22,960,433 | | 23,078,195 | 592,534,448 | | 17,971,094 | | | |
| 2. Considerations for supplementary contracts with life contingencies | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 3. Net investment income | 188,435,446 | | 7,855,771 | 3,129,756 | | 29,050,109 | 145,305,435 | | 3,094,375 | | | |
| 4. Amortization of Interest Maintenance Reserve (IMR) | (200,629) | | (226,064) | (90,064) | | 519,356 | (423,859) | | 20,002 | | | |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | 16,671,915 | | | | | 16,671,915 | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 12,063,071 | | | 7,442,953 | | | 4,608,090 | | 12,028 | | | |
| 7. Reserve adjustments on reinsurance ceded | 29,046 | | | | | | | | 29,046 | | | |
| 8. Miscellaneous Income: | | | | | | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 43,002,975 | | | | | 29,329,493 | | | 13,673,482 | | | |
| 8.2 Charges and fees for deposit-type contracts | | | | | | | | | | | | |
| 8.3 Aggregate write-ins for miscellaneous income | (5,532,260) | | 280 | (10,141,049) | | 4,160,939 | 2,370 | | 445,200 | | | |
| 9. Totals (Lines 1 to 8.3) | 912,121,342 | | 8,737,595 | 23,302,029 | | 102,810,007 | 742,026,484 | | 35,245,227 | | | |
| 10. Death benefits | 172,896,034 | | 3,135,798 | 7,488,616 | | 126,287,169 | 31,901,342 | | 4,083,109 | | | |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 94,861 | | 94,861 | | | | | | | | | |
| 12. Annuity benefits | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13. Disability benefits and benefits under accident and health contracts | 517,231 | | 37,276 | 118,942 | | 360,713 | | | 300 | | | |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | | | | | | |
| 15. Surrender benefits and withdrawals for life contracts | 139,588,550 | | 1,303,865 | 8,888 | | 12,539,738 | 24,180,702 | | 101,555,357 | | | |
| 16. Group conversions | 26,823 | | 89,987 | | | (63,164) | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 2,499,368 | | 198,887 | 487,689 | | 835,471 | 441,210 | | 536,111 | | | |
| 18. Payments on supplementary contracts with life contingencies | | | | | | | | | | | | |
| 19. Increase in aggregate reserves for life and accident and health contracts | 365,521,557 | | (2,543,904) | (321,686) | | (15,002,090) | 388,795,794 | | (5,406,557) | | | |
| 20. Totals (Lines 10 to 19) | 681,144,424 | | 2,316,770 | 7,782,449 | | 124,957,837 | 445,319,048 | | 100,768,320 | | | |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 165,355,545 | | 57 | 27,896,563 | | 14,547,021 | 121,434,813 | | 1,477,091 | | | XXX |
| 22. Commissions and expense allowances on reinsurance assumed | 556,564 | | | | | 556,564 | | | | | | |
| 23. General insurance expenses | 132,943,571 | | 5,875,025 | 57,648,579 | | 21,379,503 | 45,205,215 | | 2,835,249 | | | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 19,270,751 | | (1,017,685) | 4,600,958 | | 5,129,738 | 10,049,819 | | 507,921 | | | |
| 25. Increase in loading on deferred and uncollected premiums | 6,446,426 | | (2,595) | 6,449,021 | | | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | (160,738,129) | | | | | (76,241,758) | | | (84,496,371) | | | |
| 27. Aggregate write-ins for deductions | 34,244,694 | | | | | | 34,244,694 | | | | | |
| 28. Totals (Lines 20 to 27) | 879,223,846 | | 7,171,572 | 104,377,570 | | 90,328,905 | 656,253,589 | | 21,092,210 | | | |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 32,897,496 | | 1,566,023 | (81,075,541) | | 12,481,102 | 85,772,895 | | 14,153,017 | | | |
| 30. Dividends to policyholders and refunds to members | 2,727 | | 2,727 | | | | | | | | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 32,894,769 | | 1,563,296 | (81,075,541) | | 12,481,102 | 85,772,895 | | 14,153,017 | | | |
| 32. Federal income taxes incurred (excluding tax on capital gains) | 18,181,896 | | 473,848 | (17,296,269) | | 3,498,310 | 28,950,933 | | 2,555,074 | | | |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 14,712,873 | | 1,089,448 | (63,779,272) | | 8,982,792 | 56,821,962 | | 11,597,943 | | | |
| 34. Policies/certificates in force end of year | 172,645 | | 10,528 | 73,782 | | 54,052 | 30,742 | | 3,541 | | | |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | |
| 08.301. Other revenue | (5,647,029) | | | (10,141,079) | | 4,159,458 | | | 334,592 | | | |
| 08.302. Surrender, set-up, and adminstration fees | 114,769 | | 280 | 30 | | 1,481 | 2,370 | | 110,608 | | | |
| 08.303. | | | | | | | | | | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | | | | | | | | | | | | |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | (5,532,260) | | 280 | (10,141,049) | | 4,160,939 | 2,370 | | 445,200 | | | |
| 2701. Investment expense on funds withheld | 25,230,430 | | | | | | 25,230,430 | | | | | |
| 2702. Investment expense on funds withheld with subsidiary | 9,014,264 | | | | | | 9,014,264 | | | | | |
| 2703. | | | | | | | | | | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | | | | | | | | | | | | |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 34,244,694 | | | | | | 34,244,694 | | | | | |

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

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

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

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE [c]

| | 1<br>Total | 2<br>Whole Life | 3<br>Term Life | 4<br>Universal Life | 5<br>Variable Life | 6<br>Variable Universal Life | 7<br>Credit Life (d) | 8<br>Other Group Life (a) | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| 1. Premiums for life contracts [b] | 186,537,099 | | 185,502,547 | 178,209 | | | | 856,343 | |
| 2. Considerations for supplementary contracts with life contingencies | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 3. Net investment income | 7,150,844 | | 6,886,497 | 234,247 | | | | 30,100 | |
| 4. Amortization of Interest Maintenance Reserve (IMR) | (161,955) | | (160,570) | (683) | | | | (702) | |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | 5,973,658 | | | 5,973,658 | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | | | | | | | | | |
| 7. Reserve adjustments on reinsurance ceded | | | | | | | | | |
| 8. Miscellaneous Income: | | | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 7,555,874 | | | 7,555,874 | | | | | |
| 8.2 Charges and fees for deposit-type contracts | | | | | | | | | |
| 8.3 Aggregate write-ins for miscellaneous income | 20 | | | 20 | | | | | |
| 9. Totals (Lines 1 to 8.3) | 207,055,540 | | 192,228,474 | 13,941,325 | | | | 885,741 | |
| 10. Death benefits | 153,276,386 | | 142,706,054 | 8,698,521 | | | | 1,871,811 | |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | | | | | | | | | |
| 12. Annuity benefits | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13. Disability benefits and benefits under accident and health contracts | (141) | | (141) | | | | | | |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | | | |
| 15. Surrender benefits and withdrawals for life contracts | 26,933 | | | 26,933 | | | | | |
| 16. Group conversions | (26,823) | | | | | | | (26,823) | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 574,157 | | 518,678 | 52,700 | | | | 2,779 | |
| 18. Payments on supplementary contracts with life contingencies | | | | | | | | | |
| 19. Increase in aggregate reserves for life and accident and health contracts | 6,928,067 | | 6,877,169 | 50,898 | | | | | |
| 20. Totals (Lines 10 to 19) | 160,778,579 | | 150,101,760 | 8,829,052 | | | | 1,847,767 | |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 20,514,635 | | 20,142,877 | 240,095 | | | | 131,663 | XXX |
| 22. Commissions and expense allowances on reinsurance assumed | | | | | | | | | |
| 23. General insurance expenses | 33,366,470 | | 32,159,202 | 1,186,421 | | | | 20,847 | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 5,091,226 | | 5,014,424 | 61,930 | | | | 14,872 | |
| 25. Increase in loading on deferred and uncollected premiums | | | | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | (2,433,694) | | | (2,433,694) | | | | | |
| 27. Aggregate write-ins for deductions | | | | | | | | | |
| 28. Totals (Lines 20 to 27) | 217,317,216 | | 207,418,263 | 7,883,804 | | | | 2,015,149 | |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | (10,261,676) | | (15,189,789) | 6,057,521 | | | | (1,129,408) | |
| 30. Dividends to policyholders and refunds to members | | | | | | | | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | (10,261,676) | | (15,189,789) | 6,057,521 | | | | (1,129,408) | |
| 32. Federal income taxes incurred (excluding tax on capital gains) | (1,240,151) | | (2,403,565) | 1,382,823 | | | | (219,409) | |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | (9,021,525) | | (12,786,224) | 4,674,698 | | | | (909,999) | |
| 34. Policies/certificates in force end of year | 1,259 | | 1,204 | 28 | | | | 27 | |
| **DETAILS OF WRITE-INS** | | | | | | | | | |
| 08.301. Surrender, set-up, and adminstration fees | 20 | | | 20 | | | | | |
| 08.302. | | | | | | | | | |
| 08.303. | | | | | | | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | | | | | | | | | |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 20 | | | 20 | | | | | |
| 2701. | | | | | | | | | |
| 2702. | | | | | | | | | |
| 2703. | | | | | | | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | | | | | | | | | |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | | | | | | | | | |

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

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

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

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

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

| | | 1 | Deferred | | | | 6 | 7 |
|---|---|---|---|---|---|---|---|---|
| | | Total | 2<br>Fixed Annuities | 3<br>Indexed Annuities | 4<br>Variable Annuities with Guarantees | 5<br>Variable Annuities Without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other Annuities |
| 1. | Premiums for individual annuity contracts | 2,143,008,042 | 928,324,202 | 1,091,486,533 | 2,620,512 | | 120,576,795 | |
| 2. | Considerations for supplementary contracts with life contingencies | | XXX | XXX | XXX | XXX | | XXX |
| 3. | Net investment income | 1,491,943,966 | 780,166,611 | 443,720,291 | 8,724,791 | | 259,332,273 | |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 22,700,517 | (10,649,481) | (10,548,235) | (163,260) | | 44,061,493 | |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | 52,742,396 | | 52,742,396 | | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 307,391,655 | 234,758,952 | 72,632,703 | | | | |
| 7. | Reserve adjustments on reinsurance ceded | 4,458,592,743 | 3,630,020,391 | 880,309,331 | | | (51,736,979) | |
| 8. | Miscellaneous Income: | | | | | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 3,764,849 | | | 3,764,849 | | | |
| | 8.2 Charges and fees for deposit-type contracts | | | | | | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 42,809,902 | 7,856,213 | 34,054,134 | 339,184 | | 560,371 | |
| 9. | Totals (Lines 1 to 8.3) | 8,522,954,070 | 5,570,476,888 | 2,564,397,153 | 15,286,076 | | 372,793,953 | |
| 10. | Death benefits | | | | | | | |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | | | | | | | |
| 12. | Annuity benefits | 329,273,987 | 455,942 | 24,468 | 31,313 | | 328,762,264 | |
| 13. | Disability benefits and benefits under accident and health contracts | | | | | | | |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | |
| 15. | Surrender benefits and withdrawals for life contracts | 5,567,880,541 | 2,661,471,053 | 2,855,612,531 | 56,859,601 | | (6,062,644) | |
| 16. | Group conversions | | | | | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 234,775,071 | 167,403,540 | (381) | 6,805 | | 67,365,107 | |
| 18. | Payments on supplementary contracts with life contingencies | | | | | | | |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 1,643,881,312 | 2,396,967,564 | (760,927,730) | (22,924,671) | | 30,766,149 | |
| 20. | Totals (Lines 10 to 19) | 7,775,810,911 | 5,226,298,099 | 2,094,708,888 | 33,973,048 | | 420,830,876 | |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 194,007,812 | 98,480,336 | 87,864,134 | 753,242 | | 6,910,100 | |
| 22. | Commissions and expense allowances on reinsurance assumed | | | | | | | |
| 23. | General insurance expenses | 186,117,178 | 90,789,613 | 76,516,429 | 7,138,531 | | 11,672,605 | |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 13,758,240 | 6,541,880 | 5,992,012 | 551,365 | | 672,983 | |
| 25. | Increase in loading on deferred and uncollected premiums | | | | | | | |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | 317,215,640 | | 342,598,980 | (25,383,340) | | | |
| 27. | Aggregate write-ins for deductions | | | | | | | |
| 28. | Totals (Lines 20 to 27) | 8,486,909,781 | 5,422,109,928 | 2,607,680,443 | 17,032,846 | | 440,086,564 | |
| 29. | Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 36,044,289 | 148,366,960 | (43,283,290) | (1,746,770) | | (67,292,611) | |
| 30. | Dividends to policyholders and refunds to members | | | | | | | |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 36,044,289 | 148,366,960 | (43,283,290) | (1,746,770) | | (67,292,611) | |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | 73,295,065 | 94,023,136 | 1,154,533 | (447,933) | | (21,434,671) | |
| 33. | Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | (37,250,776) | 54,343,824 | (44,437,823) | (1,298,837) | | (45,857,940) | |
| 34. | Policies/certificates in force end of year | 232,803 | 103,778 | 92,841 | 8,375 | | 27,809 | |
| | **DETAILS OF WRITE-INS** | | | | | | | |
| 08.301. | Other revenue | 25,806,721 | (4,815) | 25,429,772 | 282,228 | | 99,536 | |
| 08.302. | Surrender, set-up, and adminstration fees | 17,003,181 | 7,861,028 | 8,624,362 | 56,956 | | 460,835 | |
| 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) | 42,809,902 | 7,856,213 | 34,054,134 | 339,184 | | 560,371 | |
| 2701. | | | | | | | | |
| 2702. | | | | | | | | |
| 2703. | | | | | | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | | | | | | |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | | | | | | | |

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

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

| | | 1 | Deferred | | | | 6 | 7 |
|---|---|---|---|---|---|---|---|---|
| | | Total | 2<br>Fixed Annuities | 3<br>Indexed Annuities | 4<br>Variable Annuities with Guarantees | 5<br>Variable Annuities Without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other Annuities |
| 1. | Premiums for group annuity contracts | 9,191,147 | 734,570 | | 8,456,577 | | | |
| 2. | Considerations for supplementary contracts with life contingencies | | XXX | XXX | XXX | XXX | | XXX |
| 3. | Net investment income | 29,428,941 | 22,868,362 | | 2,484,018 | | 4,076,561 | |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 220,424 | (427,917) | | (46,481) | | 694,822 | |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | | | | | | | |
| 7. | Reserve adjustments on reinsurance ceded | | | | | | | |
| 8. | Miscellaneous Income: | | | | | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 1,850,949 | | | 1,850,949 | | | |
| | 8.2 Charges and fees for deposit-type contracts | | | | | | | |
| | 8.3 Aggregate write-ins for miscellaneous income | (18,805) | (11,888) | | (6,917) | | | |
| 9. | Totals (Lines 1 to 8.3) | 40,672,656 | 23,163,127 | | 12,738,146 | | 4,771,383 | |
| 10. | Death benefits | | | | | | | |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | | | | | | | |
| 12. | Annuity benefits | 7,834,415 | | | | | 7,834,415 | |
| 13. | Disability benefits and benefits under accident and health contracts | | | | | | | |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | |
| 15. | Surrender benefits and withdrawals for life contracts | 77,429,345 | 44,547,325 | | 32,882,020 | | | |
| 16. | Group conversions | | | | | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 2,763,161 | 2,763,161 | | | | | |
| 18. | Payments on supplementary contracts with life contingencies | | | | | | | |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (34,015,548) | (24,952,792) | | (6,216,541) | | (2,846,215) | |
| 20. | Totals (Lines 10 to 19) | 54,011,373 | 22,357,694 | | 26,665,479 | | 4,988,200 | |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 648,898 | 35,272 | | 613,626 | | | |
| 22. | Commissions and expense allowances on reinsurance assumed | | | | | | | |
| 23. | General insurance expenses | 8,282,318 | 4,268,264 | | 1,534,495 | | 2,479,559 | |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 604,684 | 307,467 | | 124,037 | | 173,180 | |
| 25. | Increase in loading on deferred and uncollected premiums | | | | | | | |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (16,887,538) | | | (16,887,538) | | | |
| 27. | Aggregate write-ins for deductions | | | | | | | |
| 28. | Totals (Lines 20 to 27) | 46,659,735 | 26,968,697 | | 12,050,099 | | 7,640,939 | |
| 29. | Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | (5,987,079) | (3,805,570) | | 688,047 | | (2,869,556) | |
| 30. | Dividends to policyholders and refunds to members | | | | | | | |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | (5,987,079) | (3,805,570) | | 688,047 | | (2,869,556) | |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | (1,290,733) | (812,414) | | 163,236 | | (641,555) | |
| 33. | Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | (4,696,346) | (2,993,156) | | 524,811 | | (2,228,001) | |
| 34. | Policies/certificates in force end of year | 13,383 | 8,058 | | 2,830 | | 2,495 | |
| | **DETAILS OF WRITE-INS** | | | | | | | |
| 08.301. | Other revenue | (49,417) | (19,673) | | (29,744) | | | |
| 08.302. | Surrender, set-up, and adminstration fees | 30,612 | 7,785 | | 22,827 | | | |
| 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) | (18,805) | (11,888) | | (6,917) | | | |
| 2701. | | | | | | | | |
| 2702. | | | | | | | | |
| 2703. | | | | | | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | | | | | | |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | | | | | | | |

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

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

| | 1 | Comprehensive (Hospital & Medical) | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 2 | 3 | | | | | | | | | | |
| | Total | Individual | Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefits Plan | Title XVIII Medicare | Title XIX Medicaid | Credit A&H | Disability Income | Long-Term Care | Other Health |
| 1. Premiums for accident and health contracts | 532,041,249 | | | | | | | | | | 166,972,915 | | 365,068,334 |
| 2. Considerations for supplementary contracts with life contingencies | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 3. Net investment income | 40,242,315 | | | | | | | | | | 13,385,371 | | 26,856,944 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | (939,171) | | | | | | | | | | (312,959) | | (626,212) |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 118,715,893 | | | | | | | | | | | | 118,715,893 |
| 7. Reserve adjustments on reinsurance ceded | | | | | | | | | | | | | |
| 8. Miscellaneous Income: | | | | | | | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | | | | | | | | | | | |
| 8.2 Charges and fees for deposit-type contracts | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8.3 Aggregate write-ins for miscellaneous income | 2,755,962 | | | | | | | | | | | | 2,755,962 |
| 9. Totals (Lines 1 to 8.3) | 692,816,248 | | | | | | | | | | 180,045,327 | | 512,770,921 |
| 10. Death benefits | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 12. Annuity benefits | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13. Disability benefits and benefits under accident and health contracts | 305,093,843 | | | | | | | | | | 103,531,829 | | 201,562,014 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | | | | | | | |
| 15. Surrender benefits and withdrawals for life contracts | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 16. Group conversions | | | | | | | | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 74,446 | | | | | | | | | | | | 74,446 |
| 18. Payments on supplementary contracts with life contingencies | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 19. Increase in aggregate reserves for life and accident and health contracts | 28,132,251 | | | | | | | | | | 27,814,489 | | 317,762 |
| 20. Totals (Lines 10 to 19) | 333,300,540 | | | | | | | | | | 131,346,318 | | 201,954,222 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 129,437,999 | | | | | | | | | | 22,221,998 | | 107,216,001 |
| 22. Commissions and expense allowances on reinsurance assumed | | | | | | | | | | | | | |
| 23. General insurance expenses | 165,905,456 | | | | | | | | | | 34,843,201 | | 131,062,255 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 30,977,813 | | | | | | | | | | 4,400,330 | | 26,577,483 |
| 25. Increase in loading on deferred and uncollected premiums | | | | | | | | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | | | | | | | | | | | |
| 27. Aggregate write-ins for deductions | | | | | | | | | | | | | |
| 28. Totals (Lines 20 to 27) | 659,621,808 | | | | | | | | | | 192,811,847 | | 466,809,961 |
| 29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28) | 33,194,440 | | | | | | | | | | (12,766,520) | | 45,960,960 |
| 30. Dividends to policyholders and refunds to members | | | | | | | | | | | | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 33,194,440 | | | | | | | | | | (12,766,520) | | 45,960,960 |
| 32. Federal income taxes incurred (excluding tax on capital gains) | 7,795,390 | | | | | | | | | | (2,641,906) | | 10,437,296 |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 25,399,050 | | | | | | | | | | (10,124,614) | | 35,523,664 |
| 34. Policies/certificates in force end of year | 2,516,214 | | | | | | | | | | 451,915 | | 2,064,299 |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | | |
| 08.301. Other revenue | 2,755,962 | | | | | | | | | | | | 2,755,962 |
| 08.302. | | | | | | | | | | | | | |
| 08.303. | | | | | | | | | | | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | | | | | | | | | | | | | |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 2,755,962 | | | | | | | | | | | | 2,755,962 |
| 2701. | | | | | | | | | | | | | |
| 2702. | | | | | | | | | | | | | |
| 2703. | | | | | | | | | | | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | | | | | | | | | | | | | |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | | | | | | | | | | | | | |

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

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

| | 1<br>Total | 2<br>Industrial Life | 3<br>Whole Life | 4<br>Term Life | 5<br>Indexed Life | 6<br>Universal Life | 7<br>Universal Life With Secondary Guarantees | 8<br>Variable Life | 9<br>Variable Universal Life | 10<br>Credit Life [(b)] (N/A Fraternal) | 11<br>Other Individual Life | 12<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Involving Life or Disability Contingencies (Reserves)** (Net of Reinsurance Ceded) | | | | | | | | | | | | |
| 1. Reserve December 31 of prior year | 3,339,912,042 | | 54,301,659 | 3,005,869 | | 1,433,497,564 | 1,776,186,232 | | 72,920,718 | | | |
| 2. Tabular net premiums or considerations | 1,956,848,692 | | 1,000,986 | 4,659,250 | | 37,820,616 | 1,895,396,746 | | 17,971,094 | | | |
| 3. Present value of disability claims incurred | 28,769 | | | | | 28,769 | | | | | | |
| 4. Tabular interest | 164,613,057 | | 1,824,207 | 214,806 | | 65,601,601 | 94,425,668 | | 2,546,775 | | | |
| 5. Tabular less actual reserve released | 210,412 | | 1,127 | 121,413 | | 93,456 | | | (5,584) | | | |
| 6. Increase in reserve on account of change in valuation basis | 23,638,998 | | | | | 1,575,707 | 22,063,291 | | | | | |
| 6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve | | XXX | | | | | | | | XXX | | |
| 7. Other increases (net) | (14,263,199) | | (10,412) | 276 | | 1,381,828 | (14,383,771) | | (1,251,120) | | | |
| 8. Totals (Lines 1 to 7) | 5,470,988,771 | | 57,117,567 | 8,001,614 | | 1,539,999,541 | 3,773,688,166 | | 92,181,883 | | | |
| 9. Tabular cost | 1,629,115,770 | | 1,824,129 | 4,977,964 | | 75,865,494 | 1,542,841,978 | | 3,606,205 | | | |
| 10. Reserves released by death | 47,462,812 | | 2,214,291 | 9,132 | | 31,038,085 | 10,438,381 | | 3,762,923 | | | |
| 11. Reserves released by other terminations (net) | 149,077,424 | | 1,284,116 | 211,393 | | 12,664,067 | 33,362,491 | | 101,555,357 | | | |
| 12. Annuity, supplementary contract and disability payments involving life contingencies | 517,231 | | 37,276 | 118,942 | | 360,713 | | | 300 | | | |
| 13. Net transfers to or (from) Separate Accounts | (84,524,237) | | | | | | | | (84,524,237) | | | |
| 14. Total Deductions (Lines 9 to 13) | 1,741,649,000 | | 5,359,812 | 5,317,431 | | 119,928,359 | 1,586,642,850 | | 24,400,548 | | | |
| 15. Reserve December 31 of current year | 3,729,339,771 | | 51,757,755 | 2,684,183 | | 1,420,071,182 | 2,187,045,316 | | 67,781,335 | | | |
| **Cash Surrender Value and Policy Loans** | | | | | | | | | | | | |
| 16. CSV Ending balance December 31, current year | 2,766,905,272 | | 49,348,662 | | | 1,205,330,597 | 1,487,837,404 | | 24,388,609 | | | |
| 17. Amount Available for Policy Loans Based upon Line 16 CSV | 2,766,905,272 | | 49,348,662 | | | 1,205,330,597 | 1,487,837,404 | | 24,388,609 | | | |

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

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

# ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [(a)]
## (N/A Fraternal)

| | 1<br>Total | 2<br>Whole Life | 3<br>Term Life | 4<br>Universal Life | 5<br>Variable Life | 6<br>Variable Universal Life | 7<br>Credit Life [(b)] | 8<br>Other Group Life | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| **Involving Life or Disability Contingencies (Reserves)** (Net of Reinsurance Ceded) | | | | | | | | | |
| 1. Reserve December 31 of prior year | 39,500,239 | | 35,504,281 | 3,995,958 | | | | | |
| 2. Tabular net premiums or considerations | 395,374 | | | 395,374 | | | | | |
| 3. Present value of disability claims incurred | 10,898,320 | | 10,898,320 | | | | | | |
| 4. Tabular interest | 1,241,245 | | 1,074,428 | 166,817 | | | | | |
| 5. Tabular less actual reserve released | 3,343,458 | | 3,343,458 | | | | | | |
| 6. Increase in reserve on account of change in valuation basis | (6,524,655) | | (6,524,655) | | | | | | |
| 7. Other increases (net) | (46,437) | | | (46,437) | | | | | |
| 8. Totals (Lines 1 to 7) | 48,807,544 | | 44,295,832 | 4,511,712 | | | | | |
| 9. Tabular cost | 464,856 | | | 464,856 | | | | | |
| 10. Reserves released by death | 724,787 | | 724,787 | | | | | | |
| 11. Reserves released by other terminations (net) | 7,714,250 | | 7,714,250 | | | | | | |
| 12. Annuity, supplementary contract and disability payments involving life contingencies | | | | | | | | | |
| 13. Net transfers to or (from) Separate Accounts | | | | | | | | | |
| 14. Total Deductions (Lines 9 to 13) | 8,903,893 | | 8,439,037 | 464,856 | | | | | |
| 15. Reserve December 31 of current year | 39,903,651 | | 35,856,795 | 4,046,856 | | | | | |
| **Cash Surrender Value and Policy Loans** | | | | | | | | | |
| 16. CSV Ending balance December 31, current year | 649,656 | | | 649,656 | | | | | |
| 17. Amount Available for Policy Loans Based upon Line 16 CSV | 649,656 | | | 649,656 | | | | | |

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

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

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

| | | 1 | Deferred | | | | 6 | 7 |
|---|---|---|---|---|---|---|---|---|
| | | | 2 | 3 | 4 | 5 | | |
| | | Total | Fixed Annuities | Indexed Annuities | Variable Annuities with Guarantees | Variable Annuities without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other Annuities |
| | **Involving Life or Disability Contingencies (Reserves)** (Net of Reinsurance Ceded) | | | | | | | |
| 1. | Reserve December 31 of prior year | 28,038,768,679 | 11,693,048,074 | 12,267,100,719 | 205,863,937 | | 3,872,755,949 | |
| 2. | Tabular net premiums or considerations | 7,260,745,241 | 4,910,869,314 | 2,214,383,630 | 14,915,502 | | 120,576,795 | |
| 3. | Present value of disability claims incurred | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4. | Tabular interest | 1,099,966,774 | 472,795,545 | 394,093,153 | 7,258,443 | | 225,819,633 | |
| 5. | Tabular less actual reserve released | (138,094,674) | (40,671,755) | (109,316,557) | (1,238,346) | | 13,131,984 | |
| 6. | Increase in reserve on account of change in valuation basis | (8,008,330) | | (8,008,330) | | | | |
| 7. | Other increases (net) | 26,734,513 | (187,020) | 26,921,533 | | | | |
| 8. | Totals (Lines 1 to 7) | 36,280,112,203 | 17,035,854,158 | 14,785,174,148 | 226,799,536 | | 4,232,284,361 | |
| 9. | Tabular cost | | | | | | | |
| 10. | Reserves released by death | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 11. | Reserves released by other terminations (net) | 5,962,316,348 | 2,946,021,118 | 2,947,069,671 | 69,225,559 | | | |
| 12. | Annuity, supplementary contract and disability payments involving life contingencies | 328,762,263 | | | | | 328,762,263 | |
| 13. | Net transfers to or (from) Separate Accounts | 317,233,691 | | 342,598,980 | (25,365,289) | | | |
| 14. | Total Deductions (Lines 9 to 13) | 6,608,312,302 | 2,946,021,118 | 3,289,668,651 | 43,860,270 | | 328,762,263 | |
| 15. | Reserve December 31 of current year | 29,671,799,901 | 14,089,833,040 | 11,495,505,497 | 182,939,266 | | 3,903,522,098 | |
| | **Cash Surrender Value and Policy Loans** | | | | | | | |
| 16. | CSV Ending balance December 31, current year | 27,651,288,359 | 13,652,608,946 | 11,263,384,921 | 180,294,096 | | 2,555,000,396 | |
| 17. | Amount Available for Policy Loans Based upon Line 16 CSV | 122,830,368 | 21,532,800 | 78,339 | 101,219,229 | | | |

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

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

## (N/A Fraternal)

| | | 1 | Deferred | | | | 6 | 7 |
|---|---|---|---|---|---|---|---|---|
| | | Total | 2<br>Fixed Annuities | 3<br>Indexed Annuities | 4<br>Variable Annuities with Guarantees | 5<br>Variable Annuities without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other Annuities |
| | **Involving Life or Disability Contingencies (Reserves)** | | | | | | | |
| | (Net of Reinsurance Ceded) | | | | | | | |
| 1. | Reserve December 31 of prior year | 595,678,050 | 456,366,134 | | 58,455,973 | | 80,855,943 | |
| 2. | Tabular net premiums or considerations | 12,326,815 | 734,570 | | 11,592,245 | | | |
| 3. | Present value of disability claims incurred | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4. | Tabular interest | 28,424,013 | 21,568,951 | | 2,050,822 | | 4,804,240 | |
| 5. | Tabular less actual reserve released | (3,282,672) | (2,734,046) | | (732,586) | | 183,960 | |
| 6. | Increase in reserve on account of change in valuation basis | | | | | | | |
| 7. | Other increases (net) | | | | | | | |
| 8. | Totals (Lines 1 to 7) | 633,146,206 | 475,935,609 | | 71,366,454 | | 85,844,143 | |
| 9. | Tabular cost | | | | | | | |
| 10. | Reserves released by death | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 11. | Reserves released by other terminations (net) | 80,542,759 | 44,522,267 | | 36,020,492 | | | |
| 12. | Annuity, supplementary contract and disability payments involving life contingencies | 7,834,415 | | | | | 7,834,415 | |
| 13. | Net transfers to or (from) Separate Accounts | (16,893,470) | | | (16,893,470) | | | |
| 14. | Total Deductions (Lines 9 to 13) | 71,483,704 | 44,522,267 | | 19,127,022 | | 7,834,415 | |
| 15. | Reserve December 31 of current year | 561,662,502 | 431,413,342 | | 52,239,432 | | 78,009,728 | |
| | **Cash Surrender Value and Policy Loans** | | | | | | | |
| 16. | CSV Ending balance December 31, current year | 482,124,487 | 429,885,055 | | 52,239,432 | | | |
| 17. | Amount Available for Policy Loans Based upon Line 16 CSV | 165,958,368 | 150,704,617 | | 15,253,751 | | | |

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

# EXHIBIT OF NET INVESTMENT INCOME

| | | 1<br>Collected During Year | 2<br>Earned During Year |
|---|---|---|---|
| 1. | U.S. Government bonds | (a) 16,405,281 | 18,215,982 |
| 1.1 | Bonds exempt from U.S. tax | (a) | |
| 1.2 | Other bonds (unaffiliated) | (a) 1,444,253,890 | 1,481,170,868 |
| 1.3 | Bonds of affiliates | (a) 281,209 | 281,209 |
| 2.1 | Preferred stocks (unaffiliated) | (b) 5,463,587 | 5,762,313 |
| 2.11 | Preferred stocks of affiliates | (b) | |
| 2.2 | Common stocks (unaffiliated) | 19,996,381 | 19,956,557 |
| 2.21 | Common stocks of affiliates | | |
| 3. | Mortgage loans | (c) 334,912,683 | 338,394,925 |
| 4. | Real estate | (d) | |
| 5 | Contract loans | 4,137,989 | 3,620,059 |
| 6 | Cash, cash equivalents and short-term investments | (e) 113,057,355 | 113,524,781 |
| 7 | Derivative instruments | (f) (115,090,370) | (120,321,703) |
| 8. | Other invested assets | (5,073,769) | (5,073,769) |
| 9. | Aggregate write-ins for investment income | | |
| 10. | Total gross investment income | 1,818,344,236 | 1,855,531,223 |
| 11. | Investment expenses | | (g) 98,200,944 |
| 12. | Investment taxes, licenses and fees, excluding federal income taxes | | (g) 128,767 |
| 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) | | 98,329,711 |
| 17. | Net investment income (Line 10 minus Line 16) | | 1,757,201,512 |
| | **DETAILS OF WRITE-INS** | | |
| 0901. | | | |
| 0902. | | | |
| 0903. | | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | | |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | | |
| 1501. | | | |
| 1502. | | | |
| 1503. | | | |
| 1598. | Summary of remaining write-ins for Line 15 from overflow page | | |
| 1599. | Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above) | | |

(a) Includes $ 40,218,562 accrual of discount less $ 66,266,596 amortization of premium and less $ 25,867,716 paid for accrued interest on purchases.

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

(c) Includes $ 20,982 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 $ 36,852,394 accrual of discount less $ 180,162 amortization of premium and less $ 483,397 paid for accrued interest on purchases.

(f) Includes $ (11,351,372) accrual of discount less $ 251,323,442 amortization of premium.

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

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

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

# EXHIBIT OF CAPITAL GAINS (LOSSES)

| | | 1<br>Realized Gain (Loss) On Sales or Maturity | 2<br>Other Realized Adjustments | 3<br>Total Realized Capital Gain (Loss) (Columns 1 + 2) | 4<br>Change in Unrealized Capital Gain (Loss) | 5<br>Change in Unrealized Foreign Exchange Capital Gain (Loss) |
|---|---|---|---|---|---|---|
| 1. | U.S. Government bonds | 9,148,530 | (16,536,707) | (7,388,178) | | |
| 1.1 | Bonds exempt from U.S. tax | | | | | |
| 1.2 | Other bonds (unaffiliated) | (119,232,512) | (11,419,635) | (130,652,148) | 1,063,558 | 31,673,623 |
| 1.3 | Bonds of affiliates | | | | | |
| 2.1 | Preferred stocks (unaffiliated) | | 2,143,736 | 2,143,736 | 251,957 | |
| 2.11 | Preferred stocks of affiliates | | | | | |
| 2.2 | Common stocks (unaffiliated) | 30,362,561 | | 30,362,561 | 22,283,458 | |
| 2.21 | Common stocks of affiliates | | | | 23,548,385 | |
| 3. | Mortgage loans | | | | | |
| 4. | Real estate | | | | | |
| 5. | Contract loans | | | | | |
| 6. | Cash, cash equivalents and short-term investments | (106,880) | (2,571,353) | (2,678,233) | | 5,878,521 |
| 7. | Derivative instruments | 7,834,314 | 38,114,729 | 45,949,043 | 11,250,321 | (38,212,884) |
| 8. | Other invested assets | 9,877,141 | 32,127,585 | 42,004,726 | 1,294,771 | |
| 9. | Aggregate write-ins for capital gains (losses) | | 1,720,750 | 1,720,750 | | |
| 10. | Total capital gains (losses) | (62,116,847) | 43,579,104 | (18,537,742) | 59,692,450 | (660,740) |
| | **DETAILS OF WRITE-INS** | | | | | |
| 0901. | Capital gains distribution | | 1,720,750 | 1,720,750 | | |
| 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) | | 1,720,750 | 1,720,750 | | |

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

| | 1<br>Total | 2<br>Individual Life | 3<br>Group Life | 4<br>Individual Annuities | 5<br>Group Annuities | 6<br>Accident & Health | 7<br>Fraternal | 8<br>Other Lines of Business |
|---|---|---|---|---|---|---|---|---|
| **FIRST YEAR (other than single)** | | | | | | | | |
| 1. Uncollected | (1,063,776,529) | 9,549,466 | 3,169,498 | (1,024,438,298) | | (52,057,195) | | |
| 2. Deferred and accrued | 20,480,911 | 8,254,526 | (1,705) | 65,033 | | 12,163,057 | | |
| 3. Deferred , accrued and uncollected: | | | | | | | | |
| 3.1 Direct | 32,312,969 | 8,288,145 | 3,347,267 | | | 20,677,557 | | |
| 3.2 Reinsurance assumed | | | | | | | | |
| 3.3 Reinsurance ceded | 1,075,608,588 | (9,515,847) | 179,474 | 1,024,373,265 | | 60,571,696 | | |
| 3.4 Net (Line 1 + Line 2) | (1,043,295,619) | 17,803,992 | 3,167,793 | (1,024,373,265) | | (39,894,139) | | |
| 4. Advance | 1,318,148 | 73,465 | 12,078 | | | 1,232,605 | | |
| 5. Line 3.4 - Line 4 | (1,044,613,767) | 17,730,527 | 3,155,715 | (1,024,373,265) | | (41,126,744) | | |
| 6. Collected during year: | | | | | | | | |
| 6.1 Direct | 669,440,194 | 241,989,397 | 19,041,608 | 702,412 | 961,839 | 406,744,938 | | |
| 6.2 Reinsurance assumed | | | | | | | | |
| 6.3 Reinsurance ceded | 51,970,824 | 234,281 | 702,993 | | | 51,033,550 | | |
| 6.4 Net | 617,469,370 | 241,755,116 | 18,338,615 | 702,412 | 961,839 | 355,711,388 | | |
| 7. Line 5 + Line 6.4 | (427,144,397) | 259,485,643 | 21,494,330 | (1,023,670,853) | 961,839 | 314,584,644 | | |
| 8. Prior year (uncollected + deferred and accrued - advance) | (932,469,205) | 13,082,059 | 1,870,881 | (915,088,475) | | (32,333,670) | | |
| 9. First year premiums and considerations: | | | | | | | | |
| 9.1 Direct | 683,185,686 | 246,635,268 | 20,289,740 | 702,412 | 961,839 | 414,596,427 | | |
| 9.2 Reinsurance assumed | | | | | | | | |
| 9.3 Reinsurance ceded | 177,860,878 | 231,683 | 666,292 | 109,284,790 | | 67,678,113 | | |
| 9.4 Net (Line 7 - Line 8) | 505,324,808 | 246,403,585 | 19,623,448 | (108,582,378) | 961,839 | 346,918,314 | | |
| **SINGLE** | | | | | | | | |
| 10. Single premiums and considerations: | | | | | | | | |
| 10.1 Direct | 6,835,077,743 | (793) | | 6,835,018,362 | 60,174 | | | |
| 10.2 Reinsurance assumed | | | | | | | | |
| 10.3 Reinsurance ceded | 4,565,899,309 | | | 4,565,899,309 | | | | |
| 10.4 Net | 2,269,178,434 | (793) | | 2,269,119,053 | 60,174 | | | |
| **RENEWAL** | | | | | | | | |
| 11. Uncollected | (146,629,313) | (60,118,490) | 12,834,305 | (4,256,298) | | (95,088,830) | | |
| 12. Deferred and accrued | 61,889,921 | 64,156,630 | 731,022 | (65,033) | | (2,932,698) | | |
| 13. Deferred, accrued and uncollected: | | | | | | | | |
| 13.1 Direct | 82,493,151 | 26,470,594 | 14,239,873 | 38,226 | | 41,744,458 | | |
| 13.2 Reinsurance assumed | | | | | | | | |
| 13.3 Reinsurance ceded | 167,232,541 | 22,432,454 | 674,545 | 4,359,557 | | 139,765,985 | | |
| 13.4 Net (Line 11 + Line 12) | (84,739,390) | 4,038,140 | 13,565,328 | (4,321,331) | | (98,021,527) | | |
| 14. Advance | 2,854,096 | 748,057 | 209,763 | | | 1,896,276 | | |
| 15. Line 13.4 - Line 14 | (87,593,486) | 3,290,083 | 13,355,565 | (4,321,331) | | (99,917,803) | | |
| 16. Collected during year: | | | | | | | | |
| 16.1 Direct | 1,661,839,651 | 543,163,776 | 172,320,466 | 4,355,077 | 8,169,135 | 933,831,197 | | |
| 16.2 Reinsurance assumed | 138 | | 138 | | | | | |
| 16.3 Reinsurance ceded | 872,645,163 | 127,460,384 | 9,326,982 | 20,876,579 | | 714,981,218 | | |
| 16.4 Net | 789,194,626 | 415,703,392 | 162,993,622 | (16,521,502) | 8,169,135 | 218,849,979 | | |
| 17. Line 15 + Line 16.4 | 701,601,140 | 418,993,475 | 176,349,187 | (20,842,833) | 8,169,135 | 118,932,176 | | |
| 18. Prior year (uncollected + deferred and accrued - advance) | (52,324,934) | 7,744,489 | 9,435,536 | (3,314,202) | | (66,190,757) | | |
| 19. Renewal premiums and considerations: | | | | | | | | |
| 19.1 Direct | 1,678,463,652 | 546,803,171 | 176,830,732 | 4,356,592 | 8,169,135 | 942,304,022 | | |
| 19.2 Reinsurance assumed | 138 | | 138 | | | | | |
| 19.3 Reinsurance ceded | 924,537,716 | 135,554,185 | 9,917,219 | 21,885,223 | | 757,181,089 | | |
| 19.4 Net (Line 17 - Line 18) | 753,926,074 | 411,248,986 | 166,913,651 | (17,528,631) | 8,169,135 | 185,122,933 | | |
| **TOTAL** | | | | | | | | |
| 20. Total premiums and annuity considerations: | | | | | | | | |
| 20.1 Direct | 9,196,727,081 | 793,437,646 | 197,120,472 | 6,840,077,366 | 9,191,148 | 1,356,900,449 | | |
| 20.2 Reinsurance assumed | 138 | | 138 | | | | | |
| 20.3 Reinsurance ceded | 5,668,297,903 | 135,785,868 | 10,583,511 | 4,697,069,322 | | 824,859,202 | | |
| 20.4 Net (Lines 9.4 + 10.4 + 19.4) | 3,528,429,316 | 657,651,778 | 186,537,099 | 2,143,008,044 | 9,191,148 | 532,041,247 | | |

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

| | 1<br>Total | 2<br>Individual Life | 3<br>Group Life | 4<br>Individual Annuities | 5<br>Group Annuities | 6<br>Accident & Health | 7<br>Fraternal | 8<br>Other Lines of Business |
|---|---|---|---|---|---|---|---|---|
| **POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)** | | | | | | | | |
| 21. To pay renewal premiums | 142 | 142 | | | | | | |
| 22. All other | 169 | 169 | | | | | | |
| **REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED** | | | | | | | | |
| 23. First year (other than single): | | | | | | | | |
| 23.1 Reinsurance ceded | 40,911,922 | 42,400 | | | | 40,869,522 | | |
| 23.2 Reinsurance assumed | | | | | | | | |
| 23.3 Net ceded less assumed | 40,911,922 | 42,400 | | | | 40,869,522 | | |
| 24. Single: | | | | | | | | |
| 24.1 Reinsurance ceded | 306,394,807 | | | 306,394,807 | | | | |
| 24.2 Reinsurance assumed | | | | | | | | |
| 24.3 Net ceded less assumed | 306,394,807 | | | 306,394,807 | | | | |
| 25. Renewal: | | | | | | | | |
| 25.1 Reinsurance ceded | 90,863,890 | 12,020,671 | | 996,848 | | 77,846,371 | | |
| 25.2 Reinsurance assumed | 556,564 | 556,564 | | | | | | |
| 25.3 Net ceded less assumed | 90,307,326 | 11,464,107 | | 996,848 | | 77,846,371 | | |
| 26. Totals: | | | | | | | | |
| 26.1 Reinsurance ceded (Page 6, Line 6) | 438,170,619 | 12,063,071 | | 307,391,655 | | 118,715,893 | | |
| 26.2 Reinsurance assumed (Page 6, Line 22) | 556,564 | 556,564 | | | | | | |
| 26.3 Net ceded less assumed | 437,614,055 | 11,506,507 | | 307,391,655 | | 118,715,893 | | |
| **COMMISSIONS INCURRED (direct business only)** | | | | | | | | |
| 27. First year (other than single) | 247,318,306 | 137,408,377 | 2,572,019 | 73,551,428 | 4,533 | 33,781,949 | | |
| 28. Single | 99,832,158 | 2,583,722 | 1 | 97,247,652 | 783 | | | |
| 29. Renewal | 160,987,115 | 25,363,446 | 17,942,615 | 21,382,235 | 642,769 | 95,656,050 | | |
| 30. Deposit-type contract funds | 1,827,310 | | | 1,826,497 | 813 | | | |
| 31. Totals (to agree with Page 6, Line 21) | 509,964,889 | 165,355,545 | 20,514,635 | 194,007,812 | 648,898 | 129,437,999 | | |

# EXHIBIT 2 - GENERAL EXPENSES

| | Insurance | | | | 5 | 6 | 7 |
|---|---|---|---|---|---|---|---|
| | 1 | Accident and Health | | 4 | | | |
| | | 2 | 3 | All Other Lines of | | | |
| | Life | Cost Containment | All Other | Business | Investment | Fraternal | Total |
| 1. Rent | 6,494,290 | | 2,978,888 | | | | 9,473,178 |
| 2. Salaries and wages | 209,963,909 | | 96,486,787 | | 2,076,246 | | 308,526,942 |
| 3.11 Contributions for benefit plans for employees | 28,895,381 | | 13,287,588 | | 284,975 | | 42,467,944 |
| 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 | 4,126,869 | | 1,909,285 | | 39,710 | | 6,075,864 |
| 3.32 Other agent welfare | | | | | | | |
| 4.1 Legal fees and expenses | 2,925,368 | | 1,310,485 | | 141,572 | | 4,377,425 |
| 4.2 Medical examination fees | 2,256,018 | | 1,034,821 | | | | 3,290,839 |
| 4.3 Inspection report fees | 1,780,440 | | 816,676 | | | | 2,597,116 |
| 4.4 Fees of public accountants and consulting actuaries | 1,619,230 | | 725,371 | | | | 2,344,601 |
| 4.5 Expense of investigation and settlement of policy claims | 4,060,157 | | 1,797,147 | | | | 5,857,304 |
| 5.1 Traveling expenses | 6,587,183 | | 3,043,710 | | 32,107 | | 9,663,000 |
| 5.2 Advertising | 12,264,086 | | 6,342,012 | | | | 18,606,098 |
| 5.3 Postage, express, telegraph and telephone | 2,327,407 | | 1,070,707 | | 510 | | 3,398,624 |
| 5.4 Printing and stationery | 1,610,474 | | 740,644 | | | | 2,351,118 |
| 5.5 Cost or depreciation of furniture and equipment | 1,132,479 | | 519,461 | | | | 1,651,940 |
| 5.6 Rental of equipment | 1,288,802 | | 591,165 | | | | 1,879,967 |
| 5.7 Cost or depreciation of EDP equipment and software | 25,332,243 | | 11,619,734 | | | | 36,951,977 |
| 6.1 Books and periodicals | 4,325,998 | | 1,984,459 | | 965 | | 6,311,422 |
| 6.2 Bureau and association fees | 1,360,517 | | 624,209 | | 2,374 | | 1,987,100 |
| 6.3 Insurance, except on real estate | 1,682,523 | | 771,762 | | | | 2,454,285 |
| 6.4 Miscellaneous losses | | | | | | | |
| 6.5 Collection and bank service charges | 807,133 | | 370,227 | | | | 1,177,360 |
| 6.6 Sundry general expenses | | | | | | | |
| 6.7 Group service and administration fees | 764,511 | | 5,061,816 | | | | 5,826,327 |
| 6.8 Reimbursements by uninsured plans | | | (6,540,222) | | | | (6,540,222) |
| 7.1 Agency expense allowance | | | | | | | |
| 7.2 Agents' balances charged off (less $ ..... recovered) | 170,225 | | 78,081 | | | | 248,306 |
| 7.3 Agency conferences other than local meetings | 534,363 | | 1,603,089 | | | | 2,137,452 |
| 8.1 Official publication (Fraternal Benefit Societies Only) | XXX | XXX | XXX | XXX | XXX | | |
| 8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only) | XXX | XXX | XXX | XXX | XXX | | |
| 9.1 Real estate expenses | | | | | | | |
| 9.2 Investment expenses not included elsewhere | 85,572 | | 49,758 | | 95,239,153 | | 95,374,483 |
| 9.3 Aggregate write-ins for expenses | 38,314,360 | | 17,627,795 | | 383,332 | | 56,325,487 |
| 10. General expenses incurred | 360,709,538 | | 165,905,455 | | 98,200,944 | (b) | (a) 624,815,937 |
| 11. General expenses unpaid Dec. 31, prior year | 70,855,596 | | 31,854,090 | | 186,478 | | 102,896,164 |
| 12. General expenses unpaid Dec. 31, current year | 61,658,432 | | 38,879,550 | | 184,961 | | 100,722,943 |
| 13. Amounts receivable relating to uninsured plans, prior year | | | | | | | |
| 14. Amounts receivable relating to uninsured plans, current year | | | | | | | |
| 15. General expenses paid during year (Lines 10+11-12-13+14) | 369,906,702 | | 158,879,995 | | 98,202,461 | | 626,989,158 |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 09.301. Consulting Fees | 35,764,355 | | 16,404,876 | | 383,319 | | 52,552,550 |
| 09.302. Miscellaneous | 883,294 | | 405,158 | | 13 | | 1,288,465 |
| 09.303. Contributions | 1,666,711 | | 764,510 | | | | 2,431,221 |
| 09.398. Summary of remaining write-ins for Line 9.3 from overflow page | | | 53,251 | | | | 53,251 |
| 09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above) | 38,314,360 | | 17,627,795 | | 383,332 | | 56,325,487 |

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

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

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

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

| | Insurance | | | 4 | 5 | 6 |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | | | |
| | Life | Accident and Health | All Other Lines of Business | Investment | Fraternal | Total |
| 1. Real estate taxes | | | | | | |
| 2. State insurance department licenses and fees | 3,754,186 | 2,439,021 | | | | 6,193,207 |
| 3. State taxes on premiums | 21,149,203 | 20,889,265 | | | | 42,038,468 |
| 4. Other state taxes, including $ ..... 964,196 for employee benefits | 2,744,873 | 453,253 | | 6,686 | | 3,204,812 |
| 5. U.S. Social Security taxes | 10,882,846 | 7,070,373 | | 121,367 | | 18,074,586 |
| 6. All other taxes | 193,791 | 125,903 | | 714 | | 320,408 |
| 7. Taxes, licenses and fees incurred | 38,724,899 | 30,977,815 | | 128,767 | | 69,831,481 |
| 8. Taxes, licenses and fees unpaid Dec. 31, prior year | 6,453,817 | 4,141,155 | | | | 10,594,972 |
| 9. Taxes, licenses and fees unpaid Dec. 31, current year | 9,354,721 | 5,325,768 | | | | 14,680,489 |
| 10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9) | 35,823,995 | 29,793,202 | | 128,767 | | 65,745,964 |

# EXHIBIT 4 - DIVIDENDS OR REFUNDS

| | 1<br>Life | 2<br>Accident and Health |
|---|---|---|
| 1. Applied to pay renewal premiums | 142 | |
| 2. Applied to shorten the endowment or premium-paying period | | |
| 3. Applied to provide paid-up additions | 169 | |
| 4. Applied to provide paid-up annuities | | |
| 5. Total Lines 1 through 4 | 311 | |
| 6. Paid in cash | 371 | |
| 7. Left on deposit | 2,045 | |
| 8. Aggregate write-ins for dividend or refund options | | |
| 9. Total Lines 5 through 8 | 2,727 | |
| 10. Amount due and unpaid | | |
| 11. Provision for dividends or refunds payable in the following calendar year | | |
| 12. Terminal dividends | | |
| 13. Provision for deferred dividend contracts | | |
| 14. Amount provisionally held for deferred dividend contracts not included in Line 13 | | |
| 15. Total Lines 10 through 14 | | |
| 16. Total from prior year | | |
| 17. Total dividends or refunds (Lines 9 + 15 - 16) | 2,727 | |
| **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<br>Valuation Standard | 2<br>Total [a] | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0100001. 1941 CSO 2.50% NLP ALB CNF (1958-1961) | 52,838 | | 52,838 | | |
| 0100002. 1941 CSO 2.50% NLP ALB CRF (1957-1962) | 41,157 | | 41,157 | | |
| 0100003. 1941 CSO 3.00% CRVM ALB CRF (1958, 1960, 1962-1963) | 43,507 | | 43,507 | | |
| 0100004. 1941 CSO 3.00% CRVM ALB CNF (1958, 1960-1962, 1973) | 52,803 | | 52,803 | | |
| 0100005. 1941 CSO 3.00% NLP ALB CNF (1957-1963) | 1,109,860 | | 1,109,860 | | |
| 0100006. 1941 CSO 3.00% NLP ALB CRF (1958-1963) | 433,308 | | 433,308 | | |
| 0100007. 1958 CET 3.00% NLP ALB CNF (1962-1968, 1972-1984) | 52,786 | | 52,786 | | |
| 0100008. 1958 CET 3.00% CRVM ALB CNF (1967-1976) | 67,003 | | 67,003 | | |
| 0100009. 1958 CET 3.50% CRVM ALB CNF (1976-1980, 1983) | 63,503 | | 63,503 | | |
| 0100010. 1958 CET 3.50% NLP ALB CNF (1978) | 1,197 | | 1,197 | | |
| 0100011. 1958 CET 4.00% NLP ALB CNF (1978-1981, 1983-1985, 1988) | 17,131 | | 17,131 | | |
| 0100012. 1958 CET 4.00% CRVM ALB CNF (1980-1985, 1987) | 63,735 | | 63,735 | | |
| 0100013. 1958 CSO 2.50% CRVM ALB CNF (1963-1967) | 8,686 | | 8,686 | | |
| 0100014. 1958 CSO 3.00% CRVM ALB CNF (1961-1965, 1967-1976, 1981) | 7,900,578 | | 7,900,578 | | |
| 0100015. 1958 CSO 3.00% NLP ALB CNF (1962-1981, 1983) | 10,131,313 | | 10,131,313 | | |
| 0100016. 1958 CSO 3.00% NLP ALB CRF (1964-1984) | 2,202,022 | | 2,202,022 | | |
| 0100017. 1958 CSO 3.00% CRVM ALB CRF (1968-1972, 1974, 1980-1983, 1985, 1988-1992, 1994, 1996-1997, 2000-2001, 2003-2004) | 156,956 | | 156,956 | | |
| 0100018. 1958 CSO 3.50% CRVM ALB CRF (1978-1979) | 44,848 | | 44,848 | | |
| 0100019. 1958 CSO 3.50% CRVM ALB CNF (1975-1981, 1983) | 3,713,721 | | 3,713,721 | | |
| 0100020. 1958 CSO 3.50% NLP ALB CRF (1977-1979) | 141,645 | | 141,645 | | |
| 0100021. 1958 CSO 3.50% NLP ALB CNF (1968-1980) | 2,210,348 | | 2,210,348 | | |
| 0100022. 1958 CSO 4.00% NLP ALB CRF (1979, 1984-1988) | 27,344 | | 27,344 | | |
| 0100023. 1958 CSO 4.00% CRVM ALB CNF (1980-1988, 1993, 1995) | 2,551,459 | | 2,551,459 | | |
| 0100024. 1958 CSO 4.00% NLP ALB CNF (1975, 1977-2004) | 15,657,001 | | 15,657,001 | | |
| 0100025. 1958 CSO 4.00% CRVM ALB CRF (1983-1984, 1986) | 160,990 | | 160,990 | | |
| 0100026. 1958 CSO 4.50% CRVM ALB CRF (1995-2004) | 12,577,468 | | 12,577,468 | | |
| 0100027. 1958 CSO 5.00% CRVM ALB CRF (1993-1994) | 6,974,654 | | 6,974,654 | | |
| 0100028. 1958 CSO 5.50% CRVM ALB CNF (1980-1983) | 30,699 | | 30,699 | | |
| 0100029. 1958 CSO 5.50% CRVM ALB CRF (1982, 1987-1992) | 16,279,995 | | 16,279,995 | | |
| 0100030. 1958 CSO 6.00% CRVM ALB CRF (1983-1986) | 19,285,466 | | 19,285,466 | | |
| 0100031. 1980 CET 4.00% CRVM ALB CNF (1985, 1987-1990, 1992-1997, 2001) | 13,875 | | 13,875 | | |
| 0100032. 1980 CSO 3.00% CRVM ALB CRF (1964, 1999-2000) | 1,097 | | 1,097 | | |
| 0100033. 1980 CSO 4.00% CRVM ALB CNF (1992-1996, 1999, 2006-2009) | 6,076,262 | | 6,076,262 | | |
| 0100034. 1980 CSO 4.00% NLP ALB CNF (1994-2004) | 435,669 | | 435,669 | | |
| 0100035. 1980 CSO 4.00% CRVM ALB CRF (2006-2009) | 31,937,712 | | 28,767,140 | | 3,170,572 |
| 0100036. 1980 CSO 4.50% CRVM ALB CRF (1995-2009, 2012, 2016) | 993,312,096 | | 993,312,096 | | |
| 0100037. 1980 CSO 4.50% CRVM ALB CNF (1995-2005) | 86,961,941 | | 86,939,062 | | 22,879 |
| 0100038. 1980 CSO 4.75% CRVM ALB CNF (2004) | 2,252 | | 2,252 | | |
| 0100039. 1980 CSO 5.00% CRVM ALB CNF (1993-1994) | 726,124 | | 716,001 | | 10,123 |
| 0100040. 1980 CSO 5.00% CRVM ALB CRF (1993-1994) | 25,331,289 | | 25,331,289 | | |
| 0100041. 1980 CSO 5.50% CRVM ALB CRF (1982, 1987-1992) | 91,552,758 | | 91,552,758 | | |
| 0100042. 1980 CSO 5.50% CRVM ALB CNF (1987-1994, 1997-1998) | 1,156,506 | | 1,133,123 | | 23,383 |
| 0100043. 1980 CSO 6.00% CRVM ALB CNF (1985-1988) | 210,743 | | 210,743 | | |
| 0100044. 1980 CSO 6.00% CRVM ALB CRF (1983-1986) | 41,221,655 | | 41,221,655 | | |
| 0100045. 2001 CSO 3.50% CRVM ANB CNF (2013-2020) | 2,718,582,353 | | 2,718,582,353 | | |
| 0100046. 2001 CSO 3.50% CRVM ALB CNF (2009, 2013-2019) | 73,347,834 | | 73,347,834 | | |
| 0100047. 2001 CSO 3.50% CRVM ALB CRF (2013-2020) | 91,650,898 | | 91,650,898 | | |
| 0100048. 2001 CSO 4.00% CRVM ALB CRF (2006-2014, 2016) | 133,509,448 | | 133,509,448 | | |
| 0100049. 2001 CSO 4.00% CRVM ANB CNF (2011-2012) | 7,860,696 | | 7,860,696 | | |
| 0100050. 2001 CSO 4.00% CRVM ALB CNF (2006-2012) | 107,710,276 | | 107,710,276 | | |
| 0100051. 2017 CSO 3.00% CRVM ANB CNF (2021-2023) | 601,363 | | 601,363 | | |
| 0100052. 2017 CSO 3.50% CRVM ALB CRF (2018-2019) | 735 | | 735 | | |
| 0100053. 2017 CSO 3.50% CRVM ANB CNF (2018-2020) | 46,688,777 | | 46,688,777 | | |
| 0100054. 2017 CSO 3.00% VM-20 NPR 3B5 (2021-2023) | 336,844,548 | | 336,844,548 | | |
| 0100055. 2017 CSO 3.50% VM-20 NPR 3B5 (2020) | 287,368,165 | | 287,368,165 | | |
| 0100056. 2017 CSO 3.75% VM-20 NPR 3B4 and 3B6 (2021-2023) | 22,326,877 | | 22,326,877 | | |
| 0100057. 2017 CSO 4.50% VM-20 NPR 3B4 and 3B6 (2020) | 47,379,467 | | 47,379,467 | | |
| 0100058. VM-20 DET/STO (2020-2023) | 86,883,940 | | 86,883,940 | | |
| 0100059. GIR - 58 CSO - 3.50% | 22,083 | | 22,083 | | |
| 0100060. Group Conversion Mortality 1959-1967 Inter Co Experience - 4.00% | 3,275 | | 3,275 | | |
| 0100061. Group Conversion Mortality 1959-1967 Inter Co Experience - 4.50% | 7,470 | | 7,470 | | |
| 0100062. Unearned Premium | 9,260 | | 9,260 | | |
| 0199997. Totals (Gross) | 5,341,791,465 | | 5,338,564,508 | | 3,226,957 |
| 0199998. Reinsurance ceded | 1,727,781,088 | | 1,727,781,088 | | |
| 0199999. Life Insurance: Totals (Net) | 3,614,010,377 | | 3,610,783,420 | | 3,226,957 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total [a] | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0200001. Deferred - Sinking fund - 3.50% (1975-1976) | 1,063,001 | XXX | 1,063,001 | XXX | |
| 0200002. Deferred - 1963 EXP - 4.75% (1977-1984, 1986-1987) | 47,438,983 | XXX | 47,438,983 | XXX | |
| 0200003. Deferred - 1963 EXP - 5.75% (1976-1984, 1987) | 116,660,394 | XXX | | XXX | 116,660,394 |
| 0200004. Deferred - 1963 EXP - 6.00% (1977-1982, 1984) | 1,318,705 | XXX | | XXX | 1,318,705 |
| 0200005. Deferred - 1971 IAM - 4.00% (1977-1979) | 144,313 | XXX | 144,313 | XXX | |
| 0200006. Deferred - 1971 IAM - 4.50% (1980-1981, 1983-1987) | 2,447,376 | XXX | 2,447,376 | XXX | |
| 0200007. Deferred - 1971 IAM - 5.25% (1994, 1996-1999) | 107,534 | XXX | 107,534 | XXX | |
| 0200008. Deferred - 1971 IAM - 5.50% (1993) | 18,257 | XXX | 18,257 | XXX | |
| 0200009. Deferred - 1971 IAM - 6.00% (1992) | 15,896 | XXX | 15,896 | XXX | |
| 0200010. Deferred - 1971 IAM - 6.25% (1987, 1990-1991) | 1,348,650 | XXX | 1,348,650 | XXX | |
| 0200011. Deferred - 1971 IAM - 6.50% (1989) | 551,158 | XXX | 551,158 | XXX | |
| 0200012. Deferred - 1971 IAM - 6.75% (1986, 1988) | 1,188,678 | XXX | 1,188,678 | XXX | |
| 0200013. Deferred - 1983 A - 3.75% (2012-2013) | 104,981 | XXX | 104,981 | XXX | |
| 0200014. Deferred - 1983 A - 4.25% (1976-2013, 2018, 2021) | 38,157,388 | XXX | 38,157,388 | XXX | |
| 0200015. Deferred - 1983 A - 4.50% (2010) | 26,937 | XXX | 26,937 | XXX | |
| 0200016. Deferred - 1983 A - 4.75% (1981, 1985-2005) | 169,029,596 | XXX | 145,048,660 | XXX | 23,980,936 |
| 0200017. Deferred - 1983 A - 5.00% (2008) | 59,309 | XXX | 59,309 | XXX | |
| 0200018. Deferred - 1983 A - 5.25% (1994, 1996-2000, 2011) | 17,218,672 | XXX | 17,138,632 | XXX | 80,040 |
| 0200019. Deferred - 1983 A - 5.50% (1993-1994, 1996-1997) | 27,445,643 | XXX | 27,445,643 | XXX | |
| 0200020. Deferred - 1983 A - 5.75% (1985-2023) | 310,576,440 | XXX | 22,294,298 | XXX | 288,282,142 |
| 0200021. Deferred - 1983 A - 6.00% (1985, 1988-1993, 1995-1996) | 21,408,066 | XXX | 20,316,941 | XXX | 1,091,125 |
| 0200022. Deferred - 1983 A - 6.25% (1990-1992, 1999) | 32,125,683 | XXX | 32,125,683 | XXX | |
| 0200023. Deferred - 1983 A - 6.50% (1987, 1989-1990, 1998) | 30,328,324 | XXX | 30,328,324 | XXX | |
| 0200024. Deferred - 1983 A - 6.75% (1988, 1991) | 9,106,334 | XXX | 9,106,334 | XXX | |
| 0200025. Deferred - 1983 A - 7.00% (1988-1989, 1997) | 42,797,447 | XXX | 42,797,447 | XXX | |
| 0200026. Deferred - 1983 A - 7.25% (1986) | 180,550 | XXX | 180,550 | XXX | |
| 0200027. Deferred - IAM 2000 - 3.50% (2013) | 27,180 | XXX | 27,180 | XXX | |
| 0200028. Deferred - IAM 2000 - 3.75% (2012-2014) | 424,993,072 | XXX | 424,993,072 | XXX | |
| 0200029. Deferred - IAM 2000 - 4.00% (2012, 2014) | 487,624,053 | XXX | 487,624,053 | XXX | |
| 0200030. Deferred - IAM 2000 - 4.25% (2010-2011) | 244,655,079 | XXX | 244,655,079 | XXX | |
| 0200031. Deferred - IAM 2000 - 4.50% (2005-2008, 2010-2011) | 231,843,497 | XXX | 231,843,497 | XXX | |
| 0200032. Deferred - IAM 2000 - 4.75% (2003-2004, 2007-2008) | 212,425,195 | XXX | 212,425,195 | XXX | |
| 0200033. Deferred - IAM 2000 - 5.00% (1998-1999, 2003, 2009) | 265,323,611 | XXX | 265,323,611 | XXX | |
| 0200034. Deferred - IAM 2000 - 5.25% (1998, 2001-2002) | 2,821,429 | XXX | 2,821,429 | XXX | |
| 0200035. Deferred - IAM 2000 - 5.50% (2000-2002) | 65,728,131 | XXX | 65,728,131 | XXX | |
| 0200036. Deferred - IAR 2012 - 3.00% (2021) | 2,740,800,124 | XXX | 2,740,800,124 | XXX | |
| 0200037. Deferred - IAR 2012 - 3.25% (2020, 2022) | 6,392,396,686 | XXX | 6,392,396,686 | XXX | |
| 0200038. Deferred - IAR 2012 - 3.50% (2015, 2017-2018) | 2,088,941,184 | XXX | 2,088,941,184 | XXX | |
| 0200039. Deferred - IAR 2012 - 3.75% (2015-2020) | 5,269,598,111 | XXX | 5,269,598,111 | XXX | |
| 0200040. Deferred - IAR 2012 - 4.00% (2016) | 370,605,684 | XXX | 370,605,684 | XXX | |
| 0200041. Deferred - IAR 2012 - 4.25% (2023) | 3,380,360,583 | XXX | 3,380,360,583 | XXX | |
| 0200042. Deferred - IAR 2012 - 4.50% (2023) | 3,074,398,220 | XXX | 3,074,398,220 | XXX | |
| 0200043. Deferred - Progressive Annuity - 3.50% (1975-1977) | 121,316 | XXX | 121,316 | XXX | |
| 0200044. Deferred VA - VM-21 CSV (1979-2023) | 235,167,747 | XXX | 182,928,315 | XXX | 52,239,432 |
| 0200045. Deferred RIA - VM-21 CSV (2019-2023) | 38,808,143 | XXX | 38,808,143 | XXX | |
| 0200046. Deferred RIA - VM-21 Excess | 58,746,242 | XXX | 58,746,242 | XXX | |
| 0200047. Immediate - 1971 IAM - 4.75% (1998) | 138 | XXX | | XXX | 138 |
| 0200048. Immediate - 1971 IAM - 5.50% (1980) | 2,172,323 | XXX | 2,172,323 | XXX | |
| 0200049. Immediate - 1971 IAM - 6.25% (1998) | 58,718 | XXX | | XXX | 58,718 |
| 0200050. Immediate - 1971 IAM - 6.84% (1984) | 15,992,107 | XXX | 15,992,107 | XXX | |
| 0200051. Immediate - 1971 IAM - 7.50% (1980, 1984) | 23,325,156 | XXX | 23,325,156 | XXX | |
| 0200052. Immediate - 1971 IAM - 7.75% (1983) | 6,186,396 | XXX | 6,186,396 | XXX | |
| 0200053. Immediate - 1971 IAM - 8.75% (1982) | 8,588,334 | XXX | 8,588,334 | XXX | |
| 0200054. Immediate - 1971 IAM - 9.75% (1983-1984) | 5,069,380 | XXX | 5,069,380 | XXX | |
| 0200055. Immediate - 1971 IAM - 10.75% (1983-1984) | 4,280,703 | XXX | 4,280,703 | XXX | |
| 0200056. Immediate - 1971 IAM - 11.25% (1982-1984) | 24,800,857 | XXX | 24,800,857 | XXX | |
| 0200057. Immediate - 1971 IAM - 12.50% (1982) | 779,038 | XXX | 779,038 | XXX | |
| 0200058. Immediate - 1971 IAM - 13.25% (1982) | 6,213,176 | XXX | 6,213,176 | XXX | |
| 0200059. Immediate - 1983 a - 2.40% (2008) | 9,717,299 | XXX | 9,717,299 | XXX | |
| 0200060. Immediate - 1983 a - 4.00% (2011, 2013) | 4,413,006 | XXX | 4,413,006 | XXX | |
| 0200061. Immediate - 1983 a - 4.25% (2005-2007, 2010, 2012) | 34,330,408 | XXX | 34,330,408 | XXX | |
| 0200062. Immediate - 1983 a - 4.50% (2004, 2008, 2011) | 839,859 | XXX | 839,859 | XXX | |
| 0200063. Immediate - 1983 a - 4.75% (1998-1999, 2003, 2005-2006) | 2,491,730 | XXX | 2,491,730 | XXX | |
| 0200064. Immediate - 1983 a - 5.00% (1994, 1996, 2002, 2004, 2008, 2011) | 56,212,122 | XXX | 56,212,122 | XXX | |
| 0200065. Immediate - 1983 a - 5.25% (1993, 1997, 2000-2001, 2005-2006, 2010) | 83,404,980 | XXX | 83,404,980 | XXX | |
| 0200066. Immediate - 1983 a - 5.50% (1995, 2004, 2007-2009) | 29,810,437 | XXX | 29,810,437 | XXX | |
| 0200067. Immediate - 1983 a - 5.75% (1992) | 325,951 | XXX | 325,951 | XXX | |
| 0200068. Immediate - 1983 a - 6.00% (1987, 1990-1991, 2003, 2009) | 114,303,954 | XXX | 114,303,954 | XXX | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total [a] | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0200069. Immediate - 1983 a - 6.25% (1988-1989, 1998-1999) | 149,853,541 | XXX | 149,853,541 | XXX | |
| 0200070. Immediate - 1983 a - 6.50% (1986-1987, 1994, 2002) | 290,315,084 | XXX | 290,315,084 | XXX | |
| 0200071. Immediate - 1983 a - 6.75% (1996-1997, 2001) | 307,890,904 | XXX | 307,890,904 | XXX | |
| 0200072. Immediate - 1983 a - 6.84% (1985-1993, 1995, 2000) | 1,582,787,828 | XXX | 1,582,787,828 | XXX | |
| 0200073. Immediate - 1983 a - 7.00% (1993, 2000) | 17,562,738 | XXX | 17,562,738 | XXX | |
| 0200074. Immediate - 1983 a - 7.25% (1987, 1995) | 21,605,142 | XXX | 21,605,142 | XXX | |
| 0200075. Immediate - 1983 a - 7.50% (1985-1986) | 29,397,710 | XXX | 29,397,710 | XXX | |
| 0200076. Immediate - 1983 a - 7.75% (1987, 1992) | 14,503,678 | XXX | 14,503,678 | XXX | |
| 0200077. Immediate - 1983 a - 8.00% (1986-1987) | 23,872,567 | XXX | 23,872,567 | XXX | |
| 0200078. Immediate - 1983 a - 8.25% (1990-1991) | 67,783,323 | XXX | 67,783,323 | XXX | |
| 0200079. Immediate - 1983 a - 8.75% (1986-1989) | 161,513,371 | XXX | 161,513,371 | XXX | |
| 0200080. Immediate - 1983 a - 9.25% (1986-1987) | 30,667,436 | XXX | 30,667,436 | XXX | |
| 0200081. Immediate - 1983 a - 9.50% (1985-1986) | 10,919,083 | XXX | 10,919,083 | XXX | |
| 0200082. Immediate - 1983 a - 10.50% (1985-1986) | 6,041,725 | XXX | 6,041,725 | XXX | |
| 0200083. Immediate - 1983 a - 11.00% (1985-1986) | 18,590,365 | XXX | 18,590,365 | XXX | |
| 0200084. Immediate - 2000 IAM - 3.50% (2013) | 751,407 | XXX | 751,407 | XXX | |
| 0200085. Immediate - 2000 IAM - 3.75% (2012-2014) | 5,078,720 | XXX | 5,078,720 | XXX | |
| 0200086. Immediate - 2000 IAM - 4.00% (2011-2014) | 24,041,203 | XXX | 24,041,203 | XXX | |
| 0200087. Immediate - 2000 IAM - 4.25% (2005-2007, 2010, 2012, 2014) | 14,014,586 | XXX | 14,014,586 | XXX | |
| 0200088. Immediate - 2000 IAM - 4.50% (2004, 2008, 2011, 2014) | 31,895,376 | XXX | 31,895,376 | XXX | |
| 0200089. Immediate - 2000 IAM - 4.75% (1998-1999, 2003, 2005-2006, 2009-2011) | 6,683,671 | XXX | 6,683,671 | XXX | |
| 0200090. Immediate - 2000 IAM - 5.00% (2002, 2004, 2007-2008, 2010-2011) | 22,556,294 | XXX | 22,556,294 | XXX | |
| 0200091. Immediate - 2000 IAM - 5.25% (2000-2001, 2005-2007, 2010) | 37,566,591 | XXX | 37,566,591 | XXX | |
| 0200092. Immediate - 2000 IAM - 5.50% (2004, 2007-2009) | 56,063,122 | XXX | 56,063,122 | XXX | |
| 0200093. Immediate - 2000 IAM - 5.75% (2009) | 6,225,088 | XXX | 6,225,088 | XXX | |
| 0200094. Immediate - 2000 IAM - 6.00% (2003, 2009) | 34,012,945 | XXX | 34,012,945 | XXX | |
| 0200095. Immediate - 2000 IAM - 6.25% (1998-1999) | 350,098 | XXX | 350,098 | XXX | |
| 0200096. Immediate - 2000 IAM - 6.50% (2002) | 2,325,422 | XXX | 2,325,422 | XXX | |
| 0200097. Immediate - 2000 IAM - 6.75% (2001) | 1,081,342 | XXX | 1,081,342 | XXX | |
| 0200098. Immediate - 2000 IAM - 7.00% (2000) | 1,536,340 | XXX | 1,536,340 | XXX | |
| 0200099. Immediate - A-1949 Mod 60 - 3.50% (1978) | 22,205 | XXX | 22,205 | XXX | |
| 0200100. Immediate - GAM94 - 4.75% (1998-1999) | 312,336 | XXX | | XXX | 312,336 |
| 0200101. Immediate - GAM94 - 6.25% (1998-1999) | 77,638,535 | XXX | | XXX | 77,638,535 |
| 0200102. Immediate - IAR 2012 - 3.50% (2015) | 84,860 | XXX | 84,860 | XXX | |
| 0200103. Immediate - IAR 2012 - 3.75% (2015, 2017) | 36,323,555 | XXX | 36,323,555 | XXX | |
| 0200104. Immediate - IAR 2012 - 4.00% (2015-2016) | 77,711,706 | XXX | 77,711,706 | XXX | |
| 0200105. Immediate - IAR 2012 VM-22 Non-Jumbo 1.00%-1.49% (2020-2021) | 212,503 | XXX | 212,503 | XXX | |
| 0200106. Immediate - IAR 2012 VM-22 Non-Jumbo 1.50%-1.99% (2020-2022) | 11,746,172 | XXX | 11,746,172 | XXX | |
| 0200107. Immediate - IAR 2012 VM-22 Non-Jumbo 2.00%-2.49% (2018-2022) | 37,708,123 | XXX | 37,708,123 | XXX | |
| 0200108. Immediate - IAR 2012 VM-22 Non-Jumbo 2.50%-2.99% (2018-2022) | 33,853,803 | XXX | 33,853,803 | XXX | |
| 0200109. Immediate - IAR 2012 VM-22 Non-Jumbo 3.00%-3.49% (2018-2020, 2022) | 55,379,458 | XXX | 55,379,458 | XXX | |
| 0200110. Immediate - IAR 2012 VM-22 Non-Jumbo 3.50%-3.99% (2018-2019, 2022) | 53,174,547 | XXX | 53,174,547 | XXX | |
| 0200111. Immediate - IAR 2012 VM-22 Non-Jumbo 4.00%-4.49% (2018-2019, 2022-2023) | 64,065,060 | XXX | 64,065,060 | XXX | |
| 0200112. Immediate - IAR 2012 VM-22 Non-Jumbo 4.50%-4.99% (2023) | 41,735,941 | XXX | 41,735,941 | XXX | |
| 0200113. Immediate - IAR 2012 VM-22 Non-Jumbo 5.00%-5.49% (2023) | 80,789,179 | XXX | 80,789,179 | XXX | |
| 0299997. Totals (Gross) | 30,437,814,357 | XXX | 29,876,151,856 | XXX | 561,662,501 |
| 0299998. Reinsurance ceded | 205,178,517 | XXX | 205,178,517 | XXX | |
| 0299999. Annuities: Totals (Net) | 30,232,635,840 | XXX | 29,670,973,339 | XXX | 561,662,501 |
| 0399998. Reinsurance ceded | | | | | |
| 0399999. SCWLC: Totals (Net) | | | | | |
| 0400001. Unearned Premium | 227,391 | | 227,391 | | |
| 0499997. Totals (Gross) | 227,391 | | 227,391 | | |
| 0499998. Reinsurance ceded | | | | | |
| 0499999. Accidental Death Benefits: Totals (Net) | 227,391 | | 227,391 | | |
| 0500001. 1952 Period 2 - 1958 CSO 3.00% | 118,730 | | 118,730 | | |
| 0500002. 1958 CSO 4.00% CRVM ALB CNF (1980-1985) | 127 | | 127 | | |
| 0500003. 1958 CSO 4.00% NLP ALB CNF (1980-2004) | 1,476 | | 1,476 | | |
| 0500004. 1980 CSO 4.00% CRVM ALB CNF (2006-2008) | 4,708 | | 4,708 | | |
| 0500005. 1980 CSO 4.00% NLP ALB CNF (1994-2001) | 104 | | 104 | | |
| 0500006. 1980 CSO 4.50% CRVM ALB CNF (1995-2005) | 267,104 | | 267,104 | | |
| 0500007. 1980 CSO 5.00% CRVM ALB CNF (1993-1994) | 3,974 | | 3,974 | | |
| 0500008. 1980 CSO 5.50% CRVM ALB CNF (1988-1992) | 2,805 | | 2,805 | | |
| 0500009. 1980 CSO 6.00% CRVM ALB CNF (1986-1987) | 548 | | 548 | | |
| 0500010. 2001 CSO 3.50% CRVM ALB CNF (2013-2018) | 98,213 | | 98,213 | | |
| 0500011. 2001 CSO 4.00% CRVM ALB CNF (2006-2012) | 215,339 | | 215,339 | | |
| 0500012. 2017 CSO 3.50% CRVM ALB CNF (2018-2019) | 11,227 | | 11,227 | | |
| 0599997. Totals (Gross) | 724,355 | | 724,355 | | |
| 0599998. Reinsurance ceded | | | | | |
| 0599999. Disability-Active Lives: Totals (Net) | 724,355 | | 724,355 | | |
| 0600001. 1952 INTERCO DISA - 3.00% (1962-2023) | 7,287,484 | | 7,287,484 | | |
| 0600002. 2023 GLT PW 3% (2021-2023) | 14,849,918 | | | | 14,849,918 |
| 0600003. 2023 GLT PW 3.50% (1968-1984, 2013-2020) | 9,765,554 | | | | 9,765,554 |
| 0600004. 2023 GLT PW 4.00% (2006-2012) | 67,601 | | | | 67,601 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total [a] | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0600005. 2023 GLT PW 4.50% (1995-2005) | 531,960 | | | | 531,960 |
| 0600006. 2023 GLT PW 5.00% (1993-1994) | 121,246 | | | | 121,246 |
| 0600007. 2023 GLT PW 5.50% (1987-1992) | 173,116 | | | | 173,116 |
| 0600008. 2023 GLT PW 6.00% (1985-1986) | 22,799 | | | | 22,799 |
| 0600009. Unreported Claims Estimate 3.00% | 10,806,245 | | | | 10,806,245 |
| 0600010. Unreported Claims Estimate 3.50% | 3,360 | | | | 3,360 |
| 0699997. Totals (Gross) | 43,629,283 | | 7,287,484 | | 36,341,799 |
| 0699998. Reinsurance ceded | 2,647,823 | | 2,106,433 | | 541,390 |
| 0699999. Disability-Disabled Lives: Totals (Net) | 40,981,460 | | 5,181,051 | | 35,800,409 |
| 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. | 216,852,314 | | 215,976,030 | | 876,284 |
| 0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured. | 1,241,723 | | 1,241,723 | | |
| 0700003. AG 32 Reserve for Immediate Payment of Claims | 1,279,492 | | 1,279,492 | | |
| 0700004. Extra Mortality on Substandard Policies | 2,280,559 | | 2,280,559 | | |
| 0700005. GIR - Extra Mortality on GIR options | 256,911 | | 256,911 | | |
| 0700006. Cash Value Enhancement | 2,368,117 | | 2,368,117 | | |
| 0700007. Interest on Suspense and Holding Accounts | 826,562 | | 826,562 | | |
| 0799997. Totals (Gross) | 225,105,678 | | 224,229,394 | | 876,284 |
| 0799998. Reinsurance ceded | 110,979,278 | | 110,979,278 | | |
| 0799999. Miscellaneous Reserves: Totals (Net) | 114,126,400 | | 113,250,116 | | 876,284 |
| 9999999. Totals (Net) - Page 3, Line 1 | 34,002,705,823 | | 33,401,139,672 | | 601,566,151 |

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ ; Annuities $ 134,325,380 ; Supplementary Contracts with Life Contingencies $ ; Accidental Death Benefits $ ; Disability - Active Lives $ ; Disability - Disabled Lives $ ; Miscellaneous Reserves $ .

# EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

2.2 If not, state which kind is issued.
Non-Participating

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

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

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [ X ] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 796,694,798
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: $ 964,628,366
Attach statement of methods employed in their valuation.

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

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

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [ X ] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 155,662,135
9.2 State the amount of reserves established for this business: $ 179,863,115
9.3 Identify where the reserves are reported in the blank:
As part of Exhibit 5, Valuation Basis:
Deferred - IAR 2012 - 4.50% (2023)
Deferred - IAR 2012 - 3.25% (2020, 2022)
Deferred - IAR 2012 - 3.00% (2021)

# 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 | |
| Individual Universal Life with Secondary Guarantees | Symetra old X-factors | Symetra 2023 new X-factors based on updated experience | 23,638,861 |
| Individual Deferred Indexed Annuities | 2022 Symetra Life VM21 calculation | 2023 Symetra Life VM21 methodology changes related to determining renewal option budgets | (6,414,309) |
| Individual Deferred Indexed Annuities | 2022 Symetra Life VM21 calculation | 2023 Symetra Life VM21 methodology changes related to multi-year versus single-year terms assumption after the surrender charge period. | (1,594,021) |
| Group Term Life | 2006 Group Term Life Waiver table | 2023 Group Term Life Waiver table | (6,524,655) |
| 0199999. Subtotal (Page 7, Line 6) | XXX | XXX | 9,105,876 |
| 9999999 - Total (Column 4, only) | | | 9,105,876 |

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

| | | 1 | Comprehensive | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 2 | 3 | | | | | | | | | | |
| | | Total | Individual | Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefits Plan | Title XVIII Medicare | Title XIX Medicaid | Credit A&H | Disability Income | Long-Term Care | Other Health |
| | **ACTIVE LIFE RESERVE** | | | | | | | | | | | | | |
| 1. | Unearned premium reserves | 32,723 | | | | | | | | | | 32,723 | | |
| 2. | Additional contract reserves (b) | 3,638,637 | | | | | | | | | | 558,889 | | 3,079,748 |
| 3. | Additional actuarial reserves-Asset/Liability analysis | | | | | | | | | | | | | |
| 4. | Reserve for future contingent benefits | | | | | | | | | | | | | |
| 5. | Reserve for rate credits | 7,535,242 | | | | | | | | | | | | 7,535,242 |
| 6. | Aggregate write-ins for reserves | | | | | | | | | | | | | |
| 7. | Totals (Gross) | 11,206,602 | | | | | | | | | | 591,612 | | 10,614,990 |
| 8. | Reinsurance ceded | 593,410 | | | | | | | | | | 12,780 | | 580,630 |
| 9. | Totals (Net) | 10,613,192 | | | | | | | | | | 578,832 | | 10,034,360 |
| | **CLAIM RESERVE** | | | | | | | | | | | | | |
| 10. | Present value of amounts not yet due on claims | 291,982,609 | | | | | | | | | | 291,982,609 | | |
| 11. | Additional actuarial reserves-Asset/Liability analysis | | | | | | | | | | | | | |
| 12. | Reserve for future contingent benefits | | | | | | | | | | | | | |
| 13. | Aggregate write-ins for reserves | | | | | | | | | | | | | |
| 14. | Totals (Gross) | 291,982,609 | | | | | | | | | | 291,982,609 | | |
| 15. | Reinsurance ceded | 25,935,411 | | | | | | | | | | 25,935,411 | | |
| 16. | Totals (Net) | 266,047,198 | | | | | | | | | | 266,047,198 | | |
| 17. | TOTAL (Net) | 276,660,390 | | | | | | | | | | 266,626,030 | | 10,034,360 |
| 18. | TABULAR FUND INTEREST | 5,658,916 | | | | | | | | | | 5,658,916 | | |
| | DETAILS OF WRITE-INS | | | | | | | | | | | | | |
| 0601. | | | | | | | | | | | | | | |
| 0602. | | | | | | | | | | | | | | |
| 0603. | | | | | | | | | | | | | | |
| 0698. | Summary of remaining write-ins for Line 6 from overflow page | | | | | | | | | | | | | |
| 0699. | TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above) | | | | | | | | | | | | | |
| 1301. | | | | | | | | | | | | | | |
| 1302. | | | | | | | | | | | | | | |
| 1303. | | | | | | | | | | | | | | |
| 1398. | Summary of remaining write-ins for Line 13 from overflow page | | | | | | | | | | | | | |
| 1399. | TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | | | | | | | | | |

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

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

## Exhibit 6 - Line 2 Explanation of Valuation Standards

| | |
|---|---|
| Column 13 – Other Health | The majority of our business uses the Bornheutter-Ferguson method where the reserve is equal to the excess, if any, of expected future claims over future risk premium. The assumptions used in this calculation are based on historical loss ratios and completion patterns. |
| Column 11 - Disability Income | 1985 CIDA/CIDC age last birthday<br>4.0 - 4.5% interest rate<br>Two Year Preliminary Term |

# EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

| | 1<br>Total | 2<br>Guaranteed Interest Contracts | 3<br>Annuities Certain | 4<br>Supplemental Contracts | 5<br>Dividend Accumulations or Refunds | 6<br>Premium and Other Deposit Funds |
|---|---|---|---|---|---|---|
| 1. Balance at the beginning of the year before reinsurance | 4,303,211,049 | | 1,252,776,827 | 19,416,611 | 310,371 | 3,030,707,240 |
| 2. Deposits received during the year | 3,511,691,862 | | 69,765,419 | 2,131,969 | 2,045 | 3,439,792,429 |
| 3. Investment earnings credited to the account | 62,048,774 | | 57,949,219 | 681,679 | 19,889 | 3,397,987 |
| 4. Other net change in reserves | | | | | | |
| 5. Fees and other charges assessed | | | | | | |
| 6. Surrender charges | | | | | | |
| 7. Net surrender or withdrawal payments | 3,575,078,738 | | 232,085,613 | 4,724,906 | 62,857 | 3,338,205,362 |
| 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) (a) | 4,301,872,947 | | 1,148,405,852 | 17,505,353 | 269,448 | 3,135,692,294 |
| 10. Reinsurance balance at the beginning of the year | (53,246,289) | | (53,246,289) | | | |
| 11. Net change in reinsurance assumed | | | | | | |
| 12. Net change in reinsurance ceded | (7,197,070) | | (7,197,070) | | | |
| 13. Reinsurance balance at the end of the year (Lines 10+11-12) | (46,049,219) | | (46,049,219) | | | |
| 14. Net balance at the end of current year after reinsurance (Lines 9 + 13) | 4,255,823,728 | | 1,102,356,633 | 17,505,353 | 269,448 | 3,135,692,294 |

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $
2. Reported as Annuities Certain (captured in column 3) $
3. Reported as Supplemental Contracts (captured in column 4) $
4. Reported as Dividend Accumulations or Refunds (captured in column 5) $
5. Reported as Premium or Other Deposit Funds (captured in column 6) $
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) $

The amount of FHLB Funding Agreements in column 6 is 3,047,100,000

# EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

## PART 1 - Liability End of Current Year

| | 1<br>Total | 2<br>Individual Life | 3<br>Group Life | 4<br>Individual Annuities | 5<br>Group Annuities | 6<br>Accident & Health | 7<br>Fraternal | 8<br>Other Lines of Business |
|---|---|---|---|---|---|---|---|---|
| 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) | | | | |
| 2.2 Other 2.21 Direct | 122,148,494 | 42,338,073 | 16,495,613 | | | 63,314,808 | | |
| 2.22 Reinsurance assumed | | | | | | | | |
| 2.23 Reinsurance ceded | 60,715,368 | 12,141,945 | 756,301 | | | 47,817,122 | | |
| 2.24 Net | 61,433,126 | (b) 30,196,128 | (b) 15,739,312 | (b) | | (b) 15,497,686 | | |
| 3. Incurred but unreported: | | | | | | | | |
| 3.1 Direct | 252,392,928 | 5,478,000 | 17,855,949 | | | 229,058,979 | | |
| 3.2 Reinsurance assumed | 18,000 | 18,000 | | | | | | |
| 3.3 Reinsurance ceded | 178,126,678 | | 756,893 | | | 177,369,785 | | |
| 3.4 Net | 74,284,250 | (b) 5,496,000 | (b) 17,099,056 | (b) | | (b) 51,689,194 | | |
| 4. TOTALS 4.1 Direct | 374,541,422 | 47,816,073 | 34,351,562 | | | 292,373,787 | | |
| 4.2 Reinsurance assumed | 18,000 | 18,000 | | | | | | |
| 4.3 Reinsurance ceded | 238,842,046 | 12,141,945 | 1,513,194 | | | 225,186,907 | | |
| 4.4 Net | 135,717,376 | (a) 35,692,128 | (a) 32,838,368 | | | 67,186,880 | | |

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

(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 Individual Life $ ..... Group Life $ ..... , and Individual Annuities $ ..... are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for 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<br>Total | 2<br>Individual Life (a) | 3<br>Group Life (b) | 4<br>Individual Annuities | 5<br>Group Annuities | 6<br>Accident & Health | 7<br>Fraternal | 8<br>Other Lines of Business |
|---|---|---|---|---|---|---|---|---|
| 1. Settlements During the Year: | | | | | | | | |
| 1.1 Direct | 1,732,573,668 | 309,226,633 | 159,315,762 | 329,280,145 | 7,834,415 | 926,916,713 | | |
| 1.2 Reinsurance assumed | 1,350,301 | 1,350,305 | (4) | | | | | |
| 1.3 Reinsurance ceded | 699,276,135 | 110,801,146 | 9,568,660 | 6,158 | | 578,900,171 | | |
| 1.4 Net | (c) 1,034,647,834 | 199,775,792 | 149,747,098 | 329,273,987 | 7,834,415 | 348,016,542 | | |
| 2. Liability December 31, current year from Part 1: | | | | | | | | |
| 2.1 Direct | 374,541,422 | 47,816,073 | 34,351,562 | | | 292,373,787 | | |
| 2.2 Reinsurance assumed | 18,000 | 18,000 | | | | | | |
| 2.3 Reinsurance ceded | 238,842,046 | 12,141,945 | 1,513,194 | | | 225,186,907 | | |
| 2.4 Net | 135,717,376 | 35,692,128 | 32,838,368 | | | 67,186,880 | | |
| 3. Amounts recoverable from reinsurers December 31, current year | 217,731,694 | 19,462,790 | 1,413,300 | | | 196,855,604 | | |
| 4. Liability December 31, prior year: | | | | | | | | |
| 4.1 Direct | 323,238,373 | 68,401,589 | 30,813,499 | | | 224,023,285 | | |
| 4.2 Reinsurance assumed | 18,000 | 18,000 | | | | | | |
| 4.3 Reinsurance ceded | 185,466,763 | 12,069,840 | 1,181,948 | | | 172,214,975 | | |
| 4.4 Net | 137,789,610 | 56,349,749 | 29,631,551 | | | 51,808,310 | | |
| 5. Amounts recoverable from reinsurers December 31, prior year | 154,034,643 | 13,744,675 | 1,735,632 | | | 138,554,336 | | |
| 6. Incurred Benefits | | | | | | | | |
| 6.1 Direct | 1,783,876,717 | 288,641,117 | 162,853,825 | 329,280,145 | 7,834,415 | 995,267,215 | | |
| 6.2 Reinsurance assumed | 1,350,301 | 1,350,305 | (4) | | | | | |
| 6.3 Reinsurance ceded | 816,348,469 | 116,591,366 | 9,577,574 | 6,158 | | 690,173,371 | | |
| 6.4 Net | 968,878,549 | 173,400,056 | 153,276,247 | 329,273,987 | 7,834,415 | 305,093,844 | | |

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 94,861 in Line 1.1, $ 94,861 in Line 1.4.
$ 94,861 in Line 6.1, and $ 94,861 in Line 6.4.

(b) 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.

(c) Includes $ 305,610,933 premiums waived under total and permanent disability benefits.

# EXHIBIT OF NON-ADMITTED ASSETS

| | | 1<br>Current Year Total Nonadmitted Assets | 2<br>Prior Year Total Nonadmitted Assets | 3<br>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 | 1,532,305 | 1,772,634 | 240,329 |
| 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) | 1,532,305 | 1,772,634 | 240,329 |
| 13. | Title plants (for Title insurers only) | | | |
| 14. | Investment income due and accrued | 289,843 | 46,220 | (243,623) |
| 15. | Premiums and considerations: | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 3,460,169 | 2,954,069 | (506,100) |
| | 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 | | 1,824,550 | 1,824,550 |
| | 16.2 Funds held by or deposited with reinsured companies | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | | | |
| 17. | Amounts receivable relating to uninsured plans | 125,205 | 24,518 | (100,687) |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | | | |
| 18.2 | Net deferred tax asset | 184,629,394 | 141,132,546 | (43,496,848) |
| 19. | Guaranty funds receivable or on deposit | | | |
| 20. | Electronic data processing equipment and software | 38,915,449 | 27,881,451 | (11,033,998) |
| 21. | Furniture and equipment, including health care delivery assets | 3,508,542 | 3,641,499 | 132,957 |
| 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 | 34,848,070 | 28,361,512 | (6,486,558) |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 267,308,977 | 207,638,999 | (59,669,978) |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 28. | Total (Lines 26 and 27) | 267,308,977 | 207,638,999 | (59,669,978) |
| | **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 | 17,280,791 | 15,310,931 | (1,969,860) |
| 2502. | Other Assets | 17,567,279 | 13,050,581 | (4,516,698) |
| 2503. | | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | | |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 34,848,070 | 28,361,512 | (6,486,558) |

# NOTES TO FINANCIAL STATEMENTS

## 1. Summary of Significant Accounting Policies and Going Concern

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, 2023 or 2022.

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

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

Under Iowa Administrative Code (IAC) 191-97, the Department allows companies to account for eligible derivative assets using the amortized cost method if the company can demonstrate they meet the criteria for an economic hedge. The corresponding amortization for eligible derivative assets are recorded as a decrease to net investment income. Furthermore, when eligible derivative assets mature, any value received by the Company is reflected as investment income. IAC 191-974 also prescribes the use of a reserve calculation methodology for indexed annuity products that only reflects credited interest on reserves at the conclusion of the index term based on actual index performance.The Company uses this election to adopt IAC 191-97 effective January 1, 2020 for its fixed indexed annuity (FIA) product.

As of December 31, 2023, the market value of eligible derivative assets was $242,065,239, and the Actuarial Guidance XXXV reserves would have been $11,650,222,691 using the market value of eligible derivatives assets.

The state of Iowa has adopted a prescribed accounting practice that differs from that found in the NAIC SAP related to the admission of a variable funding note as capital and surplus. Symetra Reinsurance Corporation, a wholly-owned subsidiary of the Company, is entitled to admit as an asset, the value of a variable funding note in conjunction with a reinsurance agreement with the Company as prescribed by Iowa Administrative Code 191-99.11(3). There was no impact to net income. If the Company had not used this prescribed practice, the result would not have triggered a regulatory event at the Company.

The Company has explicit permission from the Department to record the change in fair value of equity and equity-type investments held in a segregated portfolio through the statements of operations instead of surplus. This portfolio includes investments supporting a block of structured settlement annuities that were reinsured to Resolution Re, Ltd (the reinsurer) in 2018. The change in the fair value of these assets is passed to the reinsurer quarterly in accordance with the reinsurance agreement. The Company received explicit permission from the Department to extend the approved permitted accounting practice to a segregated portfolio that includes investments supporting a block of fixed indexed annuities (FIA) and fixed deferred annuities that were reinsured under an affiliated modified coinsurance agreement with Symetra Bermuda Re Ltd ("SBR") effective January 1, 2022.

# NOTES TO FINANCIAL STATEMENTS

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

| | SSAP# | F/S Page | F/S Line# | For the Year Ended December 31, 2023 | 2022 |
|---|---|---|---|---|---|
| Net Income - Iowa Basis (Page 4, Line 35, Columns 1 & 2) | | | | $ 91,640,273 | $ 84,472,765 |
| State Prescribed Practices that increase/(decrease) from NAIC SAP: | | | | | |
| Iowa Bulletin 06-01 | 86 | 4 | 4 | 36,587,399 | (50,652,661) |
| IAC 191-97 - Options | 86 | 4 | 3,34 | (112,561,210) | (19,363,932) |
| IAC 191-97 - Reserves | 51 | 4 | 18 | 250,535,285 | (146,381,583) |
| State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| Equity-type Investments | 97 | 4 | 34 | 34,274,278 | (58,998,230) |
| Net Income - NAIC SAP | | | | $ (117,195,479) | $ 359,869,171 |

| | | | | As of December 31, 2023 | 2022 |
|---|---|---|---|---|---|
| Statutory Surplus - Iowa Basis (Page 3, Line 38, Columns 1 & 2) | | | | $ 2,269,039,482 | $ 2,493,617,859 |
| State Prescribed Practices that increase/(decrease) from NAIC SAP: | | | | | |
| Variable Funding Note | 97 | 4 | 55 | 74,884,166 | 72,559,187 |
| IAC 191-97 - Options | 86 | 2 | 7 | (97,120,779) | 2,047,309 |
| IAC 191-97 Reserves | 51 | 3 | 1 | 290,863,272 | 40,327,987 |
| State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| | N/A | N/A | N/A | — | — |
| Statutory Surplus - NAIC SAP | | | | $ 2,000,412,823 | $ 2,378,683,376 |

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

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

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

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

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

(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 are reported at the lower of currently effective call price or fair value.

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

# NOTES TO FINANCIAL STATEMENTS

(6) Loan-backed securities, including mortgage backed securities, are stated at amortized cost, except for those with an NAIC designation of 6, which are reported at lower of amortized cost or fair value. Income is recognized using a constant effective yield based on anticipated prepayments and the estimated economic life of the securities. Prepayment assumptions are based on current interest rates and the economic environment. When actual prepayments differ significantly from anticipated prepayments, the effective yield is recalculated to reflect actual payments to date and estimated future payments. The net investment in the security is adjusted to the amount that would have existed had the new effective yield been applied since the acquisition of the security (i.e. the retrospective method). For commercial mortgage-backed interest-only securities, the effective yield is adjusted prospectively for any changes in estimated cash flows. The Company includes any resulting adjustment in net investment income in the current period.

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

(8) Other invested assets consist primarily of investments in alternative investments, tax credit investments, and certain investments in non-rated residual tranches. Alternative investments consist of hedge funds held in a segregated portfolio supporting a block of structured settlement annuities that were reinsured to Resolution Re, Ltd and are reported at net asset value (NAV) as a practical expedient to fair value. Pursuant to the accounting election discussed in Note 1A, the change in fair value of those alternative investments are recorded in net realized gains (losses) on the statements of operations. Tax credit investments consist primarily of investments in affordable housing projects (low income housing tax credit (LIHTC) investments). These investments are initially recorded at the present value of future contributions, which are considered unconditional and legally binding. Amortization for LIHTC 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. Impairment losses are recorded for LIHTC investments when the carrying value of the investment exceeds the present value of remaining benefits. Certain investments in non-rated residual tranches consists of collateralized loan obligations which are recorded at the lower of cost or fair value.

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

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

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

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

(12) The Company has not modified the 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.

# NOTES TO FINANCIAL STATEMENTS

## 2. Accounting Changes and Correction of Errors

Accounting changes
There were no accounting changes for the year ended December 31, 2023 and December 31, 2022.

Correction of errors
In 2023, the Company discovered an error relating to initial option values being incorrectly entered into the registered indexed-linked annuities model. The Company recorded a correction of error as of December 31, 2023 which resulted in an increase to policy reserves and a decrease to surplus of $652,789.

In 2023, the Company discovered an error relating to dynamic lapse crediting rates being incorrectly calculated on multi-year term policies on the registered indexed-linked annuities model. The Company recorded a correction of error as of December 31, 2023 which resulted in an increase to policy reserves and a decrease to surplus of $2,000,135.

In 2023, the Company discovered an error relating to monthly investment income on other invested assets being incorrectly weighted in the registered indexed-linked annuities model. The Company recorded a correction of error as of December 31, 2023 which resulted in a decrease to policy reserves and an increase to surplus of $5,494,684.

In 2022, the Company discovered an error relating to accruing first year commissions on certain universal life policies. The Company recorded a correction of error as of June 30, 2022 which resulted in an decrease in commissions payable of $8,714,810, and an increase to surplus of $6,884,700, net of current and deferred taxes.

In 2022. the Company discovered an error relating to the amount of claims recoverable with one reinsurer. The Company recorded a correction of error as of June 30, 2022 which resulted in an increase of $2,075,026 reinsurance recoverables, and a increase to surplus of $1,639,269, net of current taxes.

## 3. Business Combinations and Goodwill

Not applicable

## 4. Discontinued Operations

Not applicable

## 5. Investments

A. Mortgage Loans

(1) The maximum and minimum lending rates for commercial mortgage loans made during 2023 were 8.8% and 4.3%, respectively. The maximum and minimum lending rates for commercial mortgage loans made during 2022 were 6.8% and 2.6%.

(2) The maximum percentage of any one loan to value at origination was 70.0% for loans funded during the years ended December 31, 2023 and 2022, respectively.

(3) As of December 31, 2023 and 2022, there were no taxes, assessments or amounts advanced not included in the mortgage loan total.

# NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans:

| | Residential | | Commercial | | |
|---|---|---|---|---|---|
| | Insured | All Other | Insured | All Other | Total |
| **a. Current Year** | | | | | |
| 1. Recorded Investment (All) | | | | | |
| (a) Current | $ — | $24,782,206 | $ — | $7,826,106,362 | $7,850,888,568 |
| (b) 30-59 Days Past Due | — | — | — | — | — |
| (c) 60-89 Days Past Due | — | — | — | — | — |
| (d) 90-179 Days Past Due | — | — | — | — | — |
| (e) 180+ Days Past Due | — | — | — | — | — |
| 2. Accruing Interest 90-179 Days Past Due | — | — | — | — | — |
| (a) Recorded Investment | — | — | — | — | — |
| (b) Interest Accrued | — | — | — | — | — |
| 3. Accruing Interest 180+ Days Past Due | — | — | — | — | — |
| (a) Recorded Investment | — | — | — | — | — |
| (b) Interest Accrued | — | — | — | — | — |
| 4. Interest Reduced | — | — | — | — | — |
| (a) Recorded Investment | — | — | — | — | — |
| (b) Number of Loans | — | — | — | — | — |
| (c) Percent Reduced | — | — % | — % | — % | — % |
| **b. Prior Year** | | | | | |
| 1. Recorded Investment (All) | | | | | |
| (a) Current | $ — | $25,000,000 | $ — | $7,100,402,311 | $7,125,402,311 |
| (b) 30-59 Days Past Due | — | — | — | — | — |
| (c) 60-89 Days Past Due | — | — | — | — | — |
| (d) 90-179 Days Past Due | — | — | — | — | — |
| (e) 180+ Days Past Due | — | — | — | — | — |
| 2. Accruing Interest 90-179 Days Past Due | — | — | — | — | — |
| (a) Recorded Investment | — | — | — | — | — |
| (b) Interest Accrued | — | — | — | — | — |
| 3. Accruing Interest 180+ Days Past Due | — | — | — | — | — |
| (a) Recorded Investment | — | — | — | — | — |
| (b) Interest Accrued | — | — | — | — | — |
| 4. Interest Reduced | — | — | — | — | — |
| (a) Recorded Investment | — | — | — | — | — |
| (b) Number of Loans | — | — | — | — | — |
| (c) Percent Reduced | — | — % | — % | — % | — % |

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

(6) The Company had no investment in impaired loans as of December 31, 2023 or 2022.

(7) The Company had no allowance for credit losses as of December 31, 2023 and 2022.

(8) The Company had no loans derecognized as a result of foreclosure as of December 31, 2023 or 2022.

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

B. Debt Restructuring

(1) – (3) The Company has no recorded investment in restructured loans as of December 31, 2023 or 2022.

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

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

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

(2) The Company did not recognize other-than-temporary impairments (OTTI) for loan-backed and structured securities due to the intent to sell or inability to hold for the year ended December 31, 2023.

# NOTES TO FINANCIAL STATEMENTS

(3) As of December 31, 2023, 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 | $ 8,785,142 |
| 2. 12 months or longer | 302,605,384 |

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

| | |
|---|---|
| 1. Less than 12 months | $ 1,063,738,413 |
| 2. 12 months or longer | 6,597,044,089 |

(5) The Company reviewed its investments with unrealized losses in accordance with its impairment policy. The Company's evaluation determined, after the recognition of OTTI, that the remaining declines in fair value were temporary and the Company did not intend to sell these securities at an amount below the carrying value prior to maturity (or recovery). For loan-backed bonds and structured securities, the Company expects to recover the entire amortized cost basis.

The Company uses both quantitative and qualitative criteria to review all securities in its holdings. Based on the Company's experience, investments with amortized cost exceeding estimated fair value by less than 20% do not typically represent a significant risk of impairment under normal market conditions. For those with amortized cost exceeding estimated fair value by over 20% and those that were downgraded by a rating agency, the Company compares the security's implied credit spread to the benchmark spread for bonds with significant credit risk. If the security's spread exceeds the defined tolerance compared to this benchmark, the Company further analyzes the decrease in fair value to determine whether it is an other-than-temporary impaired by considering, among other factors, the following:

- Extent of downgrades of the security by a rating agency;
- 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;
- Nonpayment of scheduled interest, or the reduction or elimination of dividends; and
- Other indications that a credit loss has occurred.

For bonds and preferred stocks, the Company concludes an OTTI has occurred if a security is underwater and there is an intent to sell the security, or it is more likely than not that the Company will be required to sell the security prior to recovery of its amortized cost, considering any regulatory developments, prepayment or call notifications, and the Company's liquidity needs.

Loan-backed and structured securities are considered other-than-temporarily impaired when the Company has concluded it does not have the intent and ability to retain the security for sufficient time to recover the amortized cost basis, it intends to sell the security prior to maturity at an amount below the carrying value, or it does not expect to recover the entire amortized cost basis even if it has the intent and ability to hold.

E – J. Not applicable

# 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, 2023, are as follows:

| LIHTC Investment | Remaining Years of Unexpired Credits* | Remaining Required Holding Period |
|---|---|---|
| Alliant Tax Credit Fund 60 | 2 Years | 3 Years |
| Alliant Tax Credit Fund 74 | 7 Years | 7 Years |
| Boston Financial Institutional Tax Credits XXX | 0 Years | 2 Years |
| Boston Financial Institutional Tax Credits XXXII | 0 Years | 4 Years |
| Countryside Corporate Tax Credits XIX LP | 0 Years | 2 Years |
| Countryside Corporate Tax Credits XX LP | 3 Years | 3 Years |
| Hunt Capital Partners Tax Credit Fund 2011-1 | 1 Year | 6 Years |
| PNC MultiFamily Capital Institutional Fund XXXV | 0 Years | 1 Year |
| Red Stone Equity-Fund 103 LP | 12 Years | 17 Years |
| Richman 140 | 13 Years | 17 Years |
| Richman 147 | 14 Years | 17 Years |
| Sterling Corporate Tax Credit Fund 51 | 0 Years | 3 Years |
| USA Institutional Tax Credit Fund LXXII, LP | 0 Years | 4 Years |
| USA Tax Credit Stimulus Fund LP | 3 Years | 4 Years |

* Does not include carryforward provisions in IRC Section 39.

The Company's limited partnership interests related to LIHTC as December 31, 2022, are as follows:

| LIHTC Investment | Remaining Years of Unexpired Credits* | Remaining Required Holding Period |
|---|---|---|
| Alliant Tax Credit Fund 60 | 3 Years | 4 Years |
| Alliant Tax Credit Fund 74 | 8 Years | 8 Years |
| Boston Financial Institutional Tax Credits XXX | 0 Years | 4 Years |
| Boston Financial Institutional Tax Credits XXXII | 0 Years | 5 Years |
| Centerline Housing Partnership XI LP | 0 Years | 4 Years |
| Countryside Corporate Tax Credits XIX LP | 1 Years | 3 Years |
| Countryside Corporate Tax Credits XX LP | 4 Years | 4 Years |
| CREA Corporate Tax Credit Fund XXXVII | 0 Years | 5 Years |
| Hunt Capital Partners Tax Credit Fund 2011-1 | 2 Years | 7 Years |
| PNC MultiFamily Capital Institutional Fund XXXV | 0 Years | 2 Years |
| Richman 140 | 14 Years | 14 Years |
| Richman 147 | 14 Years | 14 Years |
| Sterling Corporate Tax Credit Fund 51 | 0 Years | 4 Years |
| USA Institutional Tax Credit Fund LXXII, LP | 0 Years | 3 Years |
| USA Tax Credit Stimulus Fund LP | 4 Years | 5 Years |

* Does not include carryforward provisions in IRC Section 39.

(2) The Company recognized LIHTC tax credits of $4,051,847 and $8,048,511 during the years ended December 31, 2023 and 2022, respectively.

(3) The Company had LIHTC investments of $81,331,274 and $54,959,140 as of December 31, 2023 and 2022, 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 no impairment losses related to investments in LIHTC during the years ended December 31, 2023 and 2022.

# NOTES TO FINANCIAL STATEMENTS

(7) The Company had no write–downs or reclassifications due to forfeiture or ineligibility of tax credits during the years ended December 31, 2023 and 2022, respectively.

L. Restricted Assets (Including Pledged)

(1) Restricted Assets Including Pledged

| | Gross (Admitted and Nonadmitted) Restricted | | | | | | | Current Year | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Current Year | | | | | | | | | Percentage | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| Restricted Asset Category | 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 Non-admitted 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 | 147,119,500 | — | — | — | 147,119,500 | 127,512,000 | 19,607,500 | — | 147,119,500 | 0.28 | 0.28 |
| j. On deposit with states | 6,901,955 | — | — | — | 6,901,955 | 6,906,363 | (4,408) | — | 6,901,955 | 0.01 | 0.01 |
| k. On deposit with other regulatory bodies | — | — | — | — | — | — | — | — | — | — | — |
| l. Pledged collateral to FHLB (including assets backing funding agreements) | 5,702,063,677 | — | — | — | 5,702,063,677 | 5,112,142,027 | 589,921,650 | — | 5,702,063,677 | 10.73 | 10.78 |
| m. Pledged as collateral not captured in other categories | 172,801,717 | — | 11,830,307 | — | 184,632,024 | 193,667,579 | (9,035,555) | — | 184,632,024 | 0.35 | 0.35 |
| n. Other restricted assets | 13,420,712,967 | — | — | — | 13,420,712,967 | 8,857,838,850 | 4,562,874,117 | | 13,420,712,967 | 25.25 | 25.38 |
| o. Total Restricted Assets | $19,449,599,816 | $ — | $11,830,307 | $ — | $19,461,430,123 | $14,298,066,819 | $5,163,363,304 | $ — | $19,461,430,123 | 36.61 % | 36.80 % |

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

| | Gross (Admitted and Nonadmitted) Restricted | | | | | | | | Percentage | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Current Year | | | | | | | | | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| Description of Assets | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) | Total Current Year Admitted Restricted | Gross (Admitted and Nonadmitted) Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| Bonds pledged as Derivatives Collateral | $ 97,329,698 | $ — | $ — | $ — | $ 97,329,698 | $ 45,793,376 | $ 51,536,322 | $ 97,329,698 | 0.18 % | 0.18 % |
| Variation Margin | 75,472,019 | — | 11,830,307 | — | 87,302,326 | 147,874,203 | (60,571,877) | 87,302,326 | 0.16 | 0.17 |
| Total (c) | $172,801,717 | $ — | $11,830,307 | $ — | $184,632,024 | $193,667,579 | $ (9,035,555) | $184,632,024 | 0.35 % | 0.35 % |

# NOTES TO FINANCIAL STATEMENTS

(3) Detail of Other Restricted Assets

| | Gross (Admitted and Nonadmitted) Restricted | | | | | | | | Percentage | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Current Year | | | | | | | | | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| Description of Assets | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) | Total Current Year Admitted Restricted | Gross (Admitted and Nonadmitted) Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| Reinsurance | $ 13,420,712,967 | $ — | $ — | $ — | $ 13,420,712,967 | $ 8,857,838,850 | $ 4,562,874,117 | $ 13,420,712,967 | 25.25 % | 25.38 % |
| Total (c) | $ 13,420,712,967 | $ — | $ — | $ — | $ 13,420,712,967 | $ 8,857,838,850 | $ 4,562,874,117 | $ 13,420,712,967 | 25.25 % | 25.38 % |

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

| Collateral Assets | 1<br>Book/Adjusted Carrying Value (BACV) | 2<br>Fair Value | 3<br>% of BACV to Total Assets (Admitted and Nonadmitted) * | 4<br>% of BACV to Total Admitted Assets ** |
|---|---|---|---|---|
| General Account | | | | |
| a. Cash | $ 571,423,930 | $ 571,423,930 | 1.27 % | 1.28 % |
| 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 | $ 571,423,930 | $ 571,423,930 | 1.27 % | 1.28 % |

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

| | 1<br>Amount | 2<br>% of Liability to Total Liabilities * |
|---|---|---|
| u. Recognized Obligation to Return Collateral Asset (General Account) | $ 569,921,000 | 1.33 % |

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

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

| (1) Assets | Gross Amounts Recognized | Amounts Offset | Net Amounts Presented as Assets |
|---|---|---|---|
| Swaps | $ 27,647,349 | $ — | $ 27,647,349 |
| Futures | 15,658,583 | — | 15,658,583 |
| Options | 229,472,860 | — | 229,472,860 |
| Total Assets | $ 272,778,792 | $ — | $ 272,778,792 |

| (2) Liabilities | Gross Amounts Recognized | Amounts Offset | Net Amounts Presented as Liabilities |
|---|---|---|---|
| Swaps | $ 8,799,952 | $ — | $ 8,799,952 |
| Futures | 13,488 | — | 13,488 |
| Options | 28,119,017 | — | 28,119,017 |
| Total Liabilities | $ 36,932,457 | $ — | $ 36,932,457 |

The company does not offset derivative assets and liabilities.

O. 5* Securities

Not applicable

# NOTES TO FINANCIAL STATEMENTS

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

| | As of December 31, 2023 | |
|---|---|---|
| | General Account | Separate Account |
| (1) Number of CUSIPs | 10 | — |
| (2) Aggregate Amount of Investment Income | $ 192,367 | $ — |

R. Reporting Entity's Share of Cash Pool by Asset type

Not applicable

**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 has not recognized impairment losses related to tax credit investments for the years ended December 31, 2023 and 2022.

**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 $289,843 and $46,220 as of December 31, 2023 and 2022, respectively.

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

| Interest Income Due and Accrued | Amount |
|---|---|
| 1. Gross | $ 355,891,391 |
| 2. Nonadmitted | 289,843 |
| 3. Admitted | 355,601,548 |

D. The aggregate deferred interest.

| | Amount |
|---|---|
| Aggregate Deferred Interest | $ 111,054 |

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

| | Amount |
|---|---|
| Cumulative amounts of PIK interest included in the current principal balance | $ 100,371 |

# NOTES TO FINANCIAL STATEMENTS

## 8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) – (3)

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

The Company uses index options and futures as part of its equity market risk management strategy. The Company offers FIA, IUL and RILA products that permit the contract holders to allocate a portion of their account value to an index-linked component, where interest credited to the contract is linked to index performance, subject to caps or performance margins set by the Company. The contract holders may elect to rebalance index options at renewal dates, typically annually. As of each renewal date, the Company has the opportunity to re-price the indexed component by establishing revised cap rates or performance margins, subject to contractual guarantees. The Company transacts in index call options and futures according to the portfolio allocation decisions of the contract holders such that the Company is economically hedged with respect to equity returns for the current interest term. 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, IUL and RILA contracts, they do not qualify and are not designated for hedge accounting. Pursuant to accounting elections described in Note 1A, the Company records the change in fair value on index options for its IUL and RILA products through realized gains (losses) in the summary of operations and accounts for the index options at amortized cost for its FIA product..

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

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

The Company uses cross currency swaps as part of its foreign currency risk management strategy, to reduce the risk of changes in currency exchange rates with respect to the Company's investments denominated in foreign currencies. In a cross 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 uses treasury bond forwards and treasury locks as part of its interest rate risk management strategy. In a bond forward, the Company agrees with other parties to buy or sell a bond or the return on a bond index at a fixed price, the strike price, at a fixed future date, the maturity date. In a bond lock, the Company agrees with other parties or the company issuing a bond that holds or locks the price or yield of the bond being issued. The Company primarily uses bonds forwards and bond locks to mitigate fluctuations in future interest income. These derivatives qualify and are designated as cash flow hedges.

# NOTES TO FINANCIAL STATEMENTS

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

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

(4) – (6) Not applicable

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

(1) The maximum length of time over which the Company is hedging its exposure to the variability in future cash flows for forecasted transactions is 23 years, excluding those forecasted transactions related to the payment of variable interest on existing financial instruments.

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

(8) - (9) Not applicable

B. Not applicable

# NOTES TO FINANCIAL STATEMENTS

## 9. Income Taxes

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

1.

| | 12/31/2023 | | |
|---|---|---|---|
| | (1) Ordinary | (2) Capital | (3) (Col 1 + 2) Total |
| (a) Gross DTAs | $ 435,367,827 | $ 11,349,268 | $ 446,717,095 |
| (b) Statutory valuation allowance adjustments | — | — | — |
| (c) Adjusted gross DTAs (1a - 1b) | 435,367,827 | 11,349,268 | 446,717,095 |
| (d) DTAs nonadmitted | 177,837,039 | 6,792,355 | 184,629,394 |
| (e) Subtotal net admitted DTAs (1c – 1d) | 257,530,788 | 4,556,913 | 262,087,701 |
| (f) DTLs | 93,834,415 | 15,328,002 | 109,162,417 |
| (g) Net admitted DTA (1e - 1f) | $ 163,696,373 | $ (10,771,089) | $ 152,925,284 |

| | 12/31/2022 | | |
|---|---|---|---|
| | (4) Ordinary | (5) Capital | (6) (Col 4 + 5) Total |
| (a) Gross DTAs | $ 353,480,110 | $ 20,184,566 | $ 373,664,676 |
| (b) Statutory valuation allowance adjustments | — | — | — |
| (c) Adjusted gross DTAs (1a - 1b) | 353,480,110 | 20,184,566 | 373,664,676 |
| (d) DTAs nonadmitted | 131,845,705 | 9,286,841 | 141,132,546 |
| (e) Subtotal net admitted DTAs (1c – 1d) | 221,634,405 | 10,897,725 | 232,532,130 |
| (f) DTLs | 87,717,532 | 2,245,870 | 89,963,402 |
| (g) Net admitted DTA (1e -1f) | $ 133,916,873 | $ 8,651,855 | $ 142,568,728 |

| | Change | | |
|---|---|---|---|
| | (7) (Col 1-4) Ordinary | (8) (Col 2-5) Capital | (9) (Col 7 + 8) Total |
| (a) Gross DTAs | $ 81,887,717 | $ (8,835,298) | $ 73,052,419 |
| (b) Statutory valuation allowance adjustments | — | — | — |
| (c) Adjusted gross DTAs (1a - 1b) | 81,887,717 | (8,835,298) | 73,052,419 |
| (d) DTAs nonadmitted | 45,991,334 | (2,494,486) | 43,496,848 |
| (e) Subtotal net admitted DTAs (1c – 1d) | 35,896,383 | (6,340,812) | 29,555,571 |
| (f) DTLs | 6,116,883 | 13,082,132 | 19,199,015 |
| (g) Net admitted DTA (1e - 1f) | $ 29,779,500 | $ (19,422,944) | $ 10,356,556 |

2. The SSAP No. 101 admission calculation components as of December 31, 2023 are as follows:

| | 12/31/2023 | | |
|---|---|---|---|
| | (1) Ordinary | (2) Capital | (3) (Col 1 + 2) Total |
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks | $ — | $ 3,360,235 | $ 3,360,235 |
| (b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below) | 164,672,284 | — | 164,672,284 |
| 1. Adjusted gross DTAs expected to be realized following the balance sheet date | 164,672,284 | — | 164,672,284 |
| 2. Adjusted gross DTAs allowed per limitation threshold | XXXXX | XXXXX | 408,903,387 |
| (c) Adjusted gross DTAs offset by gross DTLs | 92,858,504 | 1,196,678 | 94,055,182 |
| (d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c)) | $ 257,530,788 | $ 4,556,913 | $ 262,087,701 |

| | 12/31/2022 | | |
|---|---|---|---|
| | (4) Ordinary | (5) Capital | (6) (Col 4 + 5) Total |
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks | $ — | $ 10,537,729 | $ 10,537,729 |
| (b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below) | 135,075,816 | — | 135,075,816 |
| 1. Adjusted gross DTAs expected to be realized following the balance sheet date | 135,075,816 | — | 135,075,816 |
| 2. Adjusted gross DTAs allowed per limitation threshold | XXXXX | XXXXX | 409,114,278 |
| (c) Adjusted gross DTAs offset by gross DTLs | 86,558,589 | 359,996 | 86,918,585 |
| (d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c)) | $ 221,634,405 | $ 10,897,725 | $ 232,532,130 |

# NOTES TO FINANCIAL STATEMENTS

| | Change | | |
|---|---|---|---|
| | (7) (Col 1-4) Ordinary | (8) (Col 2-5) Capital | (9) (Col 7 + 8) Total |
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks | $ — | $ (7,177,494) | $ (7,177,494) |
| (b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below) | 29,596,468 | — | 29,596,468 |
| 1. Adjusted gross DTAs expected to be realized following the balance sheet date | 29,596,468 | — | 29,596,468 |
| 2. Adjusted gross DTAs allowed per limitation threshold | XXXXX | XXXXX | (210,891) |
| (c) Adjusted gross DTAs offset by gross DTLs | 6,299,915 | 836,682 | 7,136,597 |
| (d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c)) | $ 35,896,383 | $ (6,340,812) | $ 29,555,571 |

3.

| | 12/31/2023 | 12/31/2022 |
|---|---|---|
| (a) Ratio percentage used to determine recovery period and threshold limitation amount | 724% | 729% |
| (b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above | $2,726,022,579 | $2,727,428,523 |

4. Impact of Tax Planning Strategies

| | 12/31/2023 | |
|---|---|---|
| | (1) Ordinary | (2) Capital |
| (a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage | | |
| (1) Adjusted gross DTAs amount from Note 9.A.1.(c) | $ 435,367,827 | $ 11,349,268 |
| (2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies | 0.00% | 91.22% |
| (3) Net admitted adjusted gross DTAs amount from Note 9.A.1.(e) | $ 257,530,788 | $ 4,556,913 |
| (4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies | 0.00% | 78.12% |

| | 12/31/2022 | |
|---|---|---|
| | (3) Ordinary | (4) Capital |
| (a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage | | |
| (1) Adjusted gross DTAs amount from Note 9.A.1.(c) | $ 353,480,110 | $ 20,184,566 |
| (2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies | 0.00% | 81.71% |
| (3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e) | $ 221,634,405 | $ 10,897,725 |
| (4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies | 0.00% | 66.12% |

| | Change | |
|---|---|---|
| | (5) Ordinary (Col 1-3) | (6) Capital (Col 2-4) |
| (a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage | | |
| (1) Adjusted gross DTAs amount from Note 9.A.1.(c) | $ 81,887,717 | $ (8,835,298) |
| (2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies | 0.00 % | 9.51% |
| (3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e) | $ 35,896,383 | $ (6,340,812) |
| (4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies | 0.00 % | 12.00% |

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

B. Regarding DTLs that are not recognized:

The Company has no deferred tax liabilities that have not been recognized.

# NOTES TO FINANCIAL STATEMENTS

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

| | 12/31/2023 | 12/31/2022 | Change (Col 1 - 2) |
|---|---|---|---|
| 1. Current Income Tax | | | |
| (a) Federal | $ 96,692,790 | $ 59,739,625 | $ 36,953,165 |
| (b) Foreign | 48,677 | 69,226 | (20,549) |
| (c) Subtotal | 96,741,467 | 59,808,851 | 36,932,616 |
| (d) Federal income tax on net capital gains | (19,717,674) | 9,639,289 | (29,356,963) |
| (e) Utilization of capital loss carryforwards | — | — | — |
| (f) Other | — | — | — |
| (g) Federal and foreign income taxes incurred | $ 77,023,793 | $ 69,448,140 | $ 7,575,653 |
| 2. DTAs | | | |
| (a) Ordinary | | | |
| (1) Discounting of unpaid losses | $ 996,601 | $ 774,647 | $ 221,954 |
| (2) Unearned premium reserve | — | — | — |
| (3) Policyholder reserves | 200,632,934 | 146,548,884 | 54,084,050 |
| (4) Investments | 43,131,971 | 48,568,412 | (5,436,441) |
| (5) Deferred acquisition costs | 147,964,559 | 125,115,718 | 22,848,841 |
| (6) Policyholder dividend accrual | — | — | — |
| (7) Fixed assets | 11,683,634 | — | 11,683,634 |
| (8) Compensation and benefits accrual | 11,188,331 | 11,793,460 | (605,129) |
| (9) Pension accrual | — | — | — |
| (10) Receivables - nonadmitted | 17,362,712 | 13,966,355 | 3,396,357 |
| (11) Net operating loss carryforward | — | — | — |
| (12) Tax credit carryforward | — | — | — |
| (13) Other | 2,407,085 | 6,712,634 | (4,305,549) |
| (99) Subtotal | 435,367,827 | 353,480,110 | 81,887,717 |
| (b) Statutory valuation allowance adjustment | — | — | — |
| (c) Nonadmitted | 177,837,039 | 131,845,705 | 45,991,334 |
| (d) Admitted ordinary DTAs (2a99–2b–2c) | 257,530,788 | 221,634,405 | 35,896,383 |
| (e) Capital | | | |
| (1) Investments | 11,349,268 | 20,184,566 | (8,835,298) |
| (2) Net capital loss carryforward | — | — | — |
| (3) Real estate | — | — | — |
| (4) Other | — | — | — |
| (99) Subtotal | 11,349,268 | 20,184,566 | (8,835,298) |
| (f) Statutory valuation allowance adjustment | — | — | — |
| (g) Nonadmitted | 6,792,355 | 9,286,841 | (2,494,486) |
| (h) Admitted capital DTAs (2e99-2f-2g) | 4,556,913 | 10,897,725 | (6,340,812) |
| (i) Admitted DTAs (2d+2h) | $ 262,087,701 | $ 232,532,130 | $ 29,555,571 |
| 3. DTLs | | | |
| (a) Ordinary | | | |
| (1) Investments | $ 22,123,907 | $ 16,737,789 | $ 5,386,118 |
| (2) Fixed assets | 2,045,842 | 2,000,249 | 45,593 |
| (3) Deferred and uncollected premium | 7,307,363 | 6,878,072 | 429,291 |
| (4) Policyholder reserves | 60,885,161 | 58,984,674 | 1,900,487 |
| (5) Other | 1,472,142 | 3,116,748 | (1,644,606) |
| (99) Subtotal | 93,834,415 | 87,717,532 | 6,116,883 |
| (b) Capital | | | |
| (1) Investments | 15,328,002 | 2,245,870 | 13,082,132 |
| (2) Real estate | — | — | — |
| (3) Other | — | — | — |
| (99) Subtotal | 15,328,002 | 2,245,870 | 13,082,132 |
| (c) DTLs (3a99+3b99) | $ 109,162,417 | $ 89,963,402 | $ 19,199,015 |
| 4. Net DTAs/DTLs (2i-3c) | $ 152,925,284 | $ 142,568,728 | $ 10,356,556 |

| | |
|---|---|
| Net change in DTAs/(DTLs) (2a99+2e99-3c) | $ 53,853,404 |
| Surplus adjustments | |
| Tax effect of change in unrealized capital gain(losses) | 7,451,498 |
| Change in net deferred income taxes | $ 61,304,902 |

# NOTES TO FINANCIAL STATEMENTS

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

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

| | 12/31/2023 | 12/31/2022 |
|---|---|---|
| Significant statutory to tax adjustments on current taxes: | | |
| Ordinary income tax at federal statutory rate (21%) | $ 18,035,796 | $ 35,935,088 |
| Capital income tax at federal statutory rate (21%) | (3,892,926) | (20,181,482) |
| Total income tax | 14,142,870 | 15,753,606 |
| Dividends received deduction | (1,041,095) | (773,150) |
| Tax credits | (4,051,847) | (8,048,511) |
| IMR adjustment | (4,778,286) | (10,899,780) |
| Change in nonadmitted asset | (3,396,358) | (1,446,991) |
| Change in liability for unauthorized reinsurance | 14,876,671 | (14,876,671) |
| Change in valuation basis - statutory reserves | (1,912,234) | 2,511,612 |
| Prior Year Adjustments | 151,717 | (1,456,785) |
| Taxes allocable to accounting error correction | 596,770 | — |
| Other | 1,130,682 | 570,920 |
| Federal income tax expense (benefit) | $ 15,718,890 | $ (18,665,750) |
| Federal and foreign taxes incurred including capital gains tax | 77,023,792 | 69,448,138 |
| Change in net deferred income taxes | (61,304,902) | (88,113,888) |
| Total statutory income taxes | $ 15,718,890 | $ (18,665,750) |

The Inflation Reduction Act (Act) was enacted on August 16, 2022. The Act includes a new corporate alternative minimum tax (CAMT), which is effective for tax years beginning after 2022 and applies to corporations with average adjusted financial statement income in excess of certain thresholds as defined in the Act. The tax-controlled group of corporations of which the Company is a member has determined that it does not expect to be an applicable corporation that is subject to the CAMT in 2023.

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

1. As of December 31, 2023, and December 31, 2022, the Company had no tax credit, operating loss 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:

| | 2023 | 2022 | 2021 |
|---|---|---|---|
| Capital gain | $ — | $ — | $ 11,108,333 |

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

F. Consolidated Federal Income Tax Return

1. The Company's Federal Income Tax return is consolidated with the following entities:

Symetra Financial Corporation
First Symetra National Life Insurance Company of New York
Symetra National Life Insurance Company
Symetra Reinsurance Corporation
Symetra Assigned Benefits Service Company
Symetra Securities, Inc.
Clearscape Funding Corporation
Symetra Investment Management Company
Symetra Bermuda Re Ltd.

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

G. Federal or Foreign Federal Income Tax Loss Contingencies

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

H – I. Not applicable

# NOTES TO FINANCIAL STATEMENTS

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

A. B. and C.

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

**During the year ended December 31, 2023**:

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 |
|---|---|---|---|---|---|---|
| 5/19/2023 | Ordinary Dividend | Symetra Life Insurance Co | Symetra Financial Corp | $150,000,000 | | Cash |
| 12/07/2023 | Ordinary Dividend | Symetra Life Insurance Co | Symetra Financial Corp | $57,000,000 | | Cash |

On December 21, 2023, the Company loaned $102,000,000 to its parent, Symetra Financial Corporation, under its short-term borrowing agreement.

**During the year ended December 31, 2022:**

On December 9, 2022, the Company received a cash contribution of $125,000,000 from Symetra Financial Corporation, its parent.

On December 9, 2022, a cash contribution of $50,000,000 was paid by the Company to First Symetra National Life Insurance Company of New York, its subsidiary.

D. As of December 31, 2023 and 2022, the Company reported the following amounts due (to)/from an affiliated company, which are generally settled within 30 days:

| | As of December 31, | |
|---|---|---|
| | 2023 | 2022 |
| Symetra Investment Management | $ (2,226,149) | $ (9,564,216) |
| First Symetra National Life Insurance Company of New York | (288,883) | 166,099 |
| Symetra Financial Corporation (Parent) | 1,025,316 | (654,525) |
| Symetra Bermuda Reinsurance | 359,670 | 780,688 |
| Symetra Securities, Inc. | 200,303 | 472,234 |
| Symetra Assigned Benefits Service Company | 59,276 | 39,951 |
| Clearscape Funding Corporation | 22,061 | 18,309 |
| Symetra Reinsurance Corporation | 18,599 | 17,838 |
| Symetra National Life Insurance Company | 15,271 | 19,989 |
| Symetra Life Separate Accounts | 14,901 | 6,188,939 |
| Total | $ (799,635) | $ (2,514,694) |

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

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

The Company has an IMA (Investment Management Agreement) with its affiliate, Symetra Investment Management (SIM), a subsidiary of Symetra Financial Corporation. The agreement provides for investment advisory services related to the Company's invested assets, excluding the Company's mortgage loan portfolio. The Company has a Master Support Services Agreement (MSSA) with Symetra Investment Management Real Estate Investors (SIMREI), whereby SIMREI provides for management services related to the Company's mortgage loan portfolio.

# NOTES TO FINANCIAL STATEMENTS

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, 2023 and 2022, the Company paid $1,638,712 and $1,183,398, respectively, to SABSCO related to the commutation endorsements.

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

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

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

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

J. The Company did not recognize any impairment write-down for its investments in SCA's during the years ended December 31, 2023 or 2022.

K. Investments in foreign insurance subsidiaries – Not applicable

L. Investments in downstream noninsurance holding company – Not applicable

M. All SCA investments – Not applicable

N. Investments in Insurance SCAs – Not applicable

O. SCA Loss Tracking – Not applicable

**11. Debt**

A. Not applicable

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

| | | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Account |
|---|---|---|---|---|
| 1. | Current Year | | | |
| (a) | Membership Stock - Class A | $ — | $ — | $ — |
| (b) | Membership Stock - Class B | 10,000,000 | 10,000,000 | — |
| (c) | Activity Stock | 137,119,500 | 137,119,500 | — |
| (d) | Excess Stock | — | — | — |
| (e) | Aggregate Total (a+b+c+d) | $ 147,119,500 | $ 147,119,500 | $ — |
| (f) | Actual or Estimated Borrowing Capacity as Determined by the Insurer | $4,230,833,520 | XXX | XXX |
| 2. | Prior Year-end | | | |
| (a) | Membership Stock - Class A | $ — | $ — | $ — |
| (b) | Membership Stock - Class B | 10,000,000 | 10,000,000 | — |
| (c) | Activity Stock | 117,512,000 | 117,512,000 | — |
| (d) | Excess Stock | — | — | — |
| (e) | Aggregate Total (a+b+c+d) | $ 127,512,000 | $ 127,512,000 | $ — |
| (f) | Actual or Estimated Borrowing Capacity as Determined by the Insurer | $3,930,271,048 | XXX | XXX |

# NOTES TO FINANCIAL STATEMENTS

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate Total Borrowing |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | $ 5,287,954,225 | $ 5,702,063,677 | $ 3,047,100,000 |
| 2. Current Year General Account Total Collateral Pledged | 5,287,954,225 | 5,702,063,677 | 3,047,100,000 |
| 3. Current Year Separate Accounts Total Collateral Pledged | — | — | — |
| 4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | $ 4,648,282,960 | $ 5,112,142,027 | $ 2,937,800,000 |
| 5. Prior Year General Account Total Collateral Pledged | 4,648,282,960 | 5,112,142,027 | 2,937,800,000 |
| 6. Prior Year Separate Accounts Total Collateral Pledged | — | — | — |

b. Maximum Amount Pledged During Reporting Period

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Amount Borrowed at Time of Maximum Collateral |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | $ 5,287,954,225 | $ 5,702,063,677 | $ 3,047,100,000 |
| 2. Current Year General Account Total Collateral Pledged | 5,287,954,225 | 5,702,063,677 | 3,047,100,000 |
| 3. Current Year Separate Accounts Total Collateral Pledged | — | — | — |
| 4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | $ 4,648,282,960 | $ 5,112,142,027 | $ 2,937,800,000 |
| 5. Prior Year General Account Total Collateral Pledged | 4,648,282,960 | 5,112,142,027 | 2,937,800,000 |
| 6. Prior Year Separate Accounts Total Collateral Pledged | — | — | — |

(4) Borrowing from FHLB

a. Amount as of Reporting Date

| | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Account | 4<br>Funding Agreements Reserves Established |
|---|---|---|---|---|
| 1. Current Year | | | | |
| (a) Debt | $ — | $ — | $ — | XXX |
| (b) Funding Agreement | 3,047,100,000 | 3,047,100,000 | — | $ 3,047,100,000 |
| (c) Other | — | — | — | XXX |
| (d) Aggregate Total (a+b+c) | $ 3,047,100,000 | $ 3,047,100,000 | $ — | $ — |
| 2. Prior Year-end | | | | |
| (a) Debt | $ — | $ — | $ — | XXX |
| (b) Funding Agreement | 2,937,800,000 | 2,937,800,000 | — | $ 2,937,800,000 |
| (c) Other | — | — | — | XXX |
| (d) Aggregate Total (a+b+c) | $ 2,937,800,000 | $ 2,937,800,000 | $ — | $ 2,937,800,000 |

# NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount during Reporting Period (Current Year)

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Account |
|---|---|---|---|
| 1. Debt | $ — | $ — | $ — |
| 2. Funding Agreement | 3,047,100,000 | 3,047,100,000 | — |
| 3. Other | — | — | — |
| 4. Aggregate Total (a+b+c) | $3,047,100,000 | $3,047,100,000 | $ — |

c. FHLB - Prepayment Obligations

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

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

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

E. Defined Contribution Plan

The Company sponsors a defined 401(k) contribution plan for all eligible employees that includes matching a participant's contributions up to 6% of eligible compensation. The expense for the matching contributions was $13,758,824 and $12,085,704 for the years ended December 31, 2023 and 2022, 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, 2023.

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

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

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

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

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

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

B. The Company has no preferred stock.

C. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval of the Insurance Commissioner of the State of Iowa ("the Commissioner") to pay stockholder dividends or make any other distribution if such distributions would exceed certain statutory limitations. Iowa law gives the Commissioner discretion to disapprove requests for distributions in excess of these limits. Extraordinary dividends include those made within the preceding twelve months that exceed the greater of (i) 10% of statutory policyholder surplus as of the previous year-end or (ii) the statutory net gain from operations from the previous calendar year. Based on December 31, 2023 statutory results, the maximum dividend payout that may be made without prior approval in 2024 is $226,903,948 .

D. The Company's dividend schedule is provided in Note 10.

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

F. The unassigned surplus funds were earned partly through the income of participating and nonparticipating policies. Restricted surplus held for the benefit of participating policyholders was less than $500,000 for the years ended December 31, 2023 and 2022, with the remainder being held for the benefit of the Company's shareholder.

G. Advances to surplus not repaid – Not applicable

# NOTES TO FINANCIAL STATEMENTS

H. The Company holds no stock for special purposes.

I. There was no change in aggregate write-ins for special surplus funds as of December 31, 2023.

J. The portion of unassigned funds (surplus) represented by cumulative unrealized gains or (losses) was $9,589,580 and $(51,510,384) as of December 31, 2023 and 2022, respectively.

K. The Company has no surplus notes.

L.- M. Not applicable

**14. Liabilities, Contingencies, and Assessments**

A. Contingencies

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

As of December 31, 2023, the Company was invested in 14 limited partnership interests related to tax credit investments, two new investments were entered into in 2023. The Company has committed to provide capital contributions totaling approximately $347,471,462 of which the remaining $73,350,119 is expected to be contributed over a period of 12 years.

The Company has committed to provide future capital contributions for investments in limited partnerships related to its alternative investments. As of December 31, 2023 and 2022 the amount of these unfunded commitment was $140,620,894 and $158,374,263, respectively.

As of December 31, 2023 and 2022, unfunded mortgage loan commitments were $102,535,000 and $80,500,000, respectively.

The Company outsources the majority of its information technology infrastructure. Under the terms of the service agreement, the Company agreed to pay an annual fixed service fee of approximately $14,000,000 during the term of the contract, which ends April 30, 2028. For the use of these services, the Company incurred expenses of $13,981,981 and $12,024,986 for the years ended December 31, 2023 or 2022, 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 $600,000.

(2) The Company has made no guarantees as of December 31, 2023 or 2022.

(3) Not applicable

B. Assessments

(1) The Company's liability established under SSAP No. 35R, *Guaranty Fund and Other Assessments* relating to estimated retrospective premium based guaranty fund assessments were approximately $1,800,000 and $1,400,000 as of December 31, 2023 and 2022, 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, 2022 | $ | 1,226,076 |
| b. | Decreases during current year: | | — |
| c, | Premium tax offset applied | | 165,071 |
| d. | Increases during year: | | — |
| e. | Premium tax offset accrual adjustment | | 505,928 |
| f. | Premium tax offset applied | | 58,533 |
| g. | Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2023 | $ | 1,625,466 |

# 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 2.50%

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

| | Guaranty Fund Assessment | | Related Assets | |
|---|---|---|---|---|
| **Name of insolvency** | **Undiscounted** | **Discounted** | **Undiscounted** | **Discounted** |
| Penn Treaty / American Network Ins. Co (ANIC) | $ 736,438 | $ 575,304 | $ 682,833 | $ 533,428 |

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 / ANIC | 50 | 5-20 | 11 | 42 | 5-20 | 11 |

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

C. The Company has no gain contingencies to report.

D. The Company does not expect that any claims related to extra contractual obligations and bad faith losses stemming from lawsuits, as of December 31, 2023, will have a material adverse effect on its financial condition, future operating results or liquidity.

E. Because of the nature of its business, the Company is subject to legal actions filed or threatened in the ordinary course of its business operations. The Company does not expect that any such litigation, pending or threatened, as of December 31, 2023, 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 $11,349,137 and $10,674,679 for the years ended December 31, 2023 and 2022, 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 2029 are as follows:

| | Minimum Rentals |
|---|---|
| 2024 | $ 10,226,786 |
| 2025 | 9,498,706 |
| 2026 | 8,849,495 |
| 2027 | 8,774,888 |
| 2028 | 3,179,381 |
| Thereafter | 516,732 |
| Total | $ 41,045,988 |

(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 | |
|---|---|---|---|---|
| | 2023 | 2022 | 2023 | 2022 |
| a. Swaps | $ 1,284,698,472 | $ 671,519,134 | $2,053,989,146 | $2,096,791,000 |
| b. Futures | 189,866,788 | 2,362,363 | 442,292,088 | 11,458,943 |
| c. Options | 12,281,918,249 | 15,671,969,500 | 523,155,559 | 543,261,403 |
| e. Total | $13,756,483,509 | $16,345,850,997 | $3,019,436,793 | $2,651,511,346 |

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**

Not applicable

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

A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2023:

| | | 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 | $ (583,121) | $ — | $ (583,121) |
| b. | Total net other income or expenses (including interest paid to or received from plans) | — | — | — |
| c. | Net gain or (loss) from operations | $ (583,121) | $ — | $ (583,121) |
| d. | Total claim payment volume | $ 4,345,474 | $ — | $ 4,345,474 |

B. ASC Plans - Not applicable

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

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

Not applicable

# NOTES TO FINANCIAL STATEMENTS

## 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, quoted prices for identical or similar instruments in markets that are not active, model-derived valuations whose inputs are observable, and market corroborated inputs. This category includes 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.

(1) Financial assets and liabilities measured and reported at fair value as of December 31, 2023:

| Description for each class of asset or liability | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| a. Assets at fair value | | | | | |
| Bonds | | | | | |
| Industrial and miscellaneous | $ — | $ 754,991 | $ — | $ — | $ 754,991 |
| Total bonds | — | 754,991 | — | — | 754,991 |
| Preferred Stock | | | | | |
| Industrial and miscellaneous | — | 43,936,791 | — | — | 43,936,791 |
| Total preferred stock | — | 43,936,791 | — | — | 43,936,791 |
| Common stock | | | | | |
| Industrial and miscellaneous | 217,171,590 | — | 216 | — | 217,171,806 |
| Mutual funds | 26,965 | — | — | — | 26,965 |
| FHLB Common Stock | — | 147,119,500 | — | — | 147,119,500 |
| Total common stock | 217,198,555 | 147,119,500 | 216 | — | 364,318,271 |
| Other invested assets | | | | | |
| Hedge funds | — | — | — | 505,308,522 | 505,308,522 |
| Total other invested assets | — | — | — | 505,308,522 | 505,308,522 |
| Derivative assets | | | | | |
| Options | — | 70,490,666 | 11,926,906 | — | 82,417,572 |
| Futures | 15,658,583 | — | — | — | 15,658,583 |
| Total derivative assets | 15,658,583 | 70,490,666 | 11,926,906 | — | 98,076,155 |
| Separate account assets | 1,033,823,392 | 312,406,656 | 13,761,149 | 15,281,899 | 1,375,273,096 |
| **Total assets at fair value/NAV** | $ 1,266,680,530 | $ 574,708,604 | $ 25,688,271 | $ 520,590,421 | $ 2,387,667,826 |
| b. Liabilities at fair value | | | | | |
| Derivative liabilities | | | | | |
| Options | $ — | $ 24,942,275 | $ 342,412 | $ — | $ 25,284,687 |
| Futures | 13,488 | — | — | — | 13,488 |
| Total derivative liabilities | 13,488 | 24,942,275 | 342,412 | — | 25,298,175 |
| Separate account liabilities | — | 45,311,906 | 1,335,266 | — | 46,647,172 |
| **Total liabilities at fair value** | $ 13,488 | $ 70,254,181 | $ 1,677,678 | $ — | $ 71,945,347 |

# NOTES TO FINANCIAL STATEMENTS

(2) Assets and liabilities measured and reported at fair value in (level 3) of the fair value hierarchy as of December 31, 2023:

| Description | Beginning Balance at 1/1/2023 | 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 12/31/2023 |
|---|---|---|---|---|---|---|---|---|---|---|
| a. Assets: | | | | | | | | | | |
| Common stock | | | | | | | | | | |
| Industrial and miscellaneous | $ 216 | $ 12,884 | $ — | $ — | $ (12,884) | $ — | $ — | $ — | $ — | $ 216 |
| Total common stock | 216 | 12,884 | — | — | (12,884) | — | — | — | — | 216 |
| Derivative assets | | | | | | | | | | |
| Options | 5,518,540 | — | — | (6,404,011) | 44,395 | 13,172,718 | — | 24,380 | (429,116) | 11,926,906 |
| Total derivative assets | 5,518,540 | — | — | (6,404,011) | 44,395 | 13,172,718 | — | 24,380 | (429,116) | 11,926,906 |
| Separate account assets | 4,420,276 | — | — | 590,998 | 4,214,722 | 11,292,929 | — | (1,330,273) | (5,427,503) | 13,761,149 |
| Total assets | $ 9,939,032 | $ 12,884 | $ — | $ (5,813,013) | $ 4,246,233 | $ 24,465,647 | $ — | $ (1,305,893) | $ (5,856,619) | $ 25,688,271 |
| b. Liabilities: | | | | | | | | | | |
| Derivative liabilities | | | | | | | | | | |
| Options | $ 372,126 | $ — | $ — | $ (9,985) | $ (67,714) | $ 38,000 | $ — | $ — | $ 9,985 | $ 342,412 |
| Total derivative liabilities | 372,126 | — | — | (9,985) | (67,714) | 38,000 | — | — | 9,985 | 342,412 |
| Separate account liabilities | 9,131,269 | — | — | (6,112,967) | (3,178,866) | 5,018,663 | — | (2,579,297) | (943,536) | 1,335,266 |
| Total liabilities | $ 9,503,395 | $ — | $ — | $ (6,122,952) | $ (3,246,580) | $ 5,056,663 | $ — | $ (2,579,297) | $ (933,551) | $ 1,677,678 |

(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.

The fair values of preferred stocks are valued by pricing services utilizing evaluated pricing models. These valuations are created based on benchmark curves using industry standard inputs and exchange prices of underlying securities of the same issuer. As these inputs are considered observable, preferred stocks are classified as a Level 2 measurement.

The Company's unaffiliated common stocks primarily include FHLB DM common stock and publicly traded common stocks. The FHLB DM common stock is based on redeemable par value and is classified as a Level 2 measurement. The publicly traded common stocks are based on quoted market prices in active markets for identical assets and are classified as a Level 1 measurement.

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

# NOTES TO FINANCIAL STATEMENTS

Separate account assets related to the Company's variable products are primarily invested in mutual funds with published net asset values (NAVs) and are classified as a Level 1 measurement. Separate account assets related to the Company's RILA include investments in derivatives, which are valued using the same methodologies described above.

(5) Fair value measurements of derivative assets and liabilities as of December 31, 2023 are included in 20.A.(1) and 20.A.(2)

B. Other Fair Value Disclosures

Not applicable

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

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

**As of December 31, 2023**

| Type of Financial Instrument | Aggregate Fair Value | Admitted Values | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Financial instruments-assets | | | | | | | |
| Bonds | $30,705,084,984 | $31,983,633,758 | $ 60,787,371 | $29,943,712,295 | $ 700,585,318 | $ — | $ — |
| Redeemable preferred stocks | 55,321,583 | 62,479,261 | — | 55,321,583 | — | — | — |
| Perpetual preferred stocks | 43,936,791 | 43,936,791 | — | 43,936,791 | — | — | — |
| Common stocks | 364,318,271 | 364,318,271 | 217,198,555 | 147,119,500 | 216 | — | — |
| Mortgage loans | 7,318,495,511 | 7,850,888,568 | — | — | 7,318,495,511 | — | — |
| Cash, cash equivalents, and short-term investments | 2,258,921,211 | 2,258,921,211 | 2,258,921,211 | — | — | — | — |
| Contract loans | — | 113,211,289 | — | — | — | — | 113,211,289 |
| Derivatives | 493,034,625 | 272,778,792 | 15,658,583 | 419,226,608 | 58,149,434 | — | — |
| Other invested assets | 542,956,229 | 538,942,558 | — | 18,449,586 | 19,198,121 | 505,308,522 | — |
| Separate account financial instruments | 7,390,496,638 | 8,067,768,284 | 1,094,969,953 | 5,556,567,005 | 723,677,781 | 15,281,899 | — |
| Total assets | $49,172,565,843 | $51,556,878,783 | $3,647,535,673 | $36,184,333,368 | $ 8,820,106,381 | $ 520,590,421 | $ 113,211,289 |
| Financial instruments-liabilities | | | | | | | |
| Derivatives | $ 174,093,999 | $ 36,932,457 | $ 13,488 | $ 173,111,970 | $ 968,541 | $ — | $ — |
| Separate account financial instruments | 46,647,172 | 43,831,309 | — | 45,311,906 | 1,335,266 | — | — |
| Deposit type annuities and FHLB | 4,433,323,169 | 4,212,703,819 | — | — | 4,433,323,169 | — | — |
| Total liabilities | $ 4,654,064,340 | $ 4,293,467,585 | $ 13,488 | $ 218,423,876 | $ 4,435,626,976 | $ — | $ — |

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

# NOTES TO FINANCIAL STATEMENTS

**As of December 31, 2022**

| Type of Financial Instrument | Aggregate Fair Value | Admitted Values | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Financial instruments-assets | | | | | | | |
| Bonds | $28,556,653,089 | $30,964,026,292 | $ — | $28,129,659,371 | $ 426,993,718 | $ — | $ — |
| Redeemable preferred stocks | 57,041,648 | 65,755,261 | — | 57,041,648 | — | — | — |
| Perpetual preferred stocks | 27,360,024 | 27,360,024 | — | 27,360,024 | — | — | — |
| Common stocks | 402,260,627 | 402,260,626 | 274,735,527 | 127,524,884 | 216 | — | — |
| Mortgage loans | 6,522,185,682 | 7,125,402,311 | — | — | 6,522,185,682 | — | — |
| Cash, cash equivalents, and short-term investments | 958,576,980 | 958,576,980 | 958,576,980 | — | — | — | — |
| Contract loans | — | 78,710,804 | — | — | — | — | 78,710,804 |
| Derivatives | 250,945,296 | 219,657,508 | 2,641,388 | 214,776,327 | 33,527,581 | — | — |
| Other invested assets | 507,446,272 | 506,213,816 | — | 13,883,415 | 4,988,549 | 488,574,308 | — |
| Separate account financial instruments | 6,606,980,528 | 7,471,451,901 | 1,039,846,956 | 4,972,908,108 | 580,180,347 | 14,045,117 | — |
| Total assets | $43,889,450,146 | $47,819,415,523 | $2,275,800,851 | $33,543,153,777 | $ 7,567,876,093 | $502,619,425 | $ 78,710,804 |
| Financial instruments-liabilities | | | | | | | |
| Derivatives | $ 214,221,842 | $ 38,143,022 | $ 346,693 | $ 213,122,816 | $ 752,333 | $ — | $ — |
| Separate account financial instruments | 84,889,617 | 84,889,617 | — | 75,758,347 | 9,131,270 | — | — |
| Deposit type annuities and FHLB | 4,265,049,628 | 4,205,648,436 | — | — | 4,265,049,628 | — | |
| Total liabilities | $ 4,564,161,087 | $ 4,328,681,075 | $ 346,693 | $ 288,881,163 | $ 4,274,933,231 | $ — | $ — |

D. Not Practical to Estimate Fair Value:

| Type of Financial Instrument | Carrying Value* | Effective Interest Rate | Maturity Date | Explanation |
|---|---|---|---|---|
| Contract loans: | | | | |
| December 31, 2023 | $113,211,289 | 2.9% to 7.4% | N/A | See below |
| December 31, 2022 | $ 78,710,804 | 2.9% to 7.4% | N/A | See below |

The Company's contract loans have varying interest rates ranging from 2.9% to 7.4% and do not have stated maturity dates or payment terms. Cash flow projections are not available and would require significant amounts of judgment and estimation and would not be practical given the immateriality of these assets.

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

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

## 21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring: Debtors - None

C. Other Disclosures - None

D. Business Interruption Insurance Recoveries - Not applicable

E. State Transferable and Non-transferable Tax Credits

(1) Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total

| Description of State Transferable and Non-Transferable Tax Credits | State | Carrying Value | Unused Amount |
|---|---|---|---|
| Low-Income Housing Tax Credit | CA | $70,336 | $70,336 |
| Total | | $70,336 | $70,336 |

# NOTES TO FINANCIAL STATEMENTS

(2) Method of Estimating Utilization of Remaining Transferable and Non-transferable State Tax Credits

The Company estimated the utilization of the remaining transferable state tax credits by projecting future premium taking into account policy growth, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining transferable state tax credits.

(3) Impairment Loss - Not applicable

(4) State Tax Credits Admitted and Nonadmitted

| | Total Admitted | Total Nonadmitted |
|---|---|---|
| a. Transferable | $70,336 | $— |
| b. Non-transferable | — | — |

F. Subprime-Mortgage-Related Risk Exposure - The Company has no subprime exposure as of December 31, 2023 or 2022.

G. Retained Assets

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

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

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

| | In Force | | | |
|---|---|---|---|---|
| | As of December 31, 2023 | | As of December 31, 2022 | |
| | Number | Balance | Number | Balance |
| a. Up to and including 12 months | — | $ — | — | $ — |
| b. 13 to 24 months | — | — | — | — |
| c. 25 to 36 months | — | — | — | — |
| d. 37 to 48 months | — | — | — | — |
| e. 49 to 60 months | — | — | — | — |
| f. Over 60 months | 371 | 11,791,379 | 429 | 13,894,088 |
| g. Total | 371 | $ 11,791,379 | 429 | $ 13,894,088 |

(3) Activity in the RAA for the year ended December 31, 2023:

| | | Individual Number | Individual Balance |
|---|---|---|---|
| a. | Number/balance of RAA at the beginning of the year | 429 | $ 13,894,088 |
| b. | Number/balance of RAA issued/added during the year | — | — |
| c. | Investment earnings credited to RAA during the year | XXX | 163,120 |
| d. | Fees and other charges in RAA during the year | XXX | 313 |
| e. | Number/amount of RAA transferred to state unclaimed property funds during the year | — | — |
| f. | Number/amount of RAA closed/withdrawn during the year | 58 | 2,265,516 |
| g. | Number/balance of RAA at the end of the year | 371 | $ 11,791,379 |

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

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

**22. Events Subsequent**

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

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

Subsequent events have been considered through February 23, 2024, the date the statutory statement was issued.

# NOTES TO FINANCIAL STATEMENTS

**23. Reinsurance**

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

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

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

Section 2 – Ceded Reinsurance Report – Part A

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

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

Section 3 – Ceded Reinsurance Report – Part B

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

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

B. Uncollectible Reinsurance

(1) The Company has written off in the current year reinsurance balances due from the companies listed below, the amount of: $1,264,968

That is reflected as:

| | | | |
|---|---|---|---|
| a. | Claims incurred | $ | 1,074,550 |
| b. | Claims adjustment expenses incurred | | 190,418 |
| c. | Premiums earned | | — |
| d. | Other | | — |

| | | | |
|---|---|---|---|
| e. | Company | | Amount |
| | Alliance Health and Life Insurance Co | $ | 1,264,968 |

C – H. Not applicable

# NOTES TO FINANCIAL STATEMENTS

**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, 2023 and 2022, the amount of the net premiums written by the Company that are subject to retrospective rating features was $90,281,521 or 17.0%, and $101,643,597 or 18.6%, respectively, of the total net premiums written on the Company's group health business. No other net premiums written by the Company are subject to retrospective rating features.

D – E. Not applicable

**25. Change in Incurred Losses and Loss Adjustment Expenses**

Reserves as of December 31, 2022 were $410,070,834. As of December 31, 2023, $208,496,345 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $204,077,638 as a result of re-estimation for unpaid claims and claim adjustment expenses on accident and health, individual and group life lines of business. Original estimates are continually monitored and are updated as additional information about the expected versus actual timing of claims becomes knows.

**26. Intercompany Pooling Arrangements**

Not applicable

**27. Structured Settlements**

Not applicable

**28. Health Care Receivable**

Not applicable

**29. Participating Policies**

For the reporting year ended December 31, 2023, premiums under ordinary life participating policies were $834 or less than 0.01% of total ordinary life premiums earned. The Company accounts for its policyholder dividends on a cash basis. The Company paid dividends in the amount of $2,727 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, 2023 or 2022.

# NOTES TO FINANCIAL STATEMENTS

**31. Reserves for Life Contracts and Annuity Contracts**

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

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

Universal Life Insurance
COI charges and policy loads are higher for substandard policies. These higher charges are reflected in the reserve calculation. There is no load on the mortality for the reserve calculations, however, the anticipated mortality used for prospective x-factor testing is loaded for substandard tables for products where reflection of substandard mortality is material. X-factors are set with this higher mortality taken into consideration.

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

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

(3) As of December 31, 2023 and 2022, the Company had $8,871,836,078 and $8,945,523,263, 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 $216,852,314 and $225,230,232 as of December 31, 2023 and 2022, 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, 2023.

| Item | Total | Indust. Life | Ordinary | | | Credit Life Group and Individual | Group | |
|---|---|---|---|---|---|---|---|---|
| | | | Life Ins. | Individual Annuities | Suppl. Contracts | | Life Ins. | Annuities |
| Immediate Payment of Claims | $ 164,508 | $ — | $ 164,508 | $ — | — | — | — | — |
| Cash Value Enhancement | (641,955) | — | (641,955) | — | — | — | — | — |
| Claim stabilization reserve | (609,165) | — | (609,165) | — | — | — | — | — |
| Interest on Suspense and Holding Accounts | 369,618 | — | — | 369,618 | — | — | — | — |
| Total | $ (716,994) | $ — | $ (1,086,612) | $ 369,618 | $ — | $ — | $ — | $ — |

# 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, 2023, are summarized as follows:

| A. INDIVIDUAL ANNUITIES | General Account | Separate Account with Guarantees | Separate Account NonGuaranteed | Total | Percent of Total |
|---|---|---|---|---|---|
| (1) Subject to discretionary withdrawal: | | | | | |
| a. With market value adjustment | $ 8,863,227,025 | $ — | $ — | $ 8,863,227,025 | 27.6 % |
| b. At book value less surrender charge of 5 percent or more | 10,087,972,987 | — | 1,870,060,172 | 11,958,033,159 | 37.2 % |
| c. At fair value | — | — | 291,847,246 | 291,847,246 | 0.9 % |
| d. Total with market value adjustment or at fair value (total of a through c) | 18,951,200,012 | — | 2,161,907,418 | 21,113,107,430 | 65.7 % |
| e. At book value without adjustment (minimal or no charge or adjustment) | 6,346,020,465 | — | — | 6,346,020,465 | 19.8 % |
| (2) Not subject to discretionary withdrawal | 4,656,941,104 | — | — | 4,656,941,104 | 14.5 % |
| (3) Total (gross: direct + assumed) | 29,954,161,581 | — | 2,161,907,418 | 32,116,068,999 | 100.0 % |
| (4) Reinsurance ceded | 205,178,517 | — | — | 205,178,517 | |
| (5) Total net | $29,748,983,064 | $ — | $ 2,161,907,418 | $31,910,890,482 | |
| (6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date | $ 3,191,707,858 | $ — | $ 134,704,471 | $ 3,326,412,329 | |

| B. GROUP ANNUITIES | General Account | Separate Account with Guarantees | Separate Account NonGuaranteed | Total | Percent of Total |
|---|---|---|---|---|---|
| (1) Subject to discretionary withdrawal: | | | | | |
| a. With market value adjustment | $ 54,700,697 | $ — | $ — | $ 54,700,697 | 8.8 % |
| b. At book value less surrender charge of 5% or more | — | — | — | — | — % |
| c. At fair value | — | — | 141,002,189 | 141,002,189 | 22.6 % |
| d. Total with market value adjustment or at fair value (total of a through c) | 54,700,697 | — | 141,002,189 | 195,702,886 | 31.3 % |
| e. At book value without adjustment (minimal or no charge or adjustment) | 428,286,287 | — | — | 428,286,287 | 68.6 % |
| (2) Not subject to discretionary withdrawal | 665,792 | — | — | 665,792 | 0.1 % |
| (3) Total (gross: direct + assumed) | 483,652,776 | — | 141,002,189 | 624,654,965 | 100.0 % |
| (4) Reinsurance ceded | — | — | — | — | |
| (5) Total net | $ 483,652,776 | $ — | $ 141,002,189 | $ 624,654,965 | |
| (6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date | $ — | $ — | $ — | $ — | |

# NOTES TO FINANCIAL STATEMENTS

| C. DEPOSIT-TYPE CONTRACTS | General Account | Separate Account with Guarantees | Separate Account NonGuaranteed | Total | Percent of Total |
|---|---|---|---|---|---|
| (1) Subject to discretionary withdrawal: | | | | | |
| a. With market value adjustment | $ 61,237,580 | $ — | $ — | $ 61,237,580 | 1.4 % |
| b. At book value less surrender charge of 5% or more | — | — | — | — | — % |
| c. At fair value | — | — | 241,818 | 241,818 | — % |
| d. Total with market value adjustment or at fair value (total of a through c) | 61,237,580 | — | 241,818 | 61,479,398 | 1.4 % |
| e. At book value without adjustment (minimal or no charge or adjustment) | 29,475,145 | — | — | 29,475,145 | 0.7 % |
| (2) Not subject to discretionary withdrawal | 4,211,160,222 | — | — | 4,211,160,222 | 97.9 % |
| (3) Total (gross: direct + assumed) | 4,301,872,947 | — | 241,818 | 4,302,114,765 | 100.0 % |
| (4) Reinsurance ceded | 46,049,219 | — | — | 46,049,219 | |
| (5) Total net | $ 4,255,823,728 | $ — | $ 241,818 | $ 4,256,065,546 | |
| (6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date | $ — | $ — | $ — | $ — | |

D. Life & accident & health annual statement:

| | |
|---|---|
| (1) Exhibit 5, annuities section, total (net) | $ 30,232,635,840 |
| (2) Exhibit 5, supplementary contracts with life contingencies section, total (net) | — |
| (3) Exhibit 7 deposit-type contracts, line 14, Column 1 | 4,255,823,728 |
| (4) Subtotal (1+2+3) | $ 34,488,459,568 |
| Separate accounts annual statement | |
| (5) Exhibit 3 line 0299999, Column 2 | $ 2,302,909,607 |
| (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 | 241,818 |
| (11) Subtotal (5+6+7+8+9+10) | $ 2,303,151,425 |
| (12) Combined total (4+11) | $ 36,791,610,993 |

# NOTES TO FINANCIAL STATEMENTS

## 33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

The Company's life reserves by withdrawal characteristics, including those held in separate account liabilities as of December 31, 2023, are summarized as follows:

A. General Account

| | | Account Value | Cash Value | Reserve |
|---|---|---|---|---|
| (1) | Subject to discretionary withdrawal, surrender values, or policy loans | | | |
| | a. Term policies with cash value | $ — | $ 2,961,841 | $ 9,154,212 |
| | b. Universal life | 1,105,630,769 | 1,086,591,601 | 1,223,633,584 |
| | c. Universal life with secondary guarantees | 1,156,962,189 | 882,268,786 | 2,481,395,474 |
| | d. Indexed universal life | — | — | — |
| | e. Indexed universal life with secondary guarantees | 1,381,211,234 | 968,844,216 | 1,075,810,871 |
| | f. Indexed life | — | — | — |
| | g. Other permanent cash value life insurance | — | 49,071,268 | 51,508,689 |
| | h. Variable life | — | — | — |
| | i. Variable universal life | 57,826,349 | 57,826,349 | 66,573,404 |
| | j. Misc. reserves | — | 2,368,115 | 2,368,115 |
| (2) | Not subject to discretionary withdrawal or no cash value | | | |
| | a. Term policies without cash value | XXX | XXX | 433,787,582 |
| | b. Accidental death benefits | XXX | XXX | 227,390 |
| | c. Disability - active lives | XXX | XXX | 724,355 |
| | d. Disability - disabled lives | XXX | XXX | 43,629,284 |
| | e. Misc. reserves | XXX | XXX | 221,838,651 |
| (3) | Total (gross direct + assumed) | $3,701,630,541 | $3,049,932,176 | $5,610,651,611 |
| (4) | Reinsurance ceded | — | — | 1,841,408,190 |
| (5) | Total (net) (3) - (4) | $3,701,630,541 | $3,049,932,176 | $3,769,243,421 |

B. Separate Account with Guarantees

| | | Account Value | Cash Value | Reserve |
|---|---|---|---|---|
| (1) | Subject to discretionary withdrawal, surrender values, or policy loans | | | |
| | a. Term policies with cash value | $ — | $ — | $ — |
| | b. Universal life | 4,919,341,432 | 4,919,341,432 | 4,919,341,432 |
| | c. Universal life with secondary guarantees | — | — | — |
| | d. Indexed universal life | — | — | — |
| | e. Indexed universal life with secondary guarantees | — | — | — |
| | f. Indexed life | — | — | — |
| | g. Other permanent cash value life insurance | — | — | — |
| | h. Variable life | — | — | — |
| | i. Variable universal life | — | — | — |
| | j. Misc. reserves | — | — | — |
| (2) | Not subject to discretionary withdrawal or no cash value | | | |
| | a. Term policies without cash value | XXX | XXX | — |
| | b. Accidental death benefits | XXX | XXX | — |
| | c. Disability - active lives | XXX | XXX | — |
| | d. Disability - disabled lives | XXX | XXX | — |
| | e. Misc. reserves | XXX | XXX | — |
| (3) | Total (gross direct + assumed) | $4,919,341,432 | $4,919,341,432 | $4,919,341,432 |
| (4) | Reinsurance ceded | — | — | — |
| (5) | Total (net) (3) - (4) | $4,919,341,432 | $4,919,341,432 | $4,919,341,432 |

# NOTES TO FINANCIAL STATEMENTS

C. Separate Account Nonguaranteed

| | Account Value | Cash Value | Reserve |
|---|---|---|---|
| (1) Subject to discretionary withdrawal, surrender values, or policy loans | | | |
| a. Term policies with cash value | $ — | $ — | $ — |
| b. Universal life | — | — | — |
| c. Universal life with secondary guarantees | — | — | — |
| d. Indexed universal life | — | — | — |
| e. Indexed universal life with secondary guarantees | — | — | — |
| f. Indexed life | — | — | — |
| g. Other permanent cash value life insurance | — | — | — |
| h. Variable life | — | — | — |
| i. Variable universal life | 604,882,126 | 594,752,329 | 594,752,329 |
| j. Misc. reserves | — | — | — |
| (2) Not subject to discretionary withdrawal or no cash value | | | |
| a. Term policies without cash value | XXX | XXX | — |
| b. Accidental death benefits | XXX | XXX | — |
| c. Disability - active lives | XXX | XXX | — |
| d. Disability - disabled lives | XXX | XXX | — |
| e. Misc. reserves | XXX | XXX | — |
| (3) Total (gross direct + assumed) | $ 604,882,126 | $ 594,752,329 | $ 594,752,329 |
| (4) Reinsurance ceded | — | — | — |
| (5) Total (net) (3) - (4) | $ 604,882,126 | $ 594,752,329 | $ 594,752,329 |

D. Life & Accident & Health Annual Statement

| | |
|---|---|
| (1) Exhibit 5 Life Insurance Section Total (net) | $ 3,614,010,377 |
| (2) Exhibit 5 Accidental Death Benefits Section, Total (net) | 227,391 |
| (3) Exhibit 5 Disability - Active Lives Section, Total (net) | 724,355 |
| (4) Exhibit 5 Disability - Disabled Lives Section, Total (net) | 40,981,460 |
| (5) Exhibit 5 Misc Reserves, Total (net) | 113,299,838 |
| (6) Subtotal (1+2+3+4+5) | $ 3,769,243,421 |

Separate Account Annual Statement

| | |
|---|---|
| (7) Exhibit 3 line 0199999, Column 2 | $ 5,514,093,761 |
| (8) Exhibit 3, line 0499999, Column 2 | — |
| (9) Exhibit 3, line 0599999, Column 2 | — |
| (10) Subtotal (7+8+9) | 5,514,093,761 |
| (11) Combined Total (6+10) | $ 9,283,337,182 |

**34. Premium and Annuity Considerations Deferred and Uncollected**

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2023 are as follows:

| | Type | Gross | Net of Loading |
|---|---|---|---|
| (1) | Industrial | $ — | $ — |
| (2) | Ordinary – new business | (1,006,569,273) | (1,012,922,350) |
| (3) | Ordinary – renewal | (283,190) | 5,698,163 |
| (4) | Credit life | — | — |
| (5) | Group life | 16,733,120 | 16,733,120 |
| (6) | Group annuity | — | — |
| (7) | Total | $ (990,119,343) | $ (990,491,067) |

# NOTES TO FINANCIAL STATEMENTS

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2022 are as follows:

| | Type | Gross | Net of Loading |
|---|---|---|---|
| (1) | Industrial | $ — | $ — |
| (2) | Ordinary – new business | (901,913,148) | (904,436,128) |
| (3) | Ordinary – renewal | 5,326,379 | 13,924,061 |
| (4) | Credit life | — | — |
| (5) | Group life | 11,590,289 | 11,590,289 |
| (6) | Group annuity | — | — |
| (7) | Total | $ (884,996,480) | $ (878,921,778) |

**35. Separate Accounts**

A. Separate Account Activity

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

(2) In accordance with contract provisions relating to the Company's products recorded within the separate accounts, most of the assets are legally insulated from the general account, preventing such assets from being generally available to satisfy claims resulting from the general account. For BOLI, the Company allows interest income above the required policy account values to remain within the separate account. The amount accumulated over and above the required policy account values is not considered to be legally insulated. For RILA, the Company considers the full account value of contracts issued in Texas, Alaska, and Washington to be legally insulated, as required by those states. For all other states, the amount accumulated over and above the required policy account values or reserve is not considered to be legally insulated.

Separate account assets as of December 31, 2023 are attributed to the following products:

| Product | Legally Insulated | Not Legally Insulated | Total |
|---|---|---|---|
| BOLI | $ 4,919,341,431 | $ 195,160,195 | $ 5,114,501,626 |
| RILA | 187,134,787 | 1,790,737,007 | 1,977,871,794 |
| Variable annuities | 433,091,255 | — | 433,091,255 |
| COLI | 431,245,951 | — | 431,245,951 |
| Variable universal life | 162,579,690 | — | 162,579,690 |
| Variable life | 11,056,486 | — | 11,056,486 |
| Total | $ 6,144,449,600 | $ 1,985,897,202 | $ 8,130,346,802 |

Separate account assets as of December 31, 2022 are attributed to the following products:

| Product | Legally Insulated | Not Legally Insulated | Total |
|---|---|---|---|
| BOLI | $ 4,867,273,948 | $ 202,483,542 | $ 5,069,757,490 |
| RILA | 130,672,933 | 1,321,311,116 | 1,451,984,049 |
| Variable annuities | 401,039,385 | — | 401,039,385 |
| Variable universal life | 451,952,451 | — | 451,952,451 |
| COLI | 139,256,096 | — | 139,256,096 |
| Variable life | 10,168,333 | — | 10,168,333 |
| Total | $ 6,000,363,146 | $ 1,523,794,658 | $ 7,524,157,804 |

# NOTES TO FINANCIAL STATEMENTS

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

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

| | | |
|---|---|---|
| a. | 2023 | $ 16,414 |
| b. | 2022 | 17,466 |
| c. | 2021 | 24,091 |
| d. | 2020 | 13,640 |
| e. | 2019 | 10,699 |

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

| Year ending | Separate Account Guarantees |
|---|---|
| 2023 | $ 370,238 |
| 2022 | 397,403 |
| 2021 | 445,312 |
| 2020 | 429,897 |
| 2019 | 448,450 |

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

B. General Nature and Characteristics of Separate Account Business

Separate account assets represent segregated funds administered and invested for the exclusive benefit of policyholders.

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

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 majority of these assets are legally segregated and are not subject to claims that arise out of the Company's other business activities.The liabilities of these separate accounts represent reserves established to meet withdrawal and future benefit payment provisions of contracts with the policyholders.

For RILA policyholders, the assets in these accounts include bonds (and bond-like securitizations), mortgage loans, common stock, derivatives, and other invested assets. Pursuant to the accounting elections discussed in Note 1A, bonds are held at amortized cost, mortgage loans are held at outstanding principal loan balance less any recognized impairment, common stock and derivatives are carried at fair value. Changes in fair value of index options are reported as net realized capital gains (losses) and as a change in surplus for all other derivative types. See Note 1.C.8 for a description of other invested assets. Except for contracts issued in Texas, Alaska, and Washington, these assets are not legally segregated and are subject to claims that arise out of the Company's other business activities. The liabilities of these separate accounts represent reserves established to equal the policyholder cash surrender value on index-linked funds.

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

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

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

# NOTES TO FINANCIAL STATEMENTS

Information regarding the separate accounts of the Company as of December 31, 2023 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, 2023 | $ — | $ — | $ 415,312,061 | $ 415,312,061 |
| 2. Reserves as of December 31, 2023 | | | | |
| For accounts with assets at: | | | | |
| a. Fair value | — | — | 1,320,535,071 | 1,320,535,071 |
| b. Amortized cost | 2,287,395,930 | 2,631,945,502 | 1,577,368,683 | 6,496,710,115 |
| c. Total reserves | $ 2,287,395,930 | $ 2,631,945,502 | 2,897,903,754 | 7,817,245,186 |
| 3. By withdrawal characteristics | | | | |
| a. Subject to discretionary withdrawal | $ — | $ — | $ — | $ — |
| 1. With market value adjustment | — | — | — | — |
| 2. At book value without market value adjustments and with current surrender charge of 5% | — | — | 1,577,368,683 | 1,577,368,683 |
| 3. At fair value | — | — | 1,320,535,071 | 1,320,535,071 |
| 4. At book value without market value adjustment and with current surrender charge less than 5% | 2,287,395,930 | 2,631,945,502 | — | 4,919,341,432 |
| 5. Subtotal | 2,287,395,930 | 2,631,945,502 | 2,897,903,754 | 7,817,245,186 |
| b. Not subject to discretionary withdrawal | — | — | — | — |
| c. Total | $ 2,287,395,930 | $ 2,631,945,502 | $ 2,897,903,754 | $ 7,817,245,186 |
| *Line 2(c) should equal line 3(c) | | | | |
| 4. Reserves for asset default risk in lieu of AVR | $ — | $ — | $ — | $ — |

Information regarding the separate accounts of the Company as of December 31, 2022 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, 2022 | $ — | $ — | $ 725,262,104 | $ 725,262,104 |
| 2. Reserves as of December 31, 2022 | | | | |
| For accounts with assets at: | | | | |
| a. Fair value | — | — | 1,030,787,616 | 1,030,787,616 |
| b. Amortized cost | 2,271,205,940 | 2,596,068,010 | 1,253,945,385 | 6,121,219,335 |
| c. Total reserves | $ 2,271,205,940 | $ 2,596,068,010 | $ 2,284,733,001 | $ 7,152,006,951 |
| 3. By withdrawal characteristics | | | | |
| a. Subject to discretionary withdrawal | $ — | $ — | $ — | $ — |
| 1. With market value adjustment | — | — | — | — |
| 2. At book value without market value adjustments and with current surrender charge of 5% | — | — | 1,253,945,385 | 1,253,945,385 |
| 3. At fair value | — | — | 1,030,787,616 | 1,030,787,616 |
| 4. At book value without market value adjustment and with current surrender charge less than 5% | 2,271,205,940 | 2,596,068,010 | — | 4,867,273,950 |
| 5. Subtotal | 2,271,205,940 | 2,596,068,010 | 2,284,733,001 | 7,152,006,951 |
| b. Not subject to discretionary withdrawal | — | — | — | — |
| c. Total | $ 2,271,205,940 | $ 2,596,068,010 | $ 2,284,733,001 | $ 7,152,006,951 |
| *Line 2(c) should equal line 3(c) | | | | |
| 4. Reserves for asset default risk in lieu of AVR | $ — | $ — | $ — | $ — |

# NOTES TO FINANCIAL STATEMENTS

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

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

| | | 2023 | 2022 |
|---|---|---|---|
| a. | Transfers to Separate Accounts (Page 4, Line 1.4) | $ 572,723,250 | $ 1,015,176,029 |
| b. | Transfers from Separate Accounts (Page 4, Line 10) | 435,582,718 | 467,064,759 |
| c. | Net Transfers to (from) Separate Accounts (a)-(b) | $ 137,140,532 | $ 548,111,270 |

2. Reconciling Adjustments:

| | | | |
|---|---|---|---|
| a. | Timing differences between general and separate account | $ 15,747 | $ (861,389) |
| | Total | $ 15,747 | $ (861,389) |

3. Transfers as reported in the Summary of Operations of the Life, Accident and Health Annual Statement (1c) + (2) = (Page 4 Line 26) $ 137,156,279 $ 547,249,881

**36. Loss/Claim Adjustment Expenses**

The liability balance for unpaid accident and health loss/claim adjustment expenses as of December 31, 2023 and December 31, 2022 was $13,898,953 and $13,332,839 respectively, and is included in accident and health reserves. The Company incurred $9,500,786 and paid $8,934,672 of loss/claim adjustment expenses in the current year, of which $3,644,833 of the paid amount was attributable to insured or covered events of prior years. For the year ended December 31, 2022, $8,447,458 of loss/claim adjustment expense was incurred and $8,510,867 was paid, of which $4,046,397 of the paid amount was attributable to insured or covered events of prior years. The Company did not take into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims or losses.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES
## GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

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

1.3 State Regulating? ..... Iowa

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

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

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2020

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. ..... 12/31/2020

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). ..... 06/09/2022

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

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

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

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

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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, government, manager or attorney-in-fact).

| 1<br>Nationality | 2<br>Type of Entity |
|---|---|
| Japan | Mutual Company (Sougo Kaisha) |
| | |

# GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| Symetra Securities, Inc. | Bellevue, WA | NO | NO | NO | YES |
| Symetra Investment Management Company | Farmington, CT | NO | NO | NO | YES |
| | | | | | |

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [ X ]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [ ] N/A [ X ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG LLP
Suite 2900
401 Union Street
Seattle, WA 98101 .....

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

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

.....

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

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

.....

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

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

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Jacob Anderson, FSA, CERA, MAAA
VP and Corporate Actuary
Symetra Life Insurance Company
777 108th Ave NE, Suite 1200
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 ..... 14

12.13 Total book/adjusted carrying value .....$ ..... 85,939,802

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

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

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

.....

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

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

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

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

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

.....

14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] 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<br>American Bankers Association (ABA) Routing Number | 2<br>Issuing or Confirming Bank Name | 3<br>Circumstances That Can Trigger the Letter of Credit | 4<br>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 or is likely to 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 ..... $ 2,087,261
- 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: ..... $ 1,025,316

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [ X ]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

| Name of Third-Party | Is the Third-Party Agent a Related Party (Yes/No) |
|---|---|
| | |

## INVESTMENT

25.01 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 25.03) ..... Yes [ X ] No [ ]

# GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

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

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

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

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

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

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

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

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

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

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

26.1 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 25.03). Yes [ X ] No [ ]

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

26.21 Subject to repurchase agreements $ 0
26.22 Subject to reverse repurchase agreements $ 0
26.23 Subject to dollar repurchase agreements $ 0
26.24 Subject to reverse dollar repurchase agreements $ 0
26.25 Placed under option agreements $ 0
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 0
26.27 FHLB Capital Stock $ 147,119,500
26.28 On deposit with states $ 6,901,955
26.29 On deposit with other regulatory bodies $ 0
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 184,632,024
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 5,702,063,677
26.32 Other $ 13,420,712,967

26.3 For category (26.26) provide the following:

| 1<br>Nature of Restriction | 2<br>Description | 3<br>Amount |
|---|---|---|
| | | |

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

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

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

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]
27.42 Permitted accounting practice Yes [ ] No [ ]
27.43 Other accounting guidance Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

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

28.1 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 ]

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

29. 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 [ ]

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

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

# GENERAL INTERROGATORIES

29.02 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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [ X ]

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

29.05 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<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| Symetra Investment Management Company | A |
| Symetra Investment Management Real Estate Investors LLC | A |
| Blackstone Real Estate Special Situations Advisors, LLC | U |
| Blackstone Alternative Credit Advisors LP | U |
| Blackstone ISG-I Advisors LLC | U |
| J. P. Morgan Investment Management Inc. | U |
| KKR Credit Advisors (US) LLC | U |
| MetLife Investment Management, LLC | U |
| Principal Global Investors, LLC | U |
| Principal Real Estate Investors, LLC | U |
| Resolutin Re, LTD | U |
| Tortoise Capital Advisors, LLC | U |
| Wellington Management Company, LLP | U |
| | |

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| 312176 | Symetra Investment Management Company | 549300GPUSUTJ741PG93 | SEC | DS |
| N/A | Symetra Investment Management Real Estate Investors LLC | 549300ZGJPNZQ0QYTN31 | N/A | DS |
| 146043 | Blackstone Real Estate Special Situations Advisors, LLC | 549300LUY356596MV847 | SEC | NO |
| 137519 | Blackstone Alternative Credit Advisors LP | 6YZN2LELRE8NOKM7UQ94 | SEC | NO |
| 289202 | Blackstone ISG-I Advisors LLC | N/A | SEC | NO |
| 107038 | J. P. Morgan Investment Management Inc. | 549300W78QHV4XMM6K69 | SEC | NO |
| 146629 | KKR Credit Advisors (US) LLC | 1LNBL034HQLF73FT3218 | SEC | NO |
| 142463 | MetLife Investment Management, LLC | EAU072Q8FCR1S0XGYJ21 | SEC | NO |
| 109002 | Principal Global Investors, LLC | 549300BAB1OZPCNHMB89 | SEC | NO |
| 109008 | Principal Real Estate Investors, LLC | 549300MQOXJ8V8FMMS34 | SEC | NO |
| N/A | Resolution Re, LTD | 549300ZLRES0FQ3WKV54 | N/A | DS |
| 123711 | Tortoise Capital Advisors, LLC | 2549002CG0ZK5RQVXG26 | SEC | NO |
| 106595 | Wellington Management Company, LLP | 549300YHP12TEZNLCX41 | SEC | NO |
| | | | | |

30.1 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 ]

30.2 If yes, complete the following schedule:

| 1<br>CUSIP # | 2<br>Name of Mutual Fund | 3<br>Book/Adjusted Carrying Value |
|---|---|---|
| 30.2999 - Total | | |

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

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

# GENERAL INTERROGATORIES

31. 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<br>Statement (Admitted) Value | 2<br>Fair Value | 3<br>Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
|---|---|---|---|
| 31.1 Bonds | 32,795,548,146 | 31,516,999,372 | (1,278,548,774) |
| 31.2 Preferred stocks | 106,416,052 | 99,258,374 | (7,157,678) |
| 31.3 Totals | 32,901,964,198 | 31,616,257,746 | (1,285,706,452) |

31.4 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 .....

32.1 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 ]

32.2 If the answer to 32.1 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 [ ]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

.....

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

33.2 If no, list exceptions:

.....

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

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

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

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

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

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
   a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
   b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
   c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
   d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

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

# GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [ X ]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [ X ]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

| 1<br>Name of Cryptocurrency | 2<br>Immediately Converted to USD, Directly Held, or Both | 3<br>Accepted for Payment of Premiums |
|---|---|---|
| | | |

## OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ ..... 659,781

40.2 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<br>Name | 2<br>Amount Paid |
|---|---|
| Standard and Poors | 271,000 |
| Moody's Investor Service | 193,000 |
| AM Best Rating Services, Inc. | 116,100 |
| | |

41.1 Amount of payments for legal expenses, if any? ..... $ ..... 4,377,426

41.2 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<br>Name | 2<br>Amount Paid |
|---|---|
| | |

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ ..... 84,960

42.2 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<br>Name | 2<br>Amount Paid |
|---|---|
| American Council of Life Insurers | 46,803 |
| | |

# GENERAL INTERROGATORIES

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

**Life, Accident and Health Companies/Fraternal Benefit Societies:**

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

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

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

1.31 Reason for excluding:

.....

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2.1 | Premium Numerator | 283,737,928 | 332,331,117 |
| 2.2 | Premium Denominator | 3,528,429,315 | 3,450,288,927 |
| 2.3 | Premium Ratio (2.1/2.2) | 0.080 | 0.096 |
| 2.4 | Reserve Numerator | 58,440,393 | 44,535,846 |
| 2.5 | Reserve Denominator | 34,293,421,948 | 32,286,637,504 |
| 2.6 | Reserve Ratio (2.4/2.5) | 0.002 | 0.001 |

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? ..... $ .....

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

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

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

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

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

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

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

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

# GENERAL INTERROGATORIES

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

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

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

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

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

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

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

| 1<br>Company Name | 2<br>NAIC Company Code | 3<br>Domiciliary Jurisdiction | 4<br>Reserve Credit | Assets Supporting Reserve Credit<br>5<br>Letters of Credit | 6<br>Trust Agreements | 7<br>Other |
|---|---|---|---|---|---|---|
| Symetra Reinsurance Corporation | 00000 | IA | 301,180,352 | 0 | 0 | 301,180,352 |
| | | | | | | |

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

7.1 Direct Premium Written ..... $ 769,971,500
7.2 Total Incurred Claims ..... $ 185,686,420
7.3 Number of Covered Lives ..... 156,025

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

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

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

**Life, Accident and Health Companies Only:**

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 0
9.22 Received ..... $ 14,061,830

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

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

10.21 Page 3, Line 1 ..... $ .....
10.22 Page 4, Line 1 ..... $ .....

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 1,088,960,291

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

12.11 Cash ..... $ 1,859,900,000
12.12 Stock ..... $ 0

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [ X ]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

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

# GENERAL INTERROGATORIES

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

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

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

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

**Fraternal Benefit Societies Only:**

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

| Date | Outstanding Lien Amount |
|---|---|
| | |

# FIVE-YEAR HISTORICAL DATA

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

| | | 1<br>2023 | 2<br>2022 | 3<br>2021 | 4<br>2020 | 5<br>2019 |
|---|---|---|---|---|---|---|
| | **Life Insurance in Force** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 1. | Ordinary - whole life and endowment (Line 34, Col. 4) | 45,667,985 | 43,034,581 | 41,874,417 | 40,066,126 | 35,737,588 |
| 2. | Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) | 55,985,866 | 36,860,358 | 29,862,173 | 27,273,707 | 25,956,179 |
| 3. | Credit life (Line 21, Col. 6) | | | | | |
| 4. | Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) | 81,547,165 | 72,221,305 | 70,197,553 | 62,847,959 | 58,920,436 |
| 5. | Industrial (Line 21, Col. 2) | | | | | |
| 6. | FEGLI/SGLI (Lines 43 & 44, Col. 4) | | | | | |
| 7. | Total (Line 21, Col. 10) | 183,201,016 | 152,116,244 | 141,934,143 | 130,187,792 | 120,614,203 |
| 7.1 | Total in force for which VM-20 deterministic/stochastic reserves are calculated | 52,381,001 | 27,176,011 | 16,330,321,716 | 8,800,167 | |
| | **New Business Issued** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 8. | Ordinary - whole life and endowment (Line 34, Col. 2) | 4,177,546 | 2,239,549 | 3,011,933 | 5,396,306 | 4,305,174 |
| 9. | Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) | 22,554,582 | 9,595,723 | 4,959,957 | 3,659,188 | 2,972,361 |
| 10. | Credit life (Line 2, Col. 6) | | | | | |
| 11. | Group (Line 2, Col. 9) | 16,856,040 | 8,163,433 | 7,906,325 | 10,083,703 | 14,220,525 |
| 12. | Industrial (Line 2, Col. 2) | | | | | |
| 13. | Total (Line 2, Col. 10) | 43,588,168 | 19,998,705 | 15,878,215 | 19,139,197 | 21,498,060 |
| | **Premium Income - Lines of Business** | | | | | |
| | (Exhibit 1 - Part 1) | | | | | |
| 14. | Individual life (Line 20.4, Col. 2) | 657,651,778 | 594,151,752 | 348,631,163 | 581,417,454 | 428,152,896 |
| 15. | Group life (Line 20.4, Col. 3) | 186,537,099 | 167,375,154 | 149,219,878 | 141,568,785 | 129,075,185 |
| 16. | Individual annuities (Line 20.4, Col. 4) | 2,143,008,044 | 2,133,528,754 | 3,609,384,158 | 2,844,301,971 | 2,968,131,629 |
| 17. | Group annuities (Line 20.4, Col. 5) | 9,191,148 | 9,691,635 | 19,735,958 | 19,938,723 | 20,863,719 |
| 18. | Accident & Health (Line 20.4, Col. 6) | 532,041,247 | 545,541,632 | 482,054,238 | 646,761,536 | 592,293,336 |
| 19. | Other lines of business (Line 20.4, Col. 8) | | | | | |
| 20. | Total | 3,528,429,316 | 3,450,288,927 | 4,609,025,395 | 4,233,988,469 | 4,138,516,765 |
| | **Balance Sheet (Pages 2 & 3)** | | | | | |
| 21. | Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) | 44,755,072,193 | 41,604,230,296 | 39,453,353,667 | 37,747,649,461 | 36,185,339,559 |
| 22. | Total liabilities excluding Separate Accounts business (Page 3, Line 26) | 42,730,282,978 | 39,366,298,036 | 37,334,808,823 | 35,608,187,213 | 34,189,509,917 |
| 23. | Aggregate life reserves (Page 3, Line 1) | 34,002,705,823 | 32,013,859,009 | 30,421,872,382 | 29,328,794,278 | 28,275,507,689 |
| 23.1 | Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1 | 86,883,940 | 45,532,316 | 16,448,481 | 22,875,594 | |
| 24. | Aggregate A & H reserves (Page 3, Line 2) | 269,125,149 | 240,992,898 | 241,191,444 | 197,589,489 | 168,723,408 |
| 25. | Deposit-type contract funds (Page 3, Line 3) | 4,255,823,728 | 4,249,964,760 | 3,684,115,196 | 3,436,371,333 | 3,153,027,033 |
| 26. | Asset valuation reserve (Page 3, Line 24.01) | 591,565,744 | 362,619,904 | 447,104,645 | 386,359,726 | 351,149,512 |
| 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) | 2,264,039,482 | 2,488,617,859 | 2,326,630,824 | 2,311,070,109 | 2,136,618,222 |
| | **Cash Flow (Page 5)** | | | | | |
| 29. | Net Cash from Operations (Line 11) | 2,132,129,007 | 1,777,919,842 | 515,201,488 | 1,025,099,141 | 1,682,804,261 |
| | **Risk-Based Capital Analysis** | | | | | |
| 30. | Total adjusted capital | 2,878,947,863 | 2,869,997,249 | 2,788,397,615 | 2,721,161,724 | 2,507,979,486 |
| 31. | Authorized control level risk - based capital | 376,614,450 | 374,037,011 | 354,648,036 | 322,328,564 | 298,685,179 |
| | **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) | 72.7 | 75.8 | 76.1 | 76.6 | 76.8 |
| 33. | Stocks (Lines 2.1 and 2.2) | 1.7 | 1.8 | 1.5 | 1.2 | 1.3 |
| 34. | Mortgage loans on real estate(Lines 3.1 and 3.2 ) | 17.8 | 17.4 | 17.5 | 17.3 | 17.6 |
| 35. | Real estate (Lines 4.1, 4.2 and 4.3) | | | | | |
| 36. | Cash, cash equivalents and short-term investments (Line 5) | 5.1 | 2.3 | 2.7 | 2.8 | 1.7 |
| 37. | Contract loans (Line 6) | 0.3 | 0.2 | 0.2 | 0.2 | 0.1 |
| 38. | Derivatives (Page 2, Line 7) | 0.6 | 0.5 | 0.6 | 0.7 | 1.3 |
| 39. | Other invested assets (Line 8) | 1.4 | 1.4 | 1.3 | 1.1 | 0.9 |
| 40. | Receivables for securities (Line 9) | 0.4 | 0.5 | 0.1 | 0.1 | 0.3 |
| 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 |
| | **Investments in Parent, Subsidiaries and Affiliates** | | | | | |
| 44. | Affiliated bonds (Schedule D Summary, Line 12, Col. 1) | 11,013,112 | 11,195,705 | 11,373,779 | 11,547,445 | |
| 45. | Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1) | | | | | |
| 46. | Affiliated common stocks (Schedule D Summary Line 24, Col. 1), | 257,799,654 | 234,251,270 | 225,203,244 | 180,182,792 | 167,535,130 |
| 47. | Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10) | 102,000,000 | | | | |
| 48. | Affiliated mortgage loans on real estate | | | | | |
| 49. | All other affiliated | | | | | |
| 50. | Total of above Lines 44 to 49 | 370,812,766 | 245,446,975 | 236,577,023 | 191,730,237 | 167,535,130 |
| 51. | Total Investment in Parent included in Lines 44 to 49 above | | | | | |

# FIVE-YEAR HISTORICAL DATA

**(Continued)**

| | | 1<br>2023 | 2<br>2022 | 3<br>2021 | 4<br>2020 | 5<br>2019 |
|---|---|---|---|---|---|---|
| | **Total Nonadmitted and Admitted Assets** | | | | | |
| 52. | Total nonadmitted assets (Page 2, Line 28, Col. 2) | 267,308,977 | 207,638,999 | 133,378,879 | 133,210,440 | 118,933,222 |
| 53. | Total admitted assets (Page 2, Line 28, Col. 3) | 52,885,418,995 | 49,128,388,100 | 46,627,472,046 | 44,263,442,344 | 42,241,900,005 |
| | **Investment Data** | | | | | |
| 54. | Net investment income (Exhibit of Net Investment Income) | 1,757,201,512 | 1,240,662,660 | 1,168,288,455 | 1,105,481,192 | 1,331,779,526 |
| 55. | Realized capital gains (losses) (Page 4, Line 34, Column 1 ) | 102,496,996 | (26,837,850) | 455,800,366 | 206,167,470 | 236,615,530 |
| 56. | Unrealized capital gains (losses) (Page 4, Line 38, Column 1) | 52,102,197 | (92,603,620) | (6,273,173) | 26,359,602 | 2,677,132 |
| 57. | Total of above Lines 54, 55 and 56 | 1,911,800,705 | 1,121,221,190 | 1,617,815,648 | 1,338,008,264 | 1,571,072,188 |
| | **Benefits and Reserve Increases (Page 6)** | | | | | |
| 58. | Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8) | 6,448,818,142 | 4,704,185,988 | 3,826,843,896 | 3,170,376,852 | 2,790,168,788 |
| 59. | Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6) | 305,093,843 | 240,854,482 | 216,109,115 | 432,669,632 | 415,223,118 |
| 60. | Increase in life reserves - other than group and annuities (Line 19, Col. 2) | 365,521,557 | 372,744,085 | 100,459,256 | 341,912,747 | 115,117,863 |
| 61. | Increase in A & H reserves (Line 19, Col. 6) | 28,132,251 | (198,546) | 43,601,955 | 28,866,082 | 20,266,267 |
| 62. | Dividends to policyholders and refunds to members (Line 30, Col. 1) | 2,727 | 2,877 | 3,258 | 3,284 | (38) |
| | **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 | 17.0 | 15.0 | 15.1 | 16.5 | 16.2 |
| 64. | Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 | 5.6 | 5.0 | 5.4 | 5.2 | 5.2 |
| 65. | A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2) | 59.2 | 46.5 | 54.1 | 72.7 | 72.5 |
| 66. | A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) | | 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) | 36.9 | 35.7 | 37.6 | 28.3 | 29.1 |
| | **A & H Claim Reserve Adequacy** | | | | | |
| 68. | Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3) | | | XXX | XXX | XXX |
| 69. | Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3) | | | XXX | XXX | XXX |
| 70. | Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3) | 288,966,360 | 267,008,561 | XXX | XXX | XXX |
| 71. | Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3) | 289,936,104 | 288,409,661 | XXX | XXX | XXX |
| | **Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)** | | | | | |
| 72. | Individual industrial life (Page 6.1, Col. 2) | | | | | |
| 73. | Individual whole life (Page 6.1, Col. 3) | 1,089,448 | 1,431,751 | (2,165,174) | (2,959,383) | (1,912,646) |
| 74. | Individual term life (Page 6.1, Col. 4) | (63,779,272) | (40,356,513) | (32,050,682) | (17,204,350) | (16,915,050) |
| 75. | Individual indexed life (Page 6.1, Col. 5) | | | | (42,823,334) | (58,777,381) |
| 76. | Individual universal life (Page 6.1, Col. 6) | 8,982,792 | (9,141,348) | (10,393,123) | 8,293,620 | 55,249,385 |
| 77. | Individual universal life with secondary guarantees (Page 6.1, Col. 7) | 56,821,962 | 47,620,923 | 51,261,909 | 4,903,979 | (20,836,375) |
| 78. | Individual variable life (Page 6.1, Col. 8) | | | | | |
| 79. | Individual variable universal life (Page 6.1, Col. 9) | 11,597,943 | (7,578,292) | 8,308,008 | (2,130,212) | (6,746,608) |
| 80. | Individual credit life (Page 6.1, Col. 10) | | | | | |
| 81. | Individual other life (Page 6.1, Col. 11) | | | | | |
| 82. | Individual YRT mortality risk only (Page 6.1, Col. 12) | | | | | |
| 83. | Group whole life (Page 6.2, Col. 2) | | | | | |
| 84. | Group term life (Page 6.2, Col. 3) | (12,786,224) | (25,491,211) | (57,651,801) | (16,232,043) | 3,026,065 |
| 85. | Group universal life (Page 6.2, Col. 4) | 4,674,698 | 4,735,802 | 6,273,662 | 2,930,053 | 4,301,716 |
| 86. | Group variable life (Page 6.2, Col. 5) | | | | | |
| 87. | Group variable universal life (Page 6.2, Col. 6) | | | | | |
| 88. | Group credit life (Page 6.2, Col. 7) | | | | | |
| 89. | Group other life (Page 6.2, Col. 8) | (909,999) | (737,192) | (2,719,836) | (804,847) | (1,304,947) |
| 90. | Group YRT mortality risk only (Page 6.2, Col. 9) | | | | | |
| 91. | Individual deferred fixed annuities (Page 6.3, Col. 2) | 54,343,824 | 113,476,543 | 65,672,268 | 52,329,650 | 88,401,278 |
| 92. | Individual deferred indexed annuities (Page 6.3, Col. 3) | (44,437,823) | (103,740,941) | (322,895,084) | (251,311,728) | (117,386,909) |
| 93. | Individual deferred variable annuities with guarantees (Page 6.3, Col. 4) | (1,298,837) | (1,445,533) | 3,193,509 | (918,555) | 2,145,159 |
| 94. | Individual deferred variable annuities without guarantees (Page 6.3, Col. 5) | | | | | (1,873,000) |
| 95. | Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6) | (45,857,940) | 15,356,343 | (82,851,367) | (24,319,697) | (2,557,859) |
| 96. | Individual other annuities (Page 6.3, Col. 7) | | | | | |
| 97. | Group deferred fixed annuities (Page 6.4, Col. 2) | (2,993,156) | (5,321,324) | (6,233,357) | (5,294,142) | (4,964,698) |
| 98. | Group deferred indexed annuities (Page 6.4, Col. 3) | | | | | |
| 99. | Group deferred variable annuities with guarantees (Page 6.4, Col. 4) | 524,811 | 600,402 | 1,420,863 | 688,018 | 698,538 |
| 100. | Group deferred variable annuities without guarantees (Page 6.4, Col. 5) | | | | | 6,205 |
| 101. | Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6) | (2,228,001) | (1,899,800) | (2,405,088) | (1,886,992) | (2,701,579) |
| 102. | Group other annuities (Page 6.4, Col. 7) | | | | | |
| 103. | A & H-comprehensive individual (Page 6.5, Col. 2) | | | | | |
| 104. | A & H-comprehensive group (Page 6.5, Col. 3) | | | | | |
| 105. | A & H-Medicare supplement (Page 6.5, Col. 4) | | | | | |
| 106. | A & H-vision only (Page 6.5, Col. 5) | | | | | |
| 107. | A & H-dental only (Page 6.5, Col. 6) | | | | | |
| 108. | A & H-Federal employees health benefits plan (Page 6.5, Col. 7) | | | | | |
| 109. | A & H-Title XVIII Medicare (Page 6.5, Col. 8) | | | | | |
| 110. | A & H-Title XIX Medicaid (Page 6.5, Col. 9) | | | | | |
| 111. | A & H-credit (Page 6.5, Col. 10) | | | | | |
| 112. | A & H-disability income (Page 6.5, Col. 11) | (10,124,614) | (814,036) | (47,811,302) | (19,759,885) | (10,233,334) |
| 113. | A & H-long-term care (Page 6.5, Col. 12) | | | | | |
| 114. | A & H-other (Page 6.5, Col. 13) | 35,523,664 | 124,615,041 | 112,051,327 | 50,562,687 | 26,383,842 |
| 115. | Aggregate of all other lines of business (Page 6, Col. 8) | | | | | |
| 116. | Fraternal (Page 6, Col. 7) | | | | | |
| 117. | Total (Page 6, Col. 1) | (10,856,724) | 111,310,615 | (318,995,268) | (265,937,161) | (65,998,198) |

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:

# LIFE INSURANCE (STATE PAGE)[(b)]

NAIC Group Code 1129 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 68608

| | 1 | 2 | Dividends to Policyholders/Refunds to Members | | | | | Claims and Benefits Paid | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| Line of Business | Premiums and Annuities Considerations | Other Considerations | Paid in Cash or Left on Deposit | Applied to Pay Renewal Premiums | Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period | Other | Total (Col. 3+4+5+6) | Death and Annuity Benefits | Matured Endowments | Surrender Values and Withdrawals for Life Contracts | All Other Benefits | Total (Sum Columns 8 through 11) |
| Individual Life | | | | | | | | | | | | |
| 1. Industrial | | | | | | | | | | | | |
| 2. Whole | 1,108,035 | | 2,416 | 142 | 169 | | 2,727 | 3,297,322 | 94,861 | 1,303,865 | 37,276 | 4,733,324 |
| 3. Term | 100,238,977 | | | | | | | 59,315,768 | | 57,177 | 143,533 | 59,516,478 |
| 4. Indexed | | | | | | | | | | | | |
| 5. Universal | 27,961,125 | | | | | | | 148,830,446 | | 12,539,738 | 360,713 | 161,730,897 |
| 6. Universal with secondary guarantees | 634,725,631 | | | | | | | 92,518,126 | | 25,343,112 | | 117,861,238 |
| 7. Variable | | | | | | | | | | | | |
| 8. Variable universal | 20,576,618 | | | | | | | 4,628,288 | | 101,555,357 | 300 | 106,183,945 |
| 9. Credit | | | | | | | | | | | | |
| 10. Other (f) | | | | | | | | | | | | |
| 11. Total Individual Life | 784,610,386 | | 2,416 | 142 | 169 | | 2,727 | 308,589,950 | 94,861 | 140,799,249 | 541,822 | 450,025,882 |
| Group Life | | | | | | | | | | | | |
| 12. Whole | | | | | | | | | | | | |
| 13. Term | 190,271,271 | | | | | | | 152,649,233 | | | | 152,649,233 |
| 14. Universal | 178,209 | | | | | | | 4,857,670 | | 26,933 | | 4,884,603 |
| 15. Variable | | | | | | | | | | | | |
| 16. Variable universal | | | | | | | | | | | | |
| 17. Credit | | | | | | | | | | | | |
| 18. Other (f) | 912,597 | | | | | | | 1,808,859 | | | | 1,808,859 |
| 19. Total Group Life | 191,362,077 | | | | | | | 159,315,762 | | 26,933 | | 159,342,695 |
| Individual Annuities | | | | | | | | | | | | |
| 20. Fixed | 4,632,988,507 | | | | | | | 455,944 | | 2,883,376,603 | | 2,883,832,547 |
| 21. Indexed | 2,083,533,589 | | | | | | | 24,468 | | 2,919,004,879 | | 2,919,029,347 |
| 22. Variable with guarantees | 2,976,961 | | | | | | | 37,471 | | 55,394,025 | | 55,431,496 |
| 23. Variable without guarantees | | | | | | | | | | 783,477 | | 783,477 |
| 24. Life contingent payout | 120,576,794 | | | | | | | 328,762,262 | | (6,062,644) | | 322,699,618 |
| 25. Other (f) | | | | | | | | | | 1,179 | | 1,179 |
| 26. Total Individual Annuities | 6,840,075,851 | | | | | | | 329,280,145 | | 5,852,497,519 | | 6,181,777,664 |
| Group Annuities | | | | | | | | | | | | |
| 27. Fixed | 734,571 | | | | | | | | | 43,953,291 | | 43,953,291 |
| 28. Indexed | | | | | | | | | | | | |
| 29. Variable with guarantees | 8,456,576 | | | | | | | | | 32,911,151 | | 32,911,151 |
| 30. Variable without guarantees | | | | | | | | | | | | |
| 31. Life contingent payout | | | | | | | | 7,834,415 | | | | 7,834,415 |
| 32. Other (f) | | | | | | | | | | | | |
| 33. Total Group Annuities | 9,191,147 | | | | | | | 7,834,415 | | 76,864,442 | | 84,698,857 |
| Accident and Health | | | | | | | | | | | | |
| 34. Comprehensive individual (d) | | | | | | | | XXX | XXX | XXX | | |
| 35. Comprehensive group (d) | | | | | | | | XXX | XXX | XXX | | |
| 36. Medicare Supplement (d) | | | | | | | | XXX | XXX | XXX | | |
| 37. Vision only (d) | | | | | | | | XXX | XXX | XXX | | |
| 38. Dental only (d) | | | | | | | | XXX | XXX | XXX | | |
| 39. Federal Employees Health Benefits Plan (d) | | | | | | | | XXX | XXX | XXX | | |
| 40. Title XVIII Medicare (d) | (e) | | | | | | | XXX | XXX | XXX | | |
| 41. Title XIX Medicaid (d) | | | | | | | | XXX | XXX | XXX | | |
| 42. Credit A&H | | | | | | | | XXX | XXX | XXX | | |
| 43. Disability income (d) | 164,965,425 | | | | | | | XXX | XXX | XXX | 108,722,741 | 108,722,741 |
| 44. Long-term care (d) | | | | | | | | XXX | XXX | XXX | | |
| 45. Other health (d) | 1,175,599,359 | | | | | | | XXX | XXX | XXX | 818,193,972 | 818,193,972 |
| 46. Total Accident and Health | 1,340,564,784 | | | | | | | XXX | XXX | XXX | 926,916,713 | 926,916,713 |
| 47. Total | 9,165,804,245 (c) | | 2,416 | 142 | 169 | | 2,727 | 805,020,272 | 94,861 | 6,070,188,143 | 927,458,535 | 7,802,761,811 |

# LIFE INSURANCE (STATE PAGE) (Continued)[b]

NAIC Group Code 1129 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 68608

| | Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits | | | | | | | | | | Policy Exhibit | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 13 | Claims Settled During Current Year | | | | | | | | 22 | Issued During Year | | Other Changes to In Force (Net) | | In Force December 31, Current Year (b) | |
| | | Totals Paid | | Reduction by Compromise | | Amount Rejected | | Total Settled During Current Year | | | 23 | 24 | 25 | 26 | 27 | 28 |
| | | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | | | | | | | |
| Line of Business | Incurred During Current Year | Number of Pols/ Certs | Amount | Number of Pols/ Certs | Amount | Number of Pols/ Certs | Amount | Number of Pols/ Certs | Amount | Unpaid December 31, Current Year | Number of Pols/ Certs | Amount | Number of Pols/ Certs | Amount | Number of Pols/ Certs | Amount |
| Individual Life | | | | | | | | | | | | | | | | |
| 1. Industrial | | | | | | | | | | | | | | | | |
| 2. Whole | 3,270,783 | 383 | 3,429,459 | | | | | 383 | 3,429,459 | 204,497 | | | (654) | (5,895,976) | 10,528 | 91,819,750 |
| 3. Term | 66,971,301 | 232 | 59,459,301 | | | | | 232 | 59,459,301 | 19,571,000 | 21,582 | 22,510,958,504 | (8,199) | (3,672,808,144) | 73,784 | 55,415,383,582 |
| 4. Indexed | | | | | | | | | | | | | | | | |
| 5. Universal | 128,151,322 | 720 | 149,191,159 | | | | | 720 | 149,191,159 | 11,292,542 | | | (2,274) | (203,062,579) | 54,050 | 13,349,773,757 |
| 6. Universal with secondary guarantees | 84,936,540 | 339 | 92,518,126 | | | | | 339 | 92,518,126 | 11,143,451 | 2,701 | 4,174,015,140 | (867) | (715,012,172) | 30,742 | 29,852,582,479 |
| 7. Variable | | | | | | | | | | | | | | | | |
| 8. Variable universal | 4,505,171 | 23 | 4,628,588 | | | | | 23 | 4,628,588 | 126,583 | 15 | 12,602,362 | (881) | (629,392,284) | 3,541 | 2,445,449,854 |
| 9. Credit | | | | | | | | | | | | | | | | |
| 10. Other (f) | | | | | | | | | | | | | | | | |
| 11. Total Individual Life | 287,835,117 | 1,697 | 309,226,633 | | | | | 1,697 | 309,226,633 | 42,338,073 | 24,298 | 26,697,576,006 | (12,875) | (5,226,171,154) | 172,645 | 101,155,009,422 |
| Group Life | | | | | | | | | | | | | | | | |
| 12. Whole | | | | | | | | | | | | | | | | |
| 13. Term | 150,494,132 | 4,102 | 152,649,233 | | | | | 4,102 | 152,649,233 | 12,251,168 | 207 | 16,856,040,143 | | | 1,204 | 79,858,011,226 |
| 14. Universal | 8,699,522 | 9 | 4,857,670 | | | | | 9 | 4,857,670 | 4,238,694 | | | | (10,111,107) | 28 | 1,458,631,217 |
| 15. Variable | | | | | | | | | | | | | | | | |
| 16. Variable universal | | | | | | | | | | | | | | | | |
| 17. Credit | | | | | | | | | | | | | | | | (a) |
| 18. Other (f) | 1,814,609 | 29 | 1,808,859 | | | | | 29 | 1,808,859 | 5,750 | | | | | 27 | 230,331,919 |
| 19. Total Group Life | 161,008,263 | 4,140 | 159,315,762 | | | | | 4,140 | 159,315,762 | 16,495,612 | 207 | 16,856,040,143 | | (10,111,107) | 1,259 | 81,546,974,361 |
| Individual Annuities | | | | | | | | | | | | | | | | |
| 20. Fixed | 455,944 | 21 | 455,944 | | | | | 21 | 455,944 | | | | | | | |
| 21. Indexed | 24,468 | 2 | 24,468 | | | | | 2 | 24,468 | | | | | | | |
| 22. Variable with guarantees | 37,471 | 2 | 37,471 | | | | | 2 | 37,471 | | | | | | | |
| 23. Variable without guarantees | | | | | | | | | | | | | | | | |
| 24. Life contingent payout | 328,762,262 | 17,674 | 328,762,262 | | | | | 17,674 | 328,762,262 | | 861 | | (2,006) | | 27,809 | |
| 25. Other (f) | | | | | | | | | | | 36,736 | 7,066,462,798 | (39,263) | (4,956,251,586) | 204,994 | 28,567,641,595 |
| 26. Total Individual Annuities | 329,280,145 | 17,699 | 329,280,145 | | | | | 17,699 | 329,280,145 | | 37,597 | 7,066,462,798 | (41,269) | (4,956,251,586) | 232,803 | 28,567,641,595 |
| Group Annuities | | | | | | | | | | | | | | | | |
| 27. Fixed | | | | | | | | | | | | | | | | |
| 28. Indexed | | | | | | | | | | | | | | | | |
| 29. Variable with guarantees | | | | | | | | | | | | | | | | |
| 30. Variable without guarantees | | | | | | | | | | | | | | | | |
| 31. Life contingent payout | 7,834,415 | 1,922 | 7,834,415 | | | | | 1,922 | 7,834,415 | | | | (56) | | 2,495 | |
| 32. Other (f) | | | | | | | | | | | 142 | 542,428 | (1,437) | (28,755,915) | 10,888 | 623,987,639 |
| 33. Total Group Annuities | 7,834,415 | 1,922 | 7,834,415 | | | | | 1,922 | 7,834,415 | | 142 | 542,428 | (1,493) | (28,755,915) | 13,383 | 623,987,639 |
| Accident and Health | | | | | | | | | | | | | | | | |
| 34. Comprehensive individual (d) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 35. Comprehensive group (d) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 36. Medicare Supplement (d) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 37. Vision only (d) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 38. Dental only (d) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 39. Federal Employees Health Benefits Plan (d) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 40. Title XVIII Medicare (d) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 41. Title XIX Medicaid (d) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 42. Credit A&H | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 43. Disability income (d) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | (44) | | 289 | |
| 44. Long-term care (d) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 45. Other health (d) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 660,838 | 463,772,551 | (401,057) | (230,112,242) | 2,516,214 | 1,400,844,256 |
| 46. Total Accident and Health | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 660,838 | 463,772,551 | (401,101) | (230,112,242) | 2,516,503 | 1,400,844,256 |
| 47. TOTAL | 785,957,940 | 25,458 | 805,656,955 | | | | | 25,458 | 805,656,955 | 58,833,685 | 723,082 | 51,084,393,926 | (456,738) | (10,451,402,004) | 2,936,593 | 213,294,457,274 |

(a) 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 $ .....

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount $ .....

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 45,692,582 Group: $ 110,629 Total: $ 45,803,211

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 8,574 and number of persons insured under indemnity only products 164,855

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ .....

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....

# 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 | | | 160,573 | 79,894,939 | | | 1,216 | 1,405,687 | 72,221,305 | 152,116,244 |
| 2. Issued during year | | | 24,348 | 26,732,128 | | | 207 | 277,309 | 16,856,040 | 43,588,168 |
| 3. Reinsurance assumed | | | | 704 | | | | | | 704 |
| 4. Revived during year | | | 310 | 383,832 | | | | | | 383,832 |
| 5. Increased during year (net) | | | | 46,596 | | | | 26,406 | 4,900,361 | 4,946,957 |
| 6. Subtotals, Lines 2 to 5 | | | 24,658 | 27,163,260 | | | 207 | 303,715 | 21,756,401 | 48,919,661 |
| 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) | | | 185,231 | 107,058,199 | | | 1,423 | 1,709,402 | 93,977,706 | 201,035,905 |
| Deductions during year: | | | | | | | | | | |
| 10. Death | | | 1,379 | 280,597 | | | XXX | 6,255 | 170,170 | 450,767 |
| 11. Maturity | | | 37 | 349 | | | XXX | | | 349 |
| 12. Disability | | | | | | | XXX | | | |
| 13. Expiry | | | 328 | 6,627 | | | | | | 6,627 |
| 14. Surrender | | | 5,294 | 2,497,996 | | | | 20 | 747 | 2,498,743 |
| 15. Lapse | | | 5,531 | 2,623,192 | | | 164 | 200,332 | 12,259,624 | 14,882,816 |
| 16. Conversion | | | (2) | (4,413) | | | XXX | XXX | XXX | (4,413) |
| 17. Decreased (net) | | | 19 | | | | | | | |
| 18. Reinsurance | | | | | | | | | | |
| 19. Aggregate write-ins for decreases | | | | | | | | | | |
| 20. Totals (Lines 10 to 19) | | | 12,586 | 5,404,348 | | | 164 | 206,607 | 12,430,541 | 17,834,889 |
| 21. In force end of year (b) (Line 9 minus Line 20) | | | 172,645 | 101,653,851 | | | 1,259 | 1,502,795 | 81,547,165 | 183,201,016 |
| 22. Reinsurance ceded end of year | XXX | | XXX | 73,500,116 | XXX | | XXX | XXX | 1,278,492 | 74,778,608 |
| 23. Line 21 minus Line 22 | XXX | | XXX | 28,153,735 | XXX | (a) | XXX | XXX | 80,268,673 | 108,422,408 |
| **DETAILS OF WRITE-INS** | | | | | | | | | | |
| 0801. | | | | | | | | | | |
| 0802. | | | | | | | | | | |
| 0803. | | | | | | | | | | |
| 0898. Summary of remaining write-ins for Line 8 from overflow page. | | | | | | | | | | |
| 0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above) | | | | | | | | | | |
| 1901. | | | | | | | | | | |
| 1902. | | | | | | | | | | |
| 1903. | | | | | | | | | | |
| 1998. Summary of remaining write-ins for Line 19 from overflow page. | | | | | | | | | | |
| 1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above) | | | | | | | | | | |

Life, Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

.....

# EXHIBIT OF LIFE INSURANCE

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

**ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR**

| | Industrial | | Ordinary | |
|---|---|---|---|---|
| | 1<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 24. Additions by dividends | XXX | | XXX | 13 |
| 25. Other paid-up insurance | | | 4,808 | 30,391 |
| 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<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 27. Term policies - decreasing | | | 689 | 16,267 |
| 28. Term policies - other | 21,632 | 22,545,980 | 72,787 | 55,712,683 |
| 29. Other term insurance - decreasing | XXX | | XXX | |
| 30. Other term insurance | XXX | 8,603 | XXX | 245,374 |
| 31. Totals (Lines 27 to 30) | 21,632 | 22,554,583 | 73,476 | 55,974,324 |
| Reconciliation to Lines 2 and 21: | | | | |
| 32. Term additions | XXX | | XXX | |
| 33. Totals, extended term insurance | XXX | XXX | 654 | 11,543 |
| 34. Totals, whole life and endowment | 2,716 | 4,177,546 | 98,515 | 45,667,985 |
| 35. Totals (Lines 31 to 34) | 24,348 | 26,732,129 | 172,645 | 101,653,852 |

**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<br>Non-Participating | 2<br>Participating | 3<br>Non-Participating | 4<br>Participating |
| 36 Industrial | | | | |
| 37. Ordinary | 26,732,128 | | 101,653,718 | 133 |
| 38. Credit Life (Group and Individual) | | | | |
| 39. Group | 16,856,040 | | 81,547,165 | |
| 40. Totals (Lines 36 to 39) | 43,588,168 | | 183,200,883 | 133 |

**ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE**

| | Credit Life | | Group | |
|---|---|---|---|---|
| | 1<br>Number of Individual Policies and Group Certificates | 2<br>Amount of Insurance | 3<br>Number of Certificates | 4<br>Amount of Insurance |
| 41. Amount of insurance included in Line 2 ceded to other companies | XXX | | XXX | 151,704 |
| 42. Number in force end of year if the number under shared groups is counted on a pro-rata basis | | XXX | 1,502,795 | 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 | 82,900 |

**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 Insurance |
| 48. Waiver of Premium | | | 3,667 | 477 | | | 1,174,416 | 68,365,932 |
| 49. Disability Income | | | 136 | 176 | | | | |
| 50. Extended Benefits | | | XXX | XXX | | | | |
| 51. Other | | | | | | | | |
| 52. Total | | (a) | 3,803 | (a) 653 | | (a) | 1,174,416 | (a) 68,365,932 |

(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<br>Involving Life Contingencies | 2<br>Not Involving Life Contingencies | 3<br>Involving Life Contingencies | 4<br>Not Involving Life Contingencies |
| 1. In force end of prior year | | 253 | | |
| 2. Issued during year | | 68 | | |
| 3. Reinsurance assumed | | | | |
| 4. Increased during year (net) | | | | |
| 5. Total (Lines 1 to 4) | | 321 | | |
| Deductions during year: | | | | |
| 6. Decreased (net) | | 48 | | |
| 7. Reinsurance ceded | | | | |
| 8. Totals (Lines 6 and 7) | | 48 | | |
| 9. In force end of year (line 5 minus line 8) | | 273 | | |
| 10. Amount on deposit | | (a) 15,654,370 | | (a) |
| 11. Income now payable | | | | |
| 12. Amount of income payable | (a) | (a) | (a) | (a) |

## ANNUITIES

| | Ordinary | | Group | |
|---|---|---|---|---|
| | 1<br>Immediate | 2<br>Deferred | 3<br>Contracts | 4<br>Certificates |
| 1. In force end of prior year | 28,954 | 207,518 | 3,748 | 14,717 |
| 2. Issued during year | 861 | 36,736 | | 142 |
| 3. Reinsurance assumed | | | | |
| 4. Increased during year (net) | | | | |
| 5. Totals (Lines 1 to 4) | 29,815 | 244,254 | 3,748 | 14,859 |
| Deductions during year: | | | | |
| 6. Decreased (net) | 2,006 | 39,260 | 136 | 1,476 |
| 7. Reinsurance ceded | | | | |
| 8. Totals (Lines 6 and 7) | 2,006 | 39,260 | 136 | 1,476 |
| 9. In force end of year (line 5 minus line 8) | 27,809 | 204,994 | 3,612 | 13,383 |
| Income now payable: | | | | |
| 10. Amount of income payable | (a) 525,658,266 | XXX | XXX | (a) 7,280,746 |
| Deferred fully paid: | | | | |
| 11. Account balance | XXX | (a) 27,714,395,020 | XXX | (a) 26,464,102 |
| Deferred not fully paid: | | | | |
| 12. Account balance | XXX | (a) 853,246,575 | XXX | (a) 597,523,537 |

## ACCIDENT AND HEALTH INSURANCE

| | Group | | Credit | | Other | |
|---|---|---|---|---|---|---|
| | 1<br>Certificates | 2<br>Premiums in Force | 3<br>Policies | 4<br>Premiums in Force | 5<br>Policies | 6<br>Premiums in Force |
| 1. In force end of prior year | 2,256,105 | 1,167,187,605 | | | 376 | 211,757 |
| 2. Issued during year | 660,838 | 463,772,551 | | | | |
| 3. Reinsurance assumed | | | | | | |
| 4. Increased during year (net) | | XXX | | XXX | | XXX |
| 5. Totals (Lines 1 to 4) | 2,916,943 | XXX | | XXX | 376 | XXX |
| Deductions during year: | | | | | | |
| 6. Conversions | | XXX | XXX | XXX | XXX | XXX |
| 7. Decreased (net) | 401,018 | XXX | | XXX | 87 | XXX |
| 8. Reinsurance ceded | | XXX | | XXX | | XXX |
| 9. Totals (Lines 6 to 8) | 401,018 | XXX | | XXX | 87 | XXX |
| 10. In force end of year (line 5 minus line 9) | 2,515,925 | (a) 1,400,844,256 | | (a) | 289 | (a) 179,856 |

## DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

| | 1<br>Deposit Funds | 2<br>Dividend Accumulations |
|---|---|---|
| | Contracts | Contracts |
| 1. In force end of prior year | 194 | 53 |
| 2. Issued during year | | |
| 3. Reinsurance assumed | | |
| 4. Increased during year (net) | | |
| 5. Totals (Lines 1 to 4) | 194 | 53 |
| Deductions During Year: | | |
| 6. Decreased (net) | 19 | 5 |
| 7. Reinsurance ceded | | |
| 8. Totals (Lines 6 and 7) | 19 | 5 |
| 9. In force end of year (line 5 minus line 8) | 175 | 48 |
| 10. Amount of account balance | (a) 63,489,001 | (a) 259,919 |

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

# FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

## INTEREST MAINTENANCE RESERVE

| | | 1<br>Amount |
|---|---|---|
| 1. | Reserve as of December 31, Prior Year | 236,218,562 |
| 2. | Current year's realized pre-tax capital gains/(losses) of $ (128,249,447) transferred into the reserve net of taxes of $ (26,932,381) | (101,317,066) |
| 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) | 134,901,496 |
| 5. | Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) | 21,619,186 |
| 6. | Reserve as of December 31, current year (Line 4 minus Line 5) | 113,282,310 |

## AMORTIZATION

| | Year of Amortization | 1<br>Reserve as of December 31, Prior Year | 2<br>Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes | 3<br>Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve | 4<br>Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3) |
|---|---|---|---|---|---|
| 1. | 2023 | 32,578,364 | (10,959,178) | | 21,619,186 |
| 2. | 2024 | 26,002,212 | (19,792,911) | | 6,209,301 |
| 3. | 2025 | 22,176,981 | (18,053,893) | | 4,123,088 |
| 4. | 2026 | 18,914,755 | (14,159,836) | | 4,754,919 |
| 5. | 2027 | 16,488,864 | (10,163,993) | | 6,324,871 |
| 6. | 2028 | 14,584,039 | (5,958,496) | | 8,625,543 |
| 7. | 2029 | 12,738,564 | (3,526,229) | | 9,212,335 |
| 8. | 2030 | 11,348,875 | (3,025,339) | | 8,323,536 |
| 9. | 2031 | 10,630,355 | (2,479,654) | | 8,150,701 |
| 10. | 2032 | 10,848,591 | (1,935,627) | | 8,912,964 |
| 11. | 2033 | 10,577,291 | (1,353,801) | | 9,223,490 |
| 12. | 2034 | 9,012,321 | (1,038,465) | | 7,973,857 |
| 13. | 2035 | 7,402,635 | (1,004,209) | | 6,398,426 |
| 14. | 2036 | 5,869,825 | (966,692) | | 4,903,133 |
| 15. | 2037 | 4,571,447 | (940,930) | | 3,630,517 |
| 16. | 2038 | 3,455,400 | (884,396) | | 2,571,004 |
| 17. | 2039 | 2,691,290 | (835,179) | | 1,856,111 |
| 18. | 2040 | 2,361,052 | (740,981) | | 1,620,071 |
| 19. | 2041 | 2,296,514 | (648,970) | | 1,647,544 |
| 20. | 2042 | 2,175,570 | (559,044) | | 1,616,526 |
| 21. | 2043 | 2,082,427 | (451,967) | | 1,630,460 |
| 22. | 2044 | 1,919,445 | (380,063) | | 1,539,382 |
| 23. | 2045 | 1,637,409 | (334,252) | | 1,303,157 |
| 24. | 2046 | 1,293,982 | (284,169) | | 1,009,813 |
| 25. | 2047 | 1,018,061 | (239,534) | | 778,527 |
| 26. | 2048 | 756,981 | (185,180) | | 571,801 |
| 27. | 2049 | 458,061 | (144,382) | | 313,679 |
| 28. | 2050 | 201,016 | (114,416) | | 86,600 |
| 29. | 2051 | 94,723 | (84,450) | | 10,273 |
| 30. | 2052 | 31,512 | (54,484) | | (22,972) |
| 31. | 2053 and Later | | (16,347) | | (16,347) |
| 32. | Total (Lines 1 to 31) | 236,218,562 | (101,317,066) | | 134,901,496 |

# ASSET VALUATION RESERVE

| | Default Component | | | Equity Component | | | |
|---|---|---|---|---|---|---|---|
| | 1<br>Other Than Mortgage Loans | 2<br>Mortgage Loans | 3<br>Total (Cols. 1 + 2) | 4<br>Common Stock | 5<br>Real Estate and Other Invested Assets | 6<br>Total (Cols. 4 + 5) | 7<br>Total Amount (Cols. 3 + 6) |
| 1. Reserve as of December 31, prior year | 202,303,320 | 64,834,350 | 267,137,670 | 37,540,136 | 57,942,095 | 95,482,231 | 362,619,901 |
| 2. Realized capital gains/(losses) net of taxes - General Account | 34,539,560 | | 34,539,560 | 23,986,423 | 34,543,126 | 58,529,549 | 93,069,109 |
| 3. Realized capital gains/(losses) net of taxes - Separate Accounts | 226,126,252 | | 226,126,252 | (182,365) | 143,220 | (39,145) | 226,087,107 |
| 4. Unrealized capital gains/(losses) net of deferred taxes - General Account | 4,760,993 | | 4,760,993 | 17,603,933 | 1,022,870 | 18,626,803 | 23,387,796 |
| 5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts | 51,813 | | 51,813 | 1,883,064 | | 1,883,064 | 1,934,877 |
| 6. Capital gains credited/(losses charged) to contract benefits, payments or reserves | | | | | | | |
| 7. Basic contribution | 77,877,006 | 13,083,113 | 90,960,119 | | 561,925 | 561,925 | 91,522,044 |
| 8. Accumulated balances (Lines 1 through 5 - 6 + 7) | 545,658,944 | 77,917,463 | 623,576,407 | 80,831,191 | 94,213,236 | 175,044,427 | 798,620,834 |
| 9. Maximum reserve | 376,045,032 | 73,400,072 | 449,445,104 | 40,287,394 | 101,833,244 | 142,120,638 | 591,565,742 |
| 10. Reserve objective | 221,622,338 | 56,500,640 | 278,122,978 | 39,757,764 | 101,187,784 | 140,945,547 | 419,068,525 |
| 11. 20% of (Line 10 - Line 8) | (64,807,321) | (4,283,365) | (69,090,686) | (8,214,685) | 1,394,910 | (6,819,776) | (75,910,462) |
| 12. Balance before transfers (Lines 8 + 11) | 480,851,623 | 73,634,098 | 554,485,721 | 72,616,506 | 95,608,146 | 168,224,651 | 722,710,372 |
| 13. Transfers | | | | (6,225,099) | 6,225,099 | | |
| 14. Voluntary contribution | | | | | | | |
| 15. Adjustment down to maximum/up to zero | (104,806,591) | (234,026) | (105,040,617) | (26,104,013) | | (26,104,013) | (131,144,630) |
| 16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15) | 376,045,032 | 73,400,072 | 449,445,104 | 40,287,394 | 101,833,245 | 142,120,638 | 591,565,744 |

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

| | | | 1 | 2 | 3 | 4 | Basic Contribution | | Reserve Objective | | Maximum Reserve | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Line Number | NAIC Designation | Description | Book/Adjusted Carrying Value | Reclassify Related Party Encumbrances | Add Third Party Encumbrances | Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | 5<br>Factor | 6<br>Amount (Cols.4 x 5) | 7<br>Factor | 8<br>Amount (Cols. 4 x 7) | 9<br>Factor | 10<br>Amount (Cols. 4 x 9) |
| | | LONG-TERM BONDS | | | | | | | | | | |
| 1. | | Exempt Obligations | 1,003,021,199 | XXX | XXX | 1,003,021,199 | 0.0000 | | 0.0000 | | 0.0000 | |
| 2.1 | 1 | NAIC Designation Category 1.A | 4,174,887,582 | XXX | XXX | 4,174,887,582 | 0.0002 | 834,978 | 0.0007 | 2,922,421 | 0.0013 | 5,427,354 |
| 2.2 | 1 | NAIC Designation Category 1.B | 252,534,768 | XXX | XXX | 252,534,768 | 0.0004 | 101,014 | 0.0011 | 277,788 | 0.0023 | 580,830 |
| 2.3 | 1 | NAIC Designation Category 1.C | 1,952,380,873 | XXX | XXX | 1,952,380,873 | 0.0006 | 1,171,429 | 0.0018 | 3,514,286 | 0.0035 | 6,833,333 |
| 2.4 | 1 | NAIC Designation Category 1.D | 801,455,589 | XXX | XXX | 801,455,589 | 0.0007 | 561,019 | 0.0022 | 1,763,202 | 0.0044 | 3,526,405 |
| 2.5 | 1 | NAIC Designation Category 1.E | 1,932,112,414 | XXX | XXX | 1,932,112,414 | 0.0009 | 1,738,901 | 0.0027 | 5,216,704 | 0.0055 | 10,626,618 |
| 2.6 | 1 | NAIC Designation Category 1.F | 4,251,897,877 | XXX | XXX | 4,251,897,877 | 0.0011 | 4,677,088 | 0.0034 | 14,456,453 | 0.0068 | 28,912,906 |
| 2.7 | 1 | NAIC Designation Category 1.G | 3,775,884,916 | XXX | XXX | 3,775,884,916 | 0.0014 | 5,286,239 | 0.0042 | 15,858,717 | 0.0085 | 32,095,022 |
| 2.8 | | Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7) | 17,141,154,019 | XXX | XXX | 17,141,154,019 | XXX | 14,370,667 | XXX | 44,009,570 | XXX | 88,002,467 |
| 3.1 | 2 | NAIC Designation Category 2.A | 4,157,987,093 | XXX | XXX | 4,157,987,093 | 0.0021 | 8,731,773 | 0.0063 | 26,195,319 | 0.0105 | 43,658,864 |
| 3.2 | 2 | NAIC Designation Category 2.B | 5,271,262,520 | XXX | XXX | 5,271,262,520 | 0.0025 | 13,178,156 | 0.0076 | 40,061,595 | 0.0127 | 66,945,034 |
| 3.3 | 2 | NAIC Designation Category 2.C | 3,186,717,378 | XXX | XXX | 3,186,717,378 | 0.0036 | 11,472,183 | 0.0108 | 34,416,548 | 0.0180 | 57,360,913 |
| 3.4 | | Subtotal NAIC 2 (3.1+3.2+3.3) | 12,615,966,991 | XXX | XXX | 12,615,966,991 | XXX | 33,382,112 | XXX | 100,673,462 | XXX | 167,964,810 |
| 4.1 | 3 | NAIC Designation Category 3.A | 206,261,394 | XXX | XXX | 206,261,394 | 0.0069 | 1,423,204 | 0.0183 | 3,774,584 | 0.0262 | 5,404,049 |
| 4.2 | 3 | NAIC Designation Category 3.B | 207,593,672 | XXX | XXX | 207,593,672 | 0.0099 | 2,055,177 | 0.0264 | 5,480,473 | 0.0377 | 7,826,281 |
| 4.3 | 3 | NAIC Designation Category 3.C | 348,631,306 | XXX | XXX | 348,631,306 | 0.0131 | 4,567,070 | 0.0350 | 12,202,096 | 0.0500 | 17,431,565 |
| 4.4 | | Subtotal NAIC 3 (4.1+4.2+4.3) | 762,486,372 | XXX | XXX | 762,486,372 | XXX | 8,045,451 | XXX | 21,457,152 | XXX | 30,661,895 |
| 5.1 | 4 | NAIC Designation Category 4.A | 136,761,852 | XXX | XXX | 136,761,852 | 0.0184 | 2,516,418 | 0.0430 | 5,880,760 | 0.0615 | 8,410,854 |
| 5.2 | 4 | NAIC Designation Category 4.B | 130,003,574 | XXX | XXX | 130,003,574 | 0.0238 | 3,094,085 | 0.0555 | 7,215,198 | 0.0793 | 10,309,283 |
| 5.3 | 4 | NAIC Designation Category 4.C | 134,741,774 | XXX | XXX | 134,741,774 | 0.0310 | 4,176,995 | 0.0724 | 9,755,304 | 0.1034 | 13,932,299 |
| 5.4 | | Subtotal NAIC 4 (5.1+5.2+5.3) | 401,507,200 | XXX | XXX | 401,507,200 | XXX | 9,787,498 | XXX | 22,851,262 | XXX | 32,652,437 |
| 6.1 | 5 | NAIC Designation Category 5.A | 20,142,454 | XXX | XXX | 20,142,454 | 0.0472 | 950,724 | 0.0846 | 1,704,052 | 0.1410 | 2,840,086 |
| 6.2 | 5 | NAIC Designation Category 5.B | 36,704,965 | XXX | XXX | 36,704,965 | 0.0663 | 2,433,539 | 0.1188 | 4,360,550 | 0.1980 | 7,267,583 |
| 6.3 | 5 | NAIC Designation Category 5.C | 1,895,567 | XXX | XXX | 1,895,567 | 0.0836 | 158,469 | 0.1498 | 283,956 | 0.2496 | 473,134 |
| 6.4 | | Subtotal NAIC 5 (6.1+6.2+6.3) | 58,742,986 | XXX | XXX | 58,742,986 | XXX | 3,542,732 | XXX | 6,348,557 | XXX | 10,580,803 |
| 7. | 6 | NAIC 6 | 754,991 | XXX | XXX | 754,991 | 0.0000 | | 0.2370 | 178,933 | 0.2370 | 178,933 |
| 8. | | Total Unrated Multi-class Securities Acquired by Conversion | | XXX | XXX | | XXX | | XXX | | XXX | |
| 9. | | Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8) | 31,983,633,758 | XXX | XXX | 31,983,633,758 | XXX | 69,128,461 | XXX | 195,518,937 | XXX | 330,041,345 |
| | | PREFERRED STOCKS | | | | | | | | | | |
| 10. | 1 | Highest Quality | 17,200,000 | XXX | XXX | 17,200,000 | 0.0005 | 8,600 | 0.0016 | 27,520 | 0.0033 | 56,760 |
| 11. | 2 | High Quality | 75,565,161 | XXX | XXX | 75,565,161 | 0.0021 | 158,687 | 0.0064 | 483,617 | 0.0106 | 800,991 |
| 12. | 3 | Medium Quality | 13,650,891 | XXX | XXX | 13,650,891 | 0.0099 | 135,144 | 0.0263 | 359,018 | 0.0376 | 513,274 |
| 13. | 4 | Low Quality | | XXX | XXX | | 0.0245 | | 0.0572 | | 0.0817 | |
| 14. | 5 | Lower Quality | | XXX | XXX | | 0.0630 | | 0.1128 | | 0.1880 | |
| 15. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2370 | | 0.2370 | |
| 16. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 17. | | Total Preferred Stocks (Sum of Lines 10 through 16) | 106,416,052 | XXX | XXX | 106,416,052 | XXX | 302,431 | XXX | 870,155 | XXX | 1,371,024 |

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

| Line Number | NAIC Designation | Description | 1<br>Book/Adjusted Carrying Value | 2<br>Reclassify Related Party Encumbrances | 3<br>Add Third Party Encumbrances | 4<br>Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution<br>5<br>Factor | Basic Contribution<br>6<br>Amount (Cols.4 x 5) | Reserve Objective<br>7<br>Factor | Reserve Objective<br>8<br>Amount (Cols. 4 x 7) | Maximum Reserve<br>9<br>Factor | Maximum Reserve<br>10<br>Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | SHORT-TERM BONDS | | | | | | | | | | |
| 18. | | Exempt Obligations | 149,882,735 | XXX | XXX | 149,882,735 | 0.0000 | | 0.0000 | | 0.0000 | |
| 19.1 | 1 | NAIC Designation Category 1.A | 34,857,248 | XXX | XXX | 34,857,248 | 0.0002 | 6,971 | 0.0007 | 24,400 | 0.0013 | 45,314 |
| 19.2 | 1 | NAIC Designation Category 1.B | 263,844,970 | XXX | XXX | 263,844,970 | 0.0004 | 105,538 | 0.0011 | 290,229 | 0.0023 | 606,843 |
| 19.3 | 1 | NAIC Designation Category 1.C | | XXX | XXX | | 0.0006 | | 0.0018 | | 0.0035 | |
| 19.4 | 1 | NAIC Designation Category 1.D | | XXX | XXX | | 0.0007 | | 0.0022 | | 0.0044 | |
| 19.5 | 1 | NAIC Designation Category 1.E | 34,702,982 | XXX | XXX | 34,702,982 | 0.0009 | 31,233 | 0.0027 | 93,698 | 0.0055 | 190,866 |
| 19.6 | 1 | NAIC Designation Category 1.F | 14,180,096 | XXX | XXX | 14,180,096 | 0.0011 | 15,598 | 0.0034 | 48,212 | 0.0068 | 96,425 |
| 19.7 | 1 | NAIC Designation Category 1.G | | XXX | XXX | | 0.0014 | | 0.0042 | | 0.0085 | |
| 19.8 | | Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7) | 347,585,296 | XXX | XXX | 347,585,296 | XXX | 159,340 | XXX | 456,540 | XXX | 939,449 |
| 20.1 | 2 | NAIC Designation Category 2.A | | XXX | XXX | | 0.0021 | | 0.0063 | | 0.0105 | |
| 20.2 | 2 | NAIC Designation Category 2.B | | XXX | XXX | | 0.0025 | | 0.0076 | | 0.0127 | |
| 20.3 | 2 | NAIC Designation Category 2.C | | XXX | XXX | | 0.0036 | | 0.0108 | | 0.0180 | |
| 20.4 | | Subtotal NAIC 2 (20.1+20.2+20.3) | | XXX | XXX | | XXX | | XXX | | XXX | |
| 21.1 | 3 | NAIC Designation Category 3.A | 987,945 | XXX | XXX | 987,945 | 0.0069 | 6,817 | 0.0183 | 18,079 | 0.0262 | 25,884 |
| 21.2 | 3 | NAIC Designation Category 3.B | | XXX | XXX | | 0.0099 | | 0.0264 | | 0.0377 | |
| 21.3 | 3 | NAIC Designation Category 3.C | | XXX | XXX | | 0.0131 | | 0.0350 | | 0.0500 | |
| 21.4 | | Subtotal NAIC 3 (21.1+21.2+21.3) | 987,945 | XXX | XXX | 987,945 | XXX | 6,817 | XXX | 18,079 | XXX | 25,884 |
| 22.1 | 4 | NAIC Designation Category 4.A | | XXX | XXX | | 0.0184 | | 0.0430 | | 0.0615 | |
| 22.2 | 4 | NAIC Designation Category 4.B | | XXX | XXX | | 0.0238 | | 0.0555 | | 0.0793 | |
| 22.3 | 4 | NAIC Designation Category 4.C | | XXX | XXX | | 0.0310 | | 0.0724 | | 0.1034 | |
| 22.4 | | Subtotal NAIC 4 (22.1+22.2+22.3) | | XXX | XXX | | XXX | | XXX | | XXX | |
| 23.1 | 5 | NAIC Designation Category 5.A | | XXX | XXX | | 0.0472 | | 0.0846 | | 0.1410 | |
| 23.2 | 5 | NAIC Designation Category 5.B | | XXX | XXX | | 0.0663 | | 0.1188 | | 0.1980 | |
| 23.3 | 5 | NAIC Designation Category 5.C | | XXX | XXX | | 0.0836 | | 0.1498 | | 0.2496 | |
| 23.4 | | Subtotal NAIC 5 (23.1+23.2+23.3) | | XXX | XXX | | XXX | | XXX | | XXX | |
| 24. | 6 | NAIC 6 | | XXX | XXX | | 0.0000 | | 0.2370 | | 0.2370 | |
| 25. | | Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24) | 498,455,976 | XXX | XXX | 498,455,976 | XXX | 166,157 | XXX | 474,619 | XXX | 965,333 |
| | | DERIVATIVE INSTRUMENTS | | | | | | | | | | |
| 26. | | Exchange Traded | 8,305,603 | XXX | XXX | 8,305,603 | 0.0005 | 4,153 | 0.0016 | 13,289 | 0.0033 | 27,408 |
| 27. | 1 | Highest Quality | 38,421,427 | XXX | XXX | 38,421,427 | 0.0005 | 19,211 | 0.0016 | 61,474 | 0.0033 | 126,791 |
| 28. | 2 | High Quality | | XXX | XXX | | 0.0021 | | 0.0064 | | 0.0106 | |
| 29. | 3 | Medium Quality | | XXX | XXX | | 0.0099 | | 0.0263 | | 0.0376 | |
| 30. | 4 | Low Quality | | XXX | XXX | | 0.0245 | | 0.0572 | | 0.0817 | |
| 31. | 5 | Lower Quality | | XXX | XXX | | 0.0630 | | 0.1128 | | 0.1880 | |
| 32. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2370 | | 0.2370 | |
| 33. | | Total Derivative Instruments | 46,727,030 | XXX | XXX | 46,727,030 | XXX | 23,364 | XXX | 74,763 | XXX | 154,199 |
| 34. | | Total (Lines 9 + 17 + 25 + 33) | 32,635,232,816 | XXX | XXX | 32,635,232,816 | XXX | 69,620,413 | XXX | 196,938,475 | XXX | 332,531,901 |

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

| Line Number | NAIC Designation | Description | 1<br>Book/Adjusted Carrying Value | 2<br>Reclassify Related Party Encumbrances | 3<br>Add Third Party Encumbrances | 4<br>Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution<br>5<br>Factor | Basic Contribution<br>6<br>Amount (Cols.4 x 5) | Reserve Objective<br>7<br>Factor | Reserve Objective<br>8<br>Amount (Cols. 4 x 7) | Maximum Reserve<br>9<br>Factor | Maximum Reserve<br>10<br>Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing: | | | | | | | | | | |
| 35. | | Farm Mortgages - CM1 - Highest Quality | | | XXX | | 0.0011 | | 0.0057 | | 0.0074 | |
| 36. | | Farm Mortgages - CM2 - High Quality | | | XXX | | 0.0040 | | 0.0114 | | 0.0149 | |
| 37. | | Farm Mortgages - CM3 - Medium Quality | | | XXX | | 0.0069 | | 0.0200 | | 0.0257 | |
| 38. | | Farm Mortgages - CM4 - Low Medium Quality | | | XXX | | 0.0120 | | 0.0343 | | 0.0428 | |
| 39. | | Farm Mortgages - CM5 - Low Quality | | | XXX | | 0.0183 | | 0.0486 | | 0.0628 | |
| 40. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0007 | | 0.0011 | |
| 41. | | Residential Mortgages - All Other | 24,782,206 | | XXX | 24,782,206 | 0.0015 | 37,173 | 0.0034 | 84,260 | 0.0046 | 113,998 |
| 42. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0007 | | 0.0011 | |
| 43. | | Commercial Mortgages - All Other - CM1 - Highest Quality | 6,822,125,268 | | XXX | 6,822,125,268 | 0.0011 | 7,504,338 | 0.0057 | 38,886,114 | 0.0074 | 50,483,727 |
| 44. | | Commercial Mortgages - All Other - CM2 - High Quality | 905,072,001 | | XXX | 905,072,001 | 0.0040 | 3,620,288 | 0.0114 | 10,317,821 | 0.0149 | 13,485,573 |
| 45. | | Commercial Mortgages - All Other - CM3 - Medium Quality | 80,263,339 | | XXX | 80,263,339 | 0.0069 | 553,817 | 0.0200 | 1,605,267 | 0.0257 | 2,062,768 |
| 46. | | Commercial Mortgages - All Other - CM4 - Low Medium Quality | 18,645,754 | | XXX | 18,645,754 | 0.0120 | 223,749 | 0.0343 | 639,549 | 0.0428 | 798,038 |
| 47. | | Commercial Mortgages - All Other - CM5 - Low Quality | | | XXX | | 0.0183 | | 0.0486 | | 0.0628 | |
| | | Overdue, Not in Process: | | | | | | | | | | |
| 48. | | Farm Mortgages | | | XXX | | 0.0480 | | 0.0868 | | 0.1371 | |
| 49. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0006 | | 0.0014 | | 0.0023 | |
| 50. | | Residential Mortgages - All Other | | | XXX | | 0.0029 | | 0.0066 | | 0.0103 | |
| 51. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0006 | | 0.0014 | | 0.0023 | |
| 52. | | Commercial Mortgages - All Other | | | XXX | | 0.0480 | | 0.0868 | | 0.1371 | |
| | | In Process of Foreclosure: | | | | | | | | | | |
| 53. | | Farm Mortgages | | | XXX | | 0.0000 | | 0.1942 | | 0.1942 | |
| 54. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0046 | | 0.0046 | |
| 55. | | Residential Mortgages - All Other | | | XXX | | 0.0000 | | 0.0149 | | 0.0149 | |
| 56. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0046 | | 0.0046 | |
| 57. | | Commercial Mortgages - All Other | | | XXX | | 0.0000 | | 0.1942 | | 0.1942 | |
| 58. | | Total Schedule B Mortgages (Sum of Lines 35 through 57) | 7,850,888,568 | | XXX | 7,850,888,568 | XXX | 11,939,365 | XXX | 51,533,010 | XXX | 66,944,104 |
| 59. | | Schedule DA Mortgages | | | XXX | | 0.0034 | | 0.0114 | | 0.0149 | |
| 60. | | Total Mortgage Loans on Real Estate (Lines 58 + 59) | 7,850,888,568 | | XXX | 7,850,888,568 | XXX | 11,939,365 | XXX | 51,533,010 | XXX | 66,944,104 |

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

| | | | 1 | 2 | 3 | 4 | Basic Contribution | | Reserve Objective | | Maximum Reserve | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Line Number | NAIC Designation | Description | Book/Adjusted Carrying Value | Reclassify Related Party Encumbrances | Add Third Party Encumbrances | Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | 5<br>Factor | 6<br>Amount (Cols.4 x 5) | 7<br>Factor | 8<br>Amount (Cols. 4 x 7) | 9<br>Factor | 10<br>Amount (Cols. 4 x 9) |
| | | COMMON STOCK | | | | | | | | | | |
| 1. | | Unaffiliated - Public | 217,198,555 | XXX | XXX | 217,198,555 | 0.0000 | | 0.1787 (a) | 38,813,382 | 0.1787 (a) | 38,813,382 |
| 2. | | Unaffiliated - Private | 215 | XXX | XXX | 215 | 0.0000 | | 0.1945 | 42 | 0.1945 | 42 |
| 3. | | Federal Home Loan Bank | 147,119,500 | XXX | XXX | 147,119,500 | 0.0000 | | 0.0061 | 897,429 | 0.0097 | 1,427,059 |
| 4. | | Affiliated - Life with AVR | 257,799,654 | XXX | XXX | 257,799,654 | 0.0000 | | 0.0000 | | 0.0000 | |
| | | Affiliated - Investment Subsidiary: | | | | | | | | | | |
| 5. | | Fixed Income - Exempt Obligations | | | | | XXX | | XXX | | XXX | |
| 6. | | Fixed Income - Highest Quality | | | | | XXX | | XXX | | XXX | |
| 7. | | Fixed Income - High Quality | | | | | XXX | | XXX | | XXX | |
| 8. | | Fixed Income - Medium Quality | | | | | XXX | | XXX | | XXX | |
| 9. | | Fixed Income - Low Quality | | | | | XXX | | XXX | | XXX | |
| 10. | | Fixed Income - Lower Quality | | | | | XXX | | XXX | | XXX | |
| 11. | | Fixed Income - In/Near Default | | | | | XXX | | XXX | | XXX | |
| 12. | | Unaffiliated Common Stock - Public | | | | | 0.0000 | | 0.1580 (a) | | 0.1580 (a) | |
| 13. | | Unaffiliated Common Stock - Private | | | | | 0.0000 | | 0.1945 | | 0.1945 | |
| 14. | | Real Estate | | | | | (b) | | (b) | | (b) | |
| 15. | | Affiliated - Certain Other (See SVO Purposes and Procedures Manual) | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 16. | | Affiliated - All Other | | XXX | XXX | | 0.0000 | | 0.1945 | | 0.1945 | |
| 17. | | Total Common Stock (Sum of Lines 1 through 16) | 622,117,924 | | | 622,117,924 | XXX | | XXX | 39,710,853 | XXX | 40,240,483 |
| | | REAL ESTATE | | | | | | | | | | |
| 18. | | Home Office Property (General Account only) | | | | | 0.0000 | | 0.0912 | | 0.0912 | |
| 19. | | Investment Properties | | | | | 0.0000 | | 0.0912 | | 0.0912 | |
| 20. | | Properties Acquired in Satisfaction of Debt | | | | | 0.0000 | | 0.1337 | | 0.1337 | |
| 21. | | Total Real Estate (Sum of Lines 18 through 20) | | | | | XXX | | XXX | | XXX | |
| | | OTHER INVESTED ASSETS<br>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS | | | | | | | | | | |
| 22. | | Exempt Obligations | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 23. | 1 | Highest Quality | | XXX | XXX | | 0.0005 | | 0.0016 | | 0.0033 | |
| 24. | 2 | High Quality | | XXX | XXX | | 0.0021 | | 0.0064 | | 0.0106 | |
| 25. | 3 | Medium Quality | | XXX | XXX | | 0.0099 | | 0.0263 | | 0.0376 | |
| 26. | 4 | Low Quality | | XXX | XXX | | 0.0245 | | 0.0572 | | 0.0817 | |
| 27. | 5 | Lower Quality | | XXX | XXX | | 0.0630 | | 0.1128 | | 0.1880 | |
| 28. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2370 | | 0.2370 | |
| 29. | | Total with Bond Characteristics (Sum of Lines 22 through 28) | | XXX | XXX | | XXX | | XXX | | XXX | |

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

| Line Number | NAIC Designation | Description | 1<br>Book/Adjusted Carrying Value | 2<br>Reclassify Related Party Encumbrances | 3<br>Add Third Party Encumbrances | 4<br>Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution<br>5<br>Factor | Basic Contribution<br>6<br>Amount (Cols.4 x 5) | Reserve Objective<br>7<br>Factor | Reserve Objective<br>8<br>Amount (Cols. 4 x 7) | Maximum Reserve<br>9<br>Factor | Maximum Reserve<br>10<br>Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS | | | | | | | | | | |
| 30. | 1 | Highest Quality | 4,107,111 | XXX | XXX | 4,107,111 | 0.0005 | 2,054 | 0.0016 | 6,571 | 0.0033 | 13,553 |
| 31. | 2 | High Quality | 8,785,648 | XXX | XXX | 8,785,648 | 0.0021 | 18,450 | 0.0064 | 56,228 | 0.0106 | 93,128 |
| 32. | 3 | Medium Quality | | XXX | XXX | | 0.0099 | | 0.0263 | | 0.0376 | |
| 33. | 4 | Low Quality | | XXX | XXX | | 0.0245 | | 0.0572 | | 0.0817 | |
| 34. | 5 | Lower Quality | | XXX | XXX | | 0.0630 | | 0.1128 | | 0.1880 | |
| 35. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2370 | | 0.2370 | |
| 36. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 37. | | Total with Preferred Stock Characteristics (Sum of Lines 30 through 36) | 12,892,759 | XXX | XXX | 12,892,759 | XXX | 20,503 | XXX | 62,800 | XXX | 106,681 |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing Affiliated: | | | | | | | | | | |
| 38. | | Mortgages - CM1 - Highest Quality | | | XXX | | 0.0011 | | 0.0057 | | 0.0074 | |
| 39. | | Mortgages - CM2 - High Quality | | | XXX | | 0.0040 | | 0.0114 | | 0.0149 | |
| 40. | | Mortgages - CM3 - Medium Quality | | | XXX | | 0.0069 | | 0.0200 | | 0.0257 | |
| 41. | | Mortgages - CM4 - Low Medium Quality | | | XXX | | 0.0120 | | 0.0343 | | 0.0428 | |
| 42. | | Mortgages - CM5 - Low Quality | | | XXX | | 0.0183 | | 0.0486 | | 0.0628 | |
| 43. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0007 | | 0.0011 | |
| 44. | | Residential Mortgages - All Other | | XXX | XXX | | 0.0015 | | 0.0034 | | 0.0046 | |
| 45. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0007 | | 0.0011 | |
| | | Overdue, Not in Process Affiliated: | | | | | | | | | | |
| 46. | | Farm Mortgages | | | XXX | | 0.0480 | | 0.0868 | | 0.1371 | |
| 47. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0006 | | 0.0014 | | 0.0023 | |
| 48. | | Residential Mortgages - All Other | | | XXX | | 0.0029 | | 0.0066 | | 0.0103 | |
| 49. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0006 | | 0.0014 | | 0.0023 | |
| 50. | | Commercial Mortgages - All Other | | | XXX | | 0.0480 | | 0.0868 | | 0.1371 | |
| | | In Process of Foreclosure Affiliated: | | | | | | | | | | |
| 51. | | Farm Mortgages | | | XXX | | 0.0000 | | 0.1942 | | 0.1942 | |
| 52. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0046 | | 0.0046 | |
| 53. | | Residential Mortgages - All Other | | | XXX | | 0.0000 | | 0.0149 | | 0.0149 | |
| 54. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0046 | | 0.0046 | |
| 55. | | Commercial Mortgages - All Other | | | XXX | | 0.0000 | | 0.1942 | | 0.1942 | |
| 56. | | Total Affiliated (Sum of Lines 38 through 55) | | | XXX | | XXX | | XXX | | XXX | |
| 57. | | Unaffiliated - In Good Standing With Covenants | | | XXX | | (c) | | (c) | | (c) | |
| 58. | | Unaffiliated - In Good Standing Defeased With Government Securities | | | XXX | | 0.0011 | | 0.0057 | | 0.0074 | |
| 59. | | Unaffiliated - In Good Standing Primarily Senior | | | XXX | | 0.0040 | | 0.0114 | | 0.0149 | |
| 60. | | Unaffiliated - In Good Standing All Other | | | XXX | | 0.0069 | | 0.0200 | | 0.0257 | |
| 61. | | Unaffiliated - Overdue, Not in Process | | | XXX | | 0.0480 | | 0.0868 | | 0.1371 | |
| 62. | | Unaffiliated - In Process of Foreclosure | | | XXX | | 0.0000 | | 0.1942 | | 0.1942 | |
| 63. | | Total Unaffiliated (Sum of Lines 57 through 62) | | | XXX | | XXX | | XXX | | XXX | |
| 64. | | Total with Mortgage Loan Characteristics (Lines 56 + 63) | | | XXX | | XXX | | XXX | | XXX | |

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

| | | | 1 | 2 | 3 | 4 | Basic Contribution | | Reserve Objective | | Maximum Reserve | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Line Number | NAIC Designation | Description | Book/Adjusted Carrying Value | Reclassify Related Party Encumbrances | Add Third Party Encumbrances | Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | 5<br>Factor | 6<br>Amount (Cols.4 x 5) | 7<br>Factor | 8<br>Amount (Cols. 4 x 7) | 9<br>Factor | 10<br>Amount (Cols. 4 x 9) |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK | | | | | | | | | | |
| 65. | | Unaffiliated Public | | XXX | XXX | | 0.0000 | | 0.1580 (a) | | 0.1580 (a) | |
| 66. | | Unaffiliated Private | | XXX | XXX | | 0.0000 | | 0.1945 | | 0.1945 | |
| 67. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 68. | | Affiliated Certain Other (See SVO Purposes & Procedures Manual) | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 69. | | Affiliated Other - All Other | | XXX | XXX | | 0.0000 | | 0.1945 | | 0.1945 | |
| 70. | | Total with Common Stock Characteristics (Sum of Lines 65 through 69) | | XXX | XXX | | XXX | | XXX | | XXX | |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE | | | | | | | | | | |
| 71. | | Home Office Property (General Account only) | | | | | 0.0000 | | 0.0912 | | 0.0912 | |
| 72. | | Investment Properties | | | | | 0.0000 | | 0.0912 | | 0.0912 | |
| 73 | | Properties Acquired in Satisfaction of Debt | | | | | 0.0000 | | 0.1337 | | 0.1337 | |
| 74. | | Total with Real Estate Characteristics (Sum of Lines 71 through 73) | | | | | XXX | | XXX | | XXX | |
| | | LOW INCOME HOUSING TAX CREDIT INVESTMENTS | | | | | | | | | | |
| 75. | | Guaranteed Federal Low Income Housing Tax Credit | | | | | 0.0003 | | 0.0006 | | 0.0010 | |
| 76. | | Non-guaranteed Federal Low Income Housing Tax Credit | 81,306,940 | | | 81,306,940 | 0.0063 | 512,234 | 0.0120 | 975,683 | 0.0190 | 1,544,832 |
| 77. | | Guaranteed State Low Income Housing Tax Credit | | | | | 0.0003 | | 0.0006 | | 0.0010 | |
| 78. | | Non-guaranteed State Low Income Housing Tax Credit | 24,334 | | | 24,334 | 0.0063 | 153 | 0.0120 | 292 | 0.0190 | 462 |
| 79. | | All Other Low Income Housing Tax Credit | | | | | 0.0273 | | 0.0600 | | 0.0975 | |
| 80. | | Total LIHTC (Sum of Lines 75 through 79) | 81,331,274 | | | 81,331,274 | XXX | 512,387 | XXX | 975,975 | XXX | 1,545,294 |
| | | RESIDUAL TRANCHES OR INTERESTS | | | | | | | | | | |
| 81. | | Fixed Income Instruments - Unaffiliated | 20,741,277 | XXX | XXX | 20,741,277 | 0.0000 | | 0.1580 | 3,277,122 | 0.1580 | 3,277,122 |
| 82. | | Fixed Income Instruments - Affiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 83. | | Common Stock - Unaffiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 84. | | Common Stock - Affiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 85. | | Preferred Stock - Unaffiliated | 3,276,001 | XXX | XXX | 3,276,001 | 0.0000 | | 0.1580 | 517,608 | 0.1580 | 517,608 |
| 86. | | Preferred Stock - Affiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 87. | | Real Estate - Unaffiliated | | | | | 0.0000 | | 0.1580 | | 0.1580 | |
| 88. | | Real Estate - Affiliated | | | | | 0.0000 | | 0.1580 | | 0.1580 | |
| 89. | | Mortgage Loans - Unaffiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 90. | | Mortgage Loans - Affiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 91. | | Other - Unaffiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 92. | | Other - Affiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 93. | | Total Residual Tranches or Interests (Sum of Lines 81 through 92) | 24,017,278 | | | 24,017,278 | XXX | | XXX | 3,794,730 | XXX | 3,794,730 |
| | | ALL OTHER INVESTMENTS | | | | | | | | | | |
| 94. | | NAIC 1 Working Capital Finance Investments | | XXX | | | 0.0000 | | 0.0042 | | 0.0042 | |
| 95. | | NAIC 2 Working Capital Finance Investments | | XXX | | | 0.0000 | | 0.0137 | | 0.0137 | |
| 96. | | Other Invested Assets - Schedule BA | 505,308,522 | XXX | | 505,308,522 | 0.0000 | | 0.1580 | 79,838,746 | 0.1580 | 79,838,746 |
| 97. | | Other Short-Term Invested Assets - Schedule DA | 102,000,000 | XXX | | 102,000,000 | 0.0000 | | 0.1580 | 16,116,000 | 0.1580 | 16,116,000 |
| 98. | | Total All Other (Sum of Lines 94, 95, 96 and 97) | 607,308,522 | XXX | | 607,308,522 | XXX | | XXX | 95,954,746 | XXX | 95,954,746 |
| 99. | | Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98) | 725,549,833 | | | 725,549,833 | XXX | 532,890 | XXX | 100,788,251 | XXX | 101,401,452 |

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

Asset Valuation Reserve - Replications (Synthetic) Assets

**N O N E**

Schedule F - Claims

**N O N E**

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

## PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

| | Total | | Comprehensive (Hospital and Medical) Individual | | Comprehensive (Hospital and Medical) Group | | Medicare Supplement | | Vision Only | | Dental Only | | Federal Employees Health Benefits Plan | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Amount | 2<br>% | 3<br>Amount | 4<br>% | 5<br>Amount | 6<br>% | 7<br>Amount | 8<br>% | 9<br>Amount | 10<br>% | 11<br>Amount | 12<br>% | 13<br>Amount | 14<br>% |
| 1. Premiums written | 560,646,620 | XXX | | XXX | | XXX | | XXX | | XXX | | XXX | | XXX |
| 2. Premiums earned | 562,870,015 | XXX | (746) | XXX | | XXX | | XXX | | XXX | | XXX | | XXX |
| 3. Incurred claims | 333,013,248 | 59.2 | | | | | | | | | | | | |
| 4. Cost containment expenses | | | | | | | | | | | | | | |
| 5. Incurred claims and cost containment expenses (Lines 3 and 4) | 333,013,248 | 59.2 | | | | | | | | | | | | |
| 6. Increase in contract reserves | 217,855 | 0.0 | | | | | | | | | | | | |
| 7. Commissions (a) | 10,722,106 | 1.9 | | | | | | | | | | | | |
| 8. Other general insurance expenses | 165,905,456 | 29.5 | | | | | | | | | | | | |
| 9. Taxes, licenses and fees | 30,977,813 | 5.5 | | | | | | | | | | | | |
| 10. Total other expenses incurred | 207,605,375 | 36.9 | | | | | | | | | | | | |
| 11. Aggregate write-ins for deductions | | | | | | | | | | | | | | |
| 12. Gain from underwriting before dividends or refunds | 22,033,537 | 3.9 | (746) | 100.0 | | | | | | | | | | |
| 13. Dividends or refunds | | | | | | | | | | | | | | |
| 14. Gain from underwriting after dividends or refunds | 22,033,537 | 3.9 | (746) | 100.0 | | | | | | | | | | |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | | | |
| 1101. | | | | | | | | | | | | | | |
| 1102. | | | | | | | | | | | | | | |
| 1103. | | | | | | | | | | | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | | | | | | | | | | | |
| 1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | | | | | | | | | | | | | | |

| | Medicare Title XVIII | | Medicaid Title XIX | | Credit A&H | | Disability Income | | Long-Term Care | | Other Health | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 15<br>Amount | 16<br>% | 17<br>Amount | 18<br>% | 19<br>Amount | 20<br>% | 21<br>Amount | 22<br>% | 23<br>Amount | 24<br>% | 25<br>Amount | 26<br>% |
| 1. Premiums written | | XXX | | XXX | | XXX | 166,995,805 | XXX | | XXX | 393,650,815 | XXX |
| 2. Premiums earned | | XXX | | XXX | | XXX | 166,991,542 | XXX | | XXX | 395,879,219 | XXX |
| 3. Incurred claims | | | | | | | 131,451,233 | 78.7 | | | 201,562,015 | 50.9 |
| 4. Cost containment expenses | | | | | | | | | | | | |
| 5. Incurred claims and cost containment expenses (Lines 3 and 4) | | | | | | | 131,451,233 | 78.7 | | | 201,562,015 | 50.9 |
| 6. Increase in contract reserves | | | | | | | (94,776) | (0.1) | | | 312,631 | 0.1 |
| 7. Commissions (a) | | | | | | | 22,221,998 | 13.3 | | | (11,499,892) | (2.9) |
| 8. Other general insurance expenses | | | | | | | 34,843,201 | 20.9 | | | 131,062,255 | 33.1 |
| 9. Taxes, licenses and fees | | | | | | | 4,400,330 | 2.6 | | | 26,577,483 | 6.7 |
| 10. Total other expenses incurred | | | | | | | 61,465,529 | 36.8 | | | 146,139,846 | 36.9 |
| 11. Aggregate write-ins for deductions | | | | | | | | | | | | |
| 12. Gain from underwriting before dividends or refunds | | | | | | | (25,830,444) | (15.5) | | | 47,864,727 | 12.1 |
| 13. Dividends or refunds | | | | | | | | | | | | |
| 14. Gain from underwriting after dividends or refunds | | | | | | | (25,830,444) | (15.5) | | | 47,864,727 | 12.1 |
| **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)

## PART 2. - RESERVES AND LIABILITIES

| | 1<br>Total | 2<br>Comprehensive (Hospital and Medical) Individual | 3<br>Comprehensive (Hospital and Medical) Group | 4<br>Medicare Supplement | 5<br>Vision Only | 6<br>Dental Only | 7<br>Federal Employees Health Benefits Plan | 8<br>Medicare Title XVIII | 9<br>Medicaid Title XIX | 10<br>Credit A&H | 11<br>Disability Income | 12<br>Long-Term Care | 13<br>Other Health |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| A. Premium Reserves: | | | | | | | | | | | | | |
| 1. Unearned premiums | 32,723 | | | | | | | | | | 32,723 | | |
| 2. Advance premiums | 3,128,881 | | | | | | | | | | 78,456 | | 3,050,425 |
| 3. Reserve for rate credits | 7,535,242 | | | | | | | | | | | | 7,535,242 |
| 4. Total premium reserves, current year | 10,696,846 | | | | | | | | | | 111,179 | | 10,585,667 |
| 5. Total premium reserves, prior year | 8,864,372 | 746 | | | | | | | | | 92,552 | | 8,771,074 |
| 6. Increase in total premium reserves | 1,832,474 | (746) | | | | | | | | | 18,627 | | 1,814,593 |
| B. Contract Reserves: | | | | | | | | | | | | | |
| 1. Additional reserves (a) | 3,045,227 | | | | | | | | | | 546,109 | | 2,499,118 |
| 2. Reserve for future contingent benefits | | | | | | | | | | | | | |
| 3. Total contract reserves, current year | 3,045,227 | | | | | | | | | | 546,109 | | 2,499,118 |
| 4. Total contract reserves, prior year. | 2,827,372 | | | | | | | | | | 640,885 | | 2,186,487 |
| 5. Increase in contract reserves | 217,855 | | | | | | | | | | (94,776) | | 312,631 |
| C. Claim Reserves and Liabilities: | | | | | | | | | | | | | |
| 1. Total current year | 333,234,078 | | | | | | | | | | 268,708,922 | | 64,525,156 |
| 2. Total prior year | 289,936,104 | | | | | | | | | | 240,585,942 | | 49,350,162 |
| 3. Increase | 43,297,974 | | | | | | | | | | 28,122,980 | | 15,174,994 |

## PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

| | 1<br>Total | 2<br>Comprehensive (Hospital and Medical) Individual | 3<br>Comprehensive (Hospital and Medical) Group | 4<br>Medicare Supplement | 5<br>Vision Only | 6<br>Dental Only | 7<br>Federal Employees Health Benefits Plan | 8<br>Medicare Title XVIII | 9<br>Medicaid Title XIX | 10<br>Credit A&H | 11<br>Disability Income | 12<br>Long-Term Care | 13<br>Other Health |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Claims paid during the year: | | | | | | | | | | | | | |
| 1.1 On claims incurred prior to current year | 110,388,222 | | | | | | | | | | 60,012,692 | | 50,375,530 |
| 1.2 On claims incurred during current year | 179,327,052 | | | | | | | | | | 43,315,561 | | 136,011,491 |
| 2. Claim reserves and liabilities, December 31, current year: | | | | | | | | | | | | | |
| 2.1 On claims incurred prior to current year | 178,578,138 | | | | | | | | | | 177,910,329 | | 667,809 |
| 2.2 On claims incurred during current year | 154,655,940 | | | | | | | | | | 90,798,593 | | 63,857,347 |
| 3. Test: | | | | | | | | | | | | | |
| 3.1 Lines 1.1 and 2.1 | 288,966,360 | | | | | | | | | | 237,923,021 | | 51,043,339 |
| 3.2 Claim reserves and liabilities, December 31, prior year | 289,936,104 | | | | | | | | | | 240,585,942 | | 49,350,162 |
| 3.3 Line 3.1 minus Line 3.2 | (969,744) | | | | | | | | | | (2,662,921) | | 1,693,177 |

## PART 4. - REINSURANCE

| | 1<br>Total | 2<br>Comprehensive (Hospital and Medical) Individual | 3<br>Comprehensive (Hospital and Medical) Group | 4<br>Medicare Supplement | 5<br>Vision Only | 6<br>Dental Only | 7<br>Federal Employees Health Benefits Plan | 8<br>Medicare Title XVIII | 9<br>Medicaid Title XIX | 10<br>Credit A&H | 11<br>Disability Income | 12<br>Long-Term Care | 13<br>Other Health |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| A. Reinsurance Assumed: | | | | | | | | | | | | | |
| 1. Premiums written | | | | | | | | | | | | | |
| 2. Premiums earned | | | | | | | | | | | | | |
| 3. Incurred claims | | | | | | | | | | | | | |
| 4. Commissions | | | | | | | | | | | | | |
| B. Reinsurance Ceded: | | | | | | | | | | | | | |
| 1. Premiums written | 798,091,311 | | | | | | | | | | 4,381,510 | | 793,709,801 |
| 2. Premiums earned | 798,091,311 | | | | | | | | | | 4,381,510 | | 793,709,801 |
| 3. Incurred claims | 687,567,910 | | | | | | | | | | 2,819,473 | | 684,748,437 |
| 4. Commissions | 118,715,893 | | | | | | | | | | | | 118,715,893 |

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

# SCHEDULE H - PART 5 - HEALTH CLAIMS

| | 1<br>Comprehensive (Hospital and Medical) Individual | 2<br>Comprehensive (Hospital and Medical) Group | 3<br>Medicare Supplement | 4<br>Vision Only | 5<br>Dental Only | 6<br>Federal Employees Health Benefits Plan | 7<br>Medicare Title XVIII | 8<br>Medicaid Title XIX | 9<br>Credit A&H | 10<br>Disability Income | 11<br>Long-Term Care | 12<br>Other Health | 13<br>Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| A. Direct: | | | | | | | | | | | | | |
| 1. Incurred claims | | | | | | | | | | 134,270,706 | | 886,310,451 | 1,020,581,157 |
| 2. Beginning claim reserves and liabilities | | | | | | | | | | 269,136,707 | | 221,555,244 | 490,691,951 |
| 3. Ending claim reserves and liabilities | | | | | | | | | | 294,684,673 | | 289,671,723 | 584,356,396 |
| 4. Claims paid | | | | | | | | | | 108,722,740 | | 818,193,972 | 926,916,712 |
| B. Assumed Reinsurance: | | | | | | | | | | | | | |
| 1. Incurred claims | | | | | | | | | | | | | |
| 2. Beginning claim reserves and liabilities | | | | | | | | | | | | | |
| 3. Ending claim reserves and liabilities | | | | | | | | | | | | | |
| 4. Claims paid | | | | | | | | | | | | | |
| C. Ceded Reinsurance: | | | | | | | | | | | | | |
| 1. Incurred claims | | | | | | | | | | 2,819,473 | | 684,748,437 | 687,567,910 |
| 2. Beginning claim reserves and liabilities | | | | | | | | | | 30,816,059 | | 308,494,124 | 339,310,183 |
| 3. Ending claim reserves and liabilities | | | | | | | | | | 26,230,685 | | 421,747,237 | 447,977,922 |
| 4. Claims paid | | | | | | | | | | 7,404,847 | | 571,495,324 | 578,900,171 |
| D. Net: | | | | | | | | | | | | | |
| 1. Incurred claims | | | | | | | | | | 131,451,233 | | 201,562,014 | 333,013,247 |
| 2. Beginning claim reserves and liabilities | | | | | | | | | | 238,320,648 | | (86,938,880) | 151,381,768 |
| 3. Ending claim reserves and liabilities | | | | | | | | | | 268,453,988 | | (132,075,514) | 136,378,474 |
| 4. Claims paid | | | | | | | | | | 101,317,893 | | 246,698,648 | 348,016,541 |
| E. Net Incurred Claims and Cost Containment Expenses: | | | | | | | | | | | | | |
| 1. Incurred claims and cost containment expenses | | | | | | | | | | 131,451,233 | | 201,562,015 | 333,013,248 |
| 2. Beginning reserves and liabilities | | | | | | | | | | 238,320,648 | | (86,938,881) | 151,381,767 |
| 3. Ending reserves and liabilities | | | | | | | | | | 268,453,987 | | (132,075,514) | 136,378,473 |
| 4. Paid claims and cost containment expenses | | | | | | | | | | 101,317,894 | | 246,698,648 | 348,016,542 |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0399999. Total General Account - U.S. Affiliates | | | | | | | | | | | | |
| 0699999. Total General Account - Non-U.S. Affiliates | | | | | | | | | | | | |
| 0799999. Total General Account - Affiliates | | | | | | | | | | | | |
| 66109 | 35-0838945 | 06/10/1988 | Midwestern United Life Insurance Company | IN | CO/I | FA | | 1,524,518 | | | | |
| 66168 | 41-0417830 | 06/01/1981 | Minnesota Life Insurance Company | MN | OTH/G | OL | 86,464 | | 138 | | | |
| 86231 | 39-0989781 | 12/01/2001 | Transamerica Life Insurance Company | IA | COFW/I | OL | 183,118,539 | 109,568,897 | | 18,000 | | 109,568,897 |
| 0899999. General Account - U.S. Non-Affiliates | | | | | | | 183,205,003 | 111,093,415 | 138 | 18,000 | | 109,568,897 |
| 1099999. Total General Account - Non-Affiliates | | | | | | | 183,205,003 | 111,093,415 | 138 | 18,000 | | 109,568,897 |
| 1199999. Total General Account | | | | | | | 183,205,003 | 111,093,415 | 138 | 18,000 | | 109,568,897 |
| 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) | | | | | | | 183,205,003 | 111,093,415 | 138 | 18,000 | | 109,568,897 |
| 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) | | | | | | | | | | | | |
| 9999999 - Totals | | | | | | | 183,205,003 | 111,093,415 | 138 | 18,000 | | 109,568,897 |

# SCHEDULE S - PART 1 - SECTION 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Premiums | 9<br>Unearned Premiums | 10<br>Reserve Liability Other Than for Unearned Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9999999 - Totals | | | | | | | | | | | | |

NONE

# SCHEDULE S - PART 2

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

| 1<br>NAIC<br>Company<br>Code | 2<br>ID<br>Number | 3<br>Effective<br>Date | 4<br>Name of Company | 5<br>Domiciliary<br>Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 00000 | 47-2354842 | 10/01/2014 | Symetra Reinsurance Corporation | IA | 1,850,000 | |
| 0199999. Life and Annuity - U.S. Affiliates - Captive | | | | | 1,850,000 | |
| 0399999. Total Life and Annuity - U.S. Affiliates | | | | | 1,850,000 | |
| 0699999. Total Life and Annuity - Non-U.S. Affiliates | | | | | | |
| 0799999. Total Life and Annuity - Affiliates | | | | | 1,850,000 | |
| 86258 | 13-2572994 | 06/01/2004 | General Re Life Corp. | CT | | |
| 86258 | 13-2572994 | 01/01/2009 | General Re Life Corp. | CT | | |
| 88340 | 59-2859797 | 05/01/2015 | Hannover Life Reassurance Company of America | FL | | |
| 88340 | 59-2859797 | 08/01/2018 | Hannover Life Reassurance Company of America | FL | 695,945 | 49,957 |
| 70815 | 06-0838648 | 01/01/2011 | Hartford Life and Accident Insurance Company | CT | | 1,530 |
| 74780 | 86-0214103 | 07/01/1987 | Integrity Life Insurance Company | OH | | |
| 65676 | 35-0472300 | 01/01/1984 | Lincoln National Life Insurance Co. | IN | | 42,550 |
| 65676 | 35-0472300 | 07/01/1998 | Lincoln National Life Insurance Co. | IN | | |
| 65676 | 35-0472300 | 01/01/2000 | Lincoln National Life Insurance Co. | IN | | 800,000 |
| 66346 | 58-0828824 | 01/01/1998 | Munich American Reassurance Company | GA | | 500,000 |
| 66346 | 58-0828824 | 09/17/2018 | Munich American Reassurance Company | GA | 310,126 | 3,000,000 |
| 66346 | 58-0828824 | 03/27/2021 | Munich American Reassurance Company | GA | 144,246 | 555,500 |
| 88099 | 75-1608507 | 05/01/2015 | Optimum Re Insurance Company | TX | | |
| 93572 | 43-1235868 | 01/01/1998 | RGA Reinsurance Company | MO | 205,333 | |
| 93572 | 43-1235868 | 06/01/1998 | RGA Reinsurance Company | MO | | |
| 93572 | 43-1235868 | 02/01/2002 | RGA Reinsurance Company | MO | | |
| 93572 | 43-1235868 | 04/01/2002 | RGA Reinsurance Company | MO | 706,531 | 610,000 |
| 93572 | 43-1235868 | 07/01/2002 | RGA Reinsurance Company | MO | | 110,000 |
| 93572 | 43-1235868 | 01/01/2006 | RGA Reinsurance Company | MO | | 17,000 |
| 93572 | 43-1235868 | 07/01/2008 | RGA Reinsurance Company | MO | | 34,914 |
| 93572 | 43-1235868 | 09/01/2008 | RGA Reinsurance Company | MO | 1,678,027 | 1,512,250 |
| 93572 | 43-1235868 | 01/01/2009 | RGA Reinsurance Company | MO | | |
| 93572 | 43-1235868 | 07/01/2012 | RGA Reinsurance Company | MO | | |
| 93572 | 43-1235868 | 01/01/2014 | RGA Reinsurance Company | MO | 583,354 | 461,607 |
| 93572 | 43-1235868 | 12/01/2014 | RGA Reinsurance Company | MO | 679,207 | 1,040,878 |
| 93572 | 43-1235868 | 05/01/2015 | RGA Reinsurance Company | MO | 154,752 | 191,619 |
| 93572 | 43-1235868 | 10/01/2016 | RGA Reinsurance Company | MO | 150,740 | 9,179 |
| 93572 | 43-1235868 | 09/17/2018 | RGA Reinsurance Company | MO | | 1,998,000 |
| 93572 | 43-1235868 | 01/01/2019 | RGA Reinsurance Company | MO | | |
| 97071 | 13-3126819 | 01/01/1993 | SCOR Global Life USA Reins Co | DE | | 124,576 |
| 97071 | 13-3126819 | 01/01/2006 | SCOR Global Life USA Reins Co | DE | 17,008 | 17,000 |
| 64688 | 75-6020048 | 07/01/2008 | SCOR Global Life Americas Reins Co | DE | | 14,964 |
| 64688 | 75-6020048 | 09/01/2008 | SCOR Global Life Americas Reins Co | DE | 31,560 | 222,750 |
| 87572 | 23-2038295 | 01/01/2006 | Scottish Re (U.S.), Inc. | DE | 87,903 | |
| 68713 | 84-0499703 | 04/01/2002 | Security Life of Denver Insurance Company | CO | 101,057 | 150,000 |
| 71706 | 57-0290111 | 06/01/1970 | Standard Life and Casualty Insurance Company | UT | | |
| 82627 | 06-0839705 | 07/01/1986 | Swiss Re Life & Health America, Inc. | MO | | |
| 82627 | 06-0839705 | 01/01/1990 | Swiss Re Life & Health America, Inc. | MO | | 249,152 |
| 82627 | 06-0839705 | 12/01/1995 | Swiss Re Life & Health America, Inc. | MO | | 129,723 |
| 82627 | 06-0839705 | 03/01/2002 | Swiss Re Life & Health America, Inc. | MO | | |
| 82627 | 06-0839705 | 01/01/2006 | Swiss Re Life & Health America, Inc. | MO | | 17,000 |
| 82627 | 06-0839705 | 07/01/2008 | Swiss Re Life & Health America, Inc. | MO | | 29,927 |
| 82627 | 06-0839705 | 09/01/2008 | Swiss Re Life & Health America, Inc. | MO | 220,623 | 315,000 |
| 82627 | 06-0839705 | 05/01/2015 | Swiss Re Life & Health America, Inc. | MO | | 414,061 |
| 80659 | 82-4533188 | 07/01/2008 | US Business of Canada Life Assurance Company | MI | | |
| 80659 | 82-4533188 | 05/01/2015 | US Business of Canada Life Assurance Company | MI | | |
| 80659 | 82-4533188 | 09/17/2018 | US Business of Canada Life Assurance Company | MI | | 1,002,000 |
| 66133 | 41-1760577 | 01/19/2005 | Wilton Reassurance Company | MN | 25,512 | 34,000 |
| 74071 | 75-1281078 | 04/01/2018 | FNL Insurance Company, LTD | HI | | |
| 0899999. Life and Annuity - U.S. Non-Affiliates | | | | | 5,791,924 | 13,655,137 |
| 00000 | CR-1460100 | 10/01/2019 | New Reinsurance Company LTD. | CHE | 5,758,634 | |
| 00000 | CR-1460100 | 10/01/2021 | New Reinsurance Company LTD. | CHE | 7,475,532 | |
| 0999999. Life and Annuity - Non-U.S. Non-Affiliates | | | | | 13,234,166 | |
| 1099999. Total Life and Annuity - Non-Affiliates | | | | | 19,026,090 | 13,655,137 |
| 1199999. Total Life and Annuity | | | | | 20,876,090 | 13,655,137 |
| 1499999. Total Accident and Health - U.S. Affiliates | | | | | | |
| 1799999. Total Accident and Health - Non-U.S. Affiliates | | | | | | |
| 1899999. Total Accident and Health - Affiliates | | | | | | |
| 60134 | 38-3291563 | 01/01/2015 | Alliance Health and Life Insurance Company | MI | | |
| 88340 | 59-2859797 | 10/01/2018 | Hannover Life Reassurance Company of America | FL | | |
| 88340 | 59-2859797 | 10/01/2020 | Hannover Life Reassurance Company of America | FL | | 47,970 |
| 88340 | 59-2859797 | 10/01/2022 | Hannover Life Reassurance Company of America | FL | 214,633 | 3,368,975 |
| 70815 | 06-0838648 | 01/01/2011 | Hartford Life and Accident Insurance Company | CT | | 556 |
| 18975 | 04-3149694 | 01/01/2014 | HPHC Insurance Company Inc | MA | 1,678,807 | 1,289,377 |
| 65676 | 35-0472300 | 01/01/1995 | Lincoln National Life Insurance Co. | IN | 4,664 | |
| 68381 | 36-0883760 | 04/01/2012 | Reliance Standard Life Insurance Company | IL | | |
| 93572 | 43-1235868 | 01/01/2014 | RGA Reinsurance Company | MO | 51,651 | 32,813 |
| 93572 | 43-1235868 | 01/01/2017 | RGA Reinsurance Company | MO | | |
| 93572 | 43-1235868 | 10/01/2017 | RGA Reinsurance Company | MO | | |
| 93572 | 43-1235868 | 01/01/2019 | RGA Reinsurance Company | MO | | 22,246 |
| 93572 | 43-1235868 | 07/01/2021 | RGA Reinsurance Company | MO | 181,359 | |
| 82627 | 06-0839705 | 06/26/2016 | Swiss Re Life and Health America, Inc | MO | 68,911 | 40,339 |
| 80659 | 82-4533188 | 01/01/2019 | US Business of Canada Life Assurance Company | MI | 194,655,579 | 220,384,631 |
| 1999999. Accident and Health - U.S. Non-Affiliates | | | | | 196,855,604 | 225,186,907 |
| 2199999. Total Accident and Health - Non-Affiliates | | | | | 196,855,604 | 225,186,907 |
| 2299999. Total Accident and Health | | | | | 196,855,604 | 225,186,907 |
| 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) | | | | | 204,497,528 | 238,842,044 |
| 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) | | | | | 13,234,166 | |
| 9999999 Totals - Life, Annuity and Accident and Health | | | | | 217,731,694 | 238,842,044 |

# 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 | 556,578,244 | 301,180,352 | 285,795,064 | 7,662,248 | | | | 226,296,186 |
| 0199999. General Account - Authorized U.S. Affiliates - Captive | | | | | | | 556,578,244 | 301,180,352 | 285,795,064 | 7,662,248 | | | | 226,296,186 |
| 90581 | 91-1079693 | 04/01/2018 | Symetra Natl Life Ins Co | IA | OTH/I | AXXX | | | | 2,160,489 | | | | |
| 0299999. General Account - Authorized U.S. Affiliates - Other | | | | | | | | | | 2,160,489 | | | | |
| 0399999. Total General Account - Authorized U.S. Affiliates | | | | | | | 556,578,244 | 301,180,352 | 285,795,064 | 9,822,737 | | | | 226,296,186 |
| 0699999. Total General Account - Authorized Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 0799999. Total General Account - Authorized Affiliates | | | | | | | 556,578,244 | 301,180,352 | 285,795,064 | 9,822,737 | | | | 226,296,186 |
| 68365 | 04-2729166 | 07/01/1999 | AXA Corp Solutions Life Reins Co | DE | OTH/I | VA | | | | 27,048 | | | | |
| 60348 | 22-1771521 | 01/01/2009 | Ace Life Insurance Company | CT | YRT/I | XXXLO | 1,000,000 | 4,084 | 3,641 | 6,340 | | | | |
| 62308 | 06-0303370 | 01/01/1995 | Connecticut Gen Life Ins Co | CT | OTH/I | VA | | | | 235 | | | | |
| 62308 | 06-0303370 | 07/01/1996 | Connecticut Gen Life Ins Co | CT | OTH/I | VA | | | | 11,193 | | | | |
| 86258 | 13-2572994 | 12/01/1986 | General Re Life Corp. | CT | YRT/I | AXXX | 20,159,392 | 93,123 | 82,885 | 247,835 | | | | |
| 86258 | 13-2572994 | 06/01/2004 | General Re Life Corp. | CT | YRT/I | AXXX | 1,925,100 | 34,355 | 30,839 | 55,874 | | | | |
| 86258 | 13-2572994 | 06/01/2004 | General Re Life Corp. | CT | YRT/I | XXXLO | 66,452,750 | 276,251 | 257,316 | 387,317 | | | | |
| 86258 | 13-2572994 | 01/01/2009 | General Re Life Corp. | CT | YRT/I | ADB | | | | 2,115 | | | | |
| 86258 | 13-2572994 | 01/01/2009 | General Re Life Corp. | CT | YRT/I | AXXX | 222,669 | 1,242 | 1,102 | 3,169 | | | | |
| 86258 | 13-2572994 | 01/01/2009 | General Re Life Corp. | CT | YRT/I | XXXLO | 75,192,478 | 315,300 | 288,911 | 422,031 | | | | |
| 86258 | 13-2572994 | 07/01/2012 | General Re Life Corp. | CT | YRT/I | AXXX | 63,073,002 | 548,882 | 460,289 | 711,208 | | | | |
| 88340 | 59-2859797 | 02/01/2013 | Hannover Life Reassur Co of Amer | FL | YRT/I | OL | 299,186,064 | 634,013 | 627,693 | 871,777 | | | | |
| 88340 | 59-2859797 | 05/01/2015 | Hannover Life Reassur Co of Amer | FL | YRT/I | AXXX | 1,000,036,382 | 2,229,560 | 1,865,856 | 2,540,914 | | | | |
| 88340 | 59-2859797 | 05/01/2015 | Hannover Life Reassur Co of Amer | FL | YRT/I | OL | 3,856,787 | 13,423 | 6,141 | 9,919 | | | | |
| 88340 | 59-2859797 | 10/01/2017 | Hannover Life Reassur Co of Amer | FL | YRT/I | FA | | | 4,859,812 | 1,757,404 | | | | |
| 88340 | 59-2859797 | 10/01/2017 | Hannover Life Reassur Co of Amer | FL | YRT/I | IA | | | 1,573,251 | 225,970 | | | | |
| 88340 | 59-2859797 | 08/01/2018 | Hannover Life Reassur Co of Amer | FL | YRT/I | AXXX | 840,671,433 | 691,925 | 486,174 | 821,517 | | | | |
| 88340 | 59-2859797 | 08/01/2018 | Hannover Life Reassur Co of Amer | FL | YRT/I | OL | 4,509,093 | 118 | | 3,191 | | | | |
| 88340 | 59-2859797 | 01/01/2022 | Hannover Life Reassur Co of Amer | FL | YRT/I | AXXX | 546,148,193 | 133,369 | 14,003 | 322,766 | | | | |
| 70815 | 06-0838648 | 01/01/2006 | Hartford Life & Accident Ins Co | CT | CO/G | OL | 40,000 | 8,276 | 8,690 | | | | | |
| 70815 | 06-0838648 | 01/01/2011 | Hartford Life & Accident Ins Co | CT | CO/G | OL | 180,068,400 | 20,432 | 23,725 | 396,991 | | | | |
| 74780 | 86-0214103 | 07/01/1987 | Integrity Life Insurance Company | OH | MCO/I | OL | 9,397,030 | | | 165,205 | | | 304,324 | |
| 65676 | 35-0472300 | 01/01/1983 | Lincoln National Life Insurance Co. | IN | CO/I | FA | | 2,464,872 | 2,650,571 | 7,000 | | | | |
| 65676 | 35-0472300 | 03/01/1983 | Lincoln National Life Insurance Co. | IN | YRT/I | OL | 100,000 | | | 1,104 | | | | |
| 65676 | 35-0472300 | 01/01/1984 | Lincoln National Life Insurance Co. | IN | YRT/I | ADB | | | | 670 | | | | |
| 65676 | 35-0472300 | 01/01/1984 | Lincoln National Life Insurance Co. | IN | YRT/I | OL | 33,788,325 | 47,737 | 52,383 | 592,213 | | | | |
| 65676 | 35-0472300 | 07/01/1998 | Lincoln National Life Insurance Co. | IN | YRT/I | AXXX | 337,143 | 2,018 | 1,804 | 8,531 | | | | |
| 65676 | 35-0472300 | 01/01/2000 | Lincoln National Life Insurance Co. | IN | CO/I | ADB | | | | (159) | | | | |
| 65676 | 35-0472300 | 01/01/2000 | Lincoln National Life Insurance Co. | IN | CO/I | XXXL | 44,912,500 | 303,314 | 387,633 | 408,706 | | | | |
| 65676 | 35-0472300 | 01/01/2000 | Lincoln National Life Insurance Co. | IN | YRT/I | AXXX | 27,988,377 | 127,402 | 120,004 | 222,378 | | | | |
| 93580 | 84-0849721 | 04/01/2017 | M Life Insurance Company | CO | YRT/I | OL | 55,306,979 | 163,462 | 98,647 | 132,540 | | | | |
| 93580 | 84-0849721 | 01/01/2023 | M Life Insurance Company | CO | YRT/I | AXXX | 27,263,855 | 6,116 | | 14,643 | | | | |
| 66346 | 58-0828824 | 12/01/1988 | Munich American Reassurance Company | GA | CO/I | OL | 276,743 | 1,049 | 942 | 4,763 | | | | |
| 66346 | 58-0828824 | 12/01/1988 | Munich American Reassurance Company | GA | CO/I | XXXL | 100,000 | | | 1,594 | | | | |
| 66346 | 58-0828824 | 01/01/1998 | Munich American Reassurance Company | GA | YRT/I | DIS | | | | 175 | | | | |
| 66346 | 58-0828824 | 01/01/1998 | Munich American Reassurance Company | GA | YRT/I | AXXX | 18,476,547 | 135,115 | 123,762 | 226,821 | | | | |
| 66346 | 58-0828824 | 01/01/1998 | Munich American Reassurance Company | GA | YRT/I | XXXLO | 28,630,000 | 112,815 | 120,135 | 142,821 | | | | |
| 66346 | 58-0828824 | 01/01/1998 | Munich American Reassurance Company | GA | YRT/I | OL | 2,083,439 | 4,068 | 3,722 | 19,312 | | | | |
| 66346 | 58-0828824 | 07/01/1999 | Munich American Reassurance Company | GA | OTH/I | VA | | | | 69,526 | | | | |
| 66346 | 58-0828824 | 04/02/2007 | Munich American Reassurance Company | GA | YRT/I | OL | 685,989 | | | 699 | | | | |
| 66346 | 58-0828824 | 03/27/2021 | Munich American Reassurance Company | GA | YRT/I | AXXX | 123,991 | 15 | 11 | 35 | | | | |
| 66346 | 58-0828824 | 03/27/2021 | Munich American Reassurance Company | GA | YRT/I | XXXLO | 12,442,988,772 | 2,425,499 | 605,146 | 991,129 | | | | |
| 66346 | 58-0828824 | 09/17/2018 | Munich American Reassurance Company | GA | YRT/I | XXXLO | 3,428,071,754 | 2,609,751 | 1,995,517 | 3,398,407 | | | | |
| 66346 | 58-0828824 | 09/17/2018 | Munich American Reassurance Company | GA | YRT/I | AXXX | 24,441,674 | 43,967 | 30,556 | 98,430 | | | | |
| 88099 | 75-1608507 | 05/01/2015 | Optimum Re Insurance Company | TX | YRT/I | AXXX | 598,929,511 | 1,263,978 | 1,047,922 | 1,442,610 | | | | |
| 88099 | 75-1608507 | 05/01/2015 | Optimum Re Insurance Company | TX | YRT/I | OL | 207,596 | 459 | 259 | 368 | | | | |
| 93572 | 43-1235868 | 11/01/1988 | RGA Reinsurance Company | MO | YRT/I | OL | 869,692 | 2,104 | 2,091 | 10,712 | | | | |
| 93572 | 43-1235868 | 01/01/1990 | RGA Reinsurance Company | MO | YRT/I | OL | 2,683,255 | 14,252 | 12,400 | 49,908 | | | | |
| 93572 | 43-1235868 | 04/15/1996 | RGA Reinsurance Company | MO | YRT/I | AXXX | 99,633 | 250 | 230 | 336 | | | | |

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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 |
| 93572 | 43-1235868 | 04/15/1996 | RGA Reinsurance Company | MO | YRT/I | OL | 6,324,218 | 57,334 | 51,989 | 95,134 | | | | |
| 93572 | 43-1235868 | 01/01/1998 | RGA Reinsurance Company | MO | CO/I | ADB | | | | 282 | | | | |
| 93572 | 43-1235868 | 01/01/1998 | RGA Reinsurance Company | MO | CO/I | XXXL | 123,502,600 | 512,429 | 634,603 | 1,488,704 | | | | |
| 93572 | 43-1235868 | 01/01/1998 | RGA Reinsurance Company | MO | YRT/I | AXXX | 183,512 | 2,444 | 2,225 | 4,346 | | | | |
| 93572 | 43-1235868 | 01/01/1998 | RGA Reinsurance Company | MO | YRT/I | XXXLO | | | 985 | | | | | |
| 93572 | 43-1235868 | 01/01/1998 | RGA Reinsurance Company | MO | YRT/I | OL | 2,051,775 | 14,212 | 12,816 | 28,869 | | | | |
| 93572 | 43-1235868 | 06/01/1998 | RGA Reinsurance Company | MO | CO/I | XXXL | 13,149,436 | 60,327 | 58,621 | 174,249 | | | | |
| 93572 | 43-1235868 | 02/01/2002 | RGA Reinsurance Company | MO | YRT/I | AXXX | 28,193,931 | 518,424 | 471,797 | 366,289 | | | | |
| 93572 | 43-1235868 | 04/01/2002 | RGA Reinsurance Company | MO | CO/I | DIS | | | | 250 | | | | |
| 93572 | 43-1235868 | 04/01/2002 | RGA Reinsurance Company | MO | CO/I | ADB | | | | 1,258 | | | | |
| 93572 | 43-1235868 | 04/01/2002 | RGA Reinsurance Company | MO | CO/I | XXXL | 2,336,214,662 | 55,635,049 | 71,234,635 | 5,914,067 | | | | |
| 93572 | 43-1235868 | 04/01/2002 | RGA Reinsurance Company | MO | YRT/I | AXXX | 3,347,976 | 12,145 | 11,064 | 26,554 | | | | |
| 93572 | 43-1235868 | 04/01/2002 | RGA Reinsurance Company | MO | YRT/I | OL | 6,231,187 | 25,423 | 24,963 | 57,016 | | | | |
| 93572 | 43-1235868 | 04/01/2002 | RGA Reinsurance Company | MO | YRT/I | XXXLO | 16,381,000 | 284,380 | 359,237 | 40,961 | | | | |
| 93572 | 43-1235868 | 07/01/2002 | RGA Reinsurance Company | MO | CO/I | XXXL | 139,096,017 | 1,031,825 | 1,751,026 | 785,460 | | | | |
| 93572 | 43-1235868 | 01/01/2006 | RGA Reinsurance Company | MO | CO/I | ADB | | | | 861 | | | | |
| 93572 | 43-1235868 | 01/01/2006 | RGA Reinsurance Company | MO | CO/I | XXXL | 1,109,587,453 | 18,179,092 | 20,918,085 | 2,064,642 | | | | |
| 93572 | 43-1235868 | 01/01/2006 | RGA Reinsurance Company | MO | YRT/I | OL | 3,722,546 | 9,740 | 9,839 | 24,287 | | | | |
| 93572 | 43-1235868 | 01/01/2006 | RGA Reinsurance Company | MO | YRT/I | XXXLO | 14,575,188 | 196,665 | 218,541 | 14,606 | | | | |
| 93572 | 43-1235868 | 07/01/2008 | RGA Reinsurance Company | MO | YRT/I | AXXX | 26,680,689 | 217,952 | 202,863 | 331,048 | | | | |
| 93572 | 43-1235868 | 07/01/2008 | RGA Reinsurance Company | MO | YRT/I | OL | 72,551 | | | 4,660 | | | | |
| 93572 | 43-1235868 | 09/01/2008 | RGA Reinsurance Company | MO | YRT/I | ADB | | | | 5,531 | | | | |
| 93572 | 43-1235868 | 09/01/2008 | RGA Reinsurance Company | MO | YRT/I | XXXLO | 4,107,354,894 | 9,808,160 | 9,326,299 | 9,895,403 | | | | |
| 93572 | 43-1235868 | 01/01/2009 | RGA Reinsurance Company | MO | YRT/I | ADB | | | | 1,637 | | | | |
| 93572 | 43-1235868 | 01/01/2009 | RGA Reinsurance Company | MO | YRT/I | XXXLO | 78,993,178 | 334,042 | 305,798 | 479,757 | | | | |
| 93572 | 43-1235868 | 07/01/2012 | RGA Reinsurance Company | MO | YRT/I | AXXX | 199,149,122 | 1,740,079 | 1,488,455 | 2,071,474 | | | | |
| 93572 | 43-1235868 | 03/01/2013 | RGA Reinsurance Company | MO | YRT/I | XXXLO | 43,885,427 | 115,847 | 138,286 | 118,530 | | | | |
| 93572 | 43-1235868 | 01/01/2014 | RGA Reinsurance Company | MO | YRT/G | OL | 707,910,950 | 512,681 | 531,238 | 5,072,114 | | | | |
| 93572 | 43-1235868 | 12/01/2014 | RGA Reinsurance Company | MO | YRT/G | OL | 186,300,000 | | | 3,020,882 | | | | |
| 93572 | 43-1235868 | 05/01/2015 | RGA Reinsurance Company | MO | YRT/I | AXXX | 1,649,573,046 | 4,324,414 | 3,627,483 | 4,743,406 | | | | |
| 93572 | 43-1235868 | 05/01/2015 | RGA Reinsurance Company | MO | YRT/I | OL | 684,799 | 1,794 | 778 | 1,468 | | | | |
| 93572 | 43-1235868 | 10/01/2016 | RGA Reinsurance Company | MO | YRT/G | OL | 204,172,500 | | | 2,093,525 | | | | |
| 93572 | 43-1235868 | 09/17/2018 | RGA Reinsurance Company | MO | YRT/I | XXXLO | 2,266,622,790 | 1,778,353 | 1,367,998 | 2,523,233 | | | | |
| 93572 | 43-1235868 | 09/17/2018 | RGA Reinsurance Company | MO | YRT/I | AXXX | 12,551,639 | 27,896 | 20,350 | 47,271 | | | | |
| 97071 | 13-3126819 | 04/01/1985 | SCOR Global Life USA Reins Co | DE | CO/I | ADB | | | | 41 | | | | |
| 97071 | 13-3126819 | 04/01/1985 | SCOR Global Life USA Reins Co | DE | CO/I | OL | 2,001,870 | 14,824 | 13,901 | 79,397 | | | | |
| 97071 | 13-3126819 | 04/01/1985 | SCOR Global Life USA Reins Co | DE | YRT/I | XXXLO | 250,000 | 2,442 | 2,198 | 4,847 | | | | |
| 97071 | 13-3126819 | 07/01/1986 | SCOR Global Life USA Reins Co | DE | YRT/I | OL | 64,109 | 297 | 273 | 1,203 | | | | |
| 97071 | 13-3126819 | 01/01/1989 | SCOR Global Life USA Reins Co | DE | CO/I | OL | 1,484,492 | 6,946 | 7,242 | 27,402 | | | | |
| 97071 | 13-3126819 | 01/01/1989 | SCOR Global Life USA Reins Co | DE | CO/I | DIS | | | | (14) | | | | |
| 97071 | 13-3126819 | 01/01/1993 | SCOR Global Life USA Reins Co | DE | YRT/I | DIS | | | | 52 | | | | |
| 97071 | 13-3126819 | 01/01/1993 | SCOR Global Life USA Reins Co | DE | YRT/I | AXXX | 1,976,758 | 5,163 | 5,003 | 26,147 | | | | |
| 97071 | 13-3126819 | 01/01/1993 | SCOR Global Life USA Reins Co | DE | YRT/I | OL | 1,154,757 | 5,749 | 5,417 | 21,533 | | | | |
| 97071 | 13-3126819 | 06/01/1996 | SCOR Global Life USA Reins Co | DE | YRT/I | AXXX | 1,807,223 | 5,649 | 5,094 | 23,725 | | | | |
| 97071 | 13-3126819 | 06/01/1996 | SCOR Global Life USA Reins Co | DE | YRT/I | OL | 10,153,798 | 35,758 | 34,802 | 125,179 | | | | |
| 97071 | 13-3126819 | 01/01/1998 | SCOR Global Life USA Reins Co | DE | YRT/I | DIS | | | | | | | | |
| 97071 | 13-3126819 | 01/01/1998 | SCOR Global Life USA Reins Co | DE | YRT/I | AXXX | 6,419,090 | 32,423 | 27,361 | 62,895 | | | | |
| 97071 | 13-3126819 | 01/01/1998 | SCOR Global Life USA Reins Co | DE | YRT/I | XXXLO | 1,000,000 | 3,332 | 31,135 | (14,864) | | | | |
| 97071 | 13-3126819 | 03/01/2003 | SCOR Global Life USA Reins Co | DE | YRT/I | AXXX | 5,219,672 | 50,711 | 53,071 | 73,212 | | | | |
| 97071 | 13-3126819 | 03/01/2003 | SCOR Global Life USA Reins Co | DE | YRT/I | XXXLO | 7,250,000 | 39,096 | 108,064 | 30,346 | | | | |
| 97071 | 13-3126819 | 01/01/2006 | SCOR Global Life USA Reins Co | DE | CO/I | ADB | | | | 65 | | | | |
| 97071 | 13-3126819 | 01/01/2006 | SCOR Global Life USA Reins Co | DE | CO/I | XXXL | 16,301,597 | 652,920 | 659,408 | 51,927 | | | | |
| 97071 | 13-3126819 | 01/01/2006 | SCOR Global Life USA Reins Co | DE | CO/I | DIS | | | | 182 | | | | |
| 97071 | 13-3126819 | 01/01/2006 | SCOR Global Life USA Reins Co | DE | YRT/I | AXXX | 906,565 | 4,141 | 3,757 | 10,142 | | | | |
| 97071 | 13-3126819 | 01/01/2006 | SCOR Global Life USA Reins Co | DE | YRT/I | XXXLO | 25,500 | 413 | 390 | 22 | | | | |
| 97071 | 13-3126819 | 01/01/2006 | SCOR Global Life USA Reins Co | DE | YRT/I | OL | 8,303 | 56 | | 86 | | | | |

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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 |
| 64688 | 75-6020048 | 03/01/2003 | SCOR Global Life Americas Reins Co | DE | YRT/I | AXXX | 2,970,824 | 13,407 | 11,898 | 19,367 | | | | |
| 64688 | 75-6020048 | 07/01/2008 | SCOR Global Life Americas Reins Co | DE | YRT/I | AXXX | 9,798,255 | 35,620 | 32,684 | 58,084 | | | | |
| 64688 | 75-6020048 | 07/01/2008 | SCOR Global Life Americas Reins Co | DE | YRT/I | XXXLO | 35,750 | 106 | 97 | 91 | | | | |
| 64688 | 75-6020048 | 09/01/2008 | SCOR Global Life Americas Reins Co | DE | YRT/I | ADB | | | | 325 | | | | |
| 64688 | 75-6020048 | 09/01/2008 | SCOR Global Life Americas Reins Co | DE | YRT/I | AXXX | 9,378,566 | 58,249 | 49,865 | 88,079 | | | | |
| 64688 | 75-6020048 | 09/01/2008 | SCOR Global Life Americas Reins Co | DE | YRT/I | XXXLO | 427,658,757 | 891,791 | 831,878 | 995,181 | | | | |
| 87572 | 23-2038295 | 01/01/2006 | Scottish Re (U.S.), Inc. | DE | CO/I | ADB | | | | 34 | | | | |
| 87572 | 23-2038295 | 01/01/2006 | Scottish Re (U.S.), Inc. | DE | CO/I | XXXL | | | 2,188,940 | 45,005 | | | | |
| 87572 | 23-2038295 | 01/01/2006 | Scottish Re (U.S.), Inc. | DE | CO/I | DIS | | | | 121 | | | | |
| 87572 | 23-2038295 | 01/01/2006 | Scottish Re (U.S.), Inc. | DE | YRT/I | AXXX | | | 5,309 | 1,333 | | | | |
| 87572 | 23-2038295 | 01/01/2006 | Scottish Re (U.S.), Inc. | DE | YRT/I | OL | | | 1,327 | 320 | | | | |
| 68713 | 84-0499703 | 04/01/2002 | Security Life of Denver Ins Co | CO | CO/I | ADB | | | | 206 | | | | |
| 68713 | 84-0499703 | 04/01/2002 | Security Life of Denver Ins Co | CO | CO/I | XXXL | 359,276,487 | 7,513,747 | 10,117,603 | 755,943 | | | | |
| 68713 | 84-0499703 | 04/01/2002 | Security Life of Denver Ins Co | CO | CO/I | DIS | | | | 1,227 | | | | |
| 68713 | 84-0499703 | 04/01/2002 | Security Life of Denver Ins Co | CO | YRT/I | AXXX | 46,348,188 | 234,460 | 200,664 | 237,365 | | | | |
| 68713 | 84-0499703 | 04/01/2002 | Security Life of Denver Ins Co | CO | YRT/I | XXXLO | 250,000 | 824 | 756 | 403 | | | | |
| 68713 | 84-0499703 | 04/01/2002 | Security Life of Denver Ins Co | CO | YRT/I | OL | 1,532,619 | 6,471 | 6,057 | 5,701 | | | | |
| 82627 | 06-0839705 | 12/01/1971 | Swiss Re Life & Health America, Inc. | MO | YRT/I | OL | 8,955 | 433 | 414 | 562 | | | | |
| 82627 | 06-0839705 | 02/01/1982 | Swiss Re Life & Health America, Inc. | MO | YRT/I | OL | 57,065 | 477 | 424 | 1,938 | | | | |
| 82627 | 06-0839705 | 07/01/1984 | Swiss Re Life & Health America, Inc. | MO | YRT/I | ADB | | | | 71 | | | | |
| 82627 | 06-0839705 | 07/01/1984 | Swiss Re Life & Health America, Inc. | MO | YRT/I | OL | 5,416,865 | 27,736 | 35,544 | 114,880 | | | | |
| 82627 | 06-0839705 | 01/01/1985 | Swiss Re Life & Health America, Inc. | MO | YRT/I | OL | 249,141 | 374 | 1,065 | 15,942 | | | | |
| 82627 | 06-0839705 | 04/01/1985 | Swiss Re Life & Health America, Inc. | MO | YRT/I | OL | 1,013,704 | 14,491 | 13,264 | 34,683 | | | | |
| 82627 | 06-0839705 | 07/01/1986 | Swiss Re Life & Health America, Inc. | MO | YRT/I | OL | 701,436 | 2,527 | 3,249 | 9,203 | | | | |
| 82627 | 06-0839705 | 01/01/1987 | Swiss Re Life & Health America, Inc. | MO | YRT/I | OL | 104,482 | 1,238 | 1,901 | 2,923 | | | | |
| 82627 | 06-0839705 | 01/01/1990 | Swiss Re Life & Health America, Inc. | MO | YRT/I | AXXX | 14,980,177 | 37,060 | 35,905 | 175,690 | | | | |
| 82627 | 06-0839705 | 01/01/1990 | Swiss Re Life & Health America, Inc. | MO | YRT/I | XXXLO | 17,115,002 | 94,836 | 126,000 | 108,367 | | | | |
| 82627 | 06-0839705 | 01/01/1990 | Swiss Re Life & Health America, Inc. | MO | YRT/I | OL | 23,976,817 | 73,049 | 69,775 | 304,752 | | | | |
| 82627 | 06-0839705 | 04/01/1995 | Swiss Re Life & Health America, Inc. | MO | OTH/I | VA | | | | 29 | | | | |
| 82627 | 06-0839705 | 12/01/1995 | Swiss Re Life & Health America, Inc. | MO | YRT/I | OL | 145,511,437 | 4,424 | | 2,040,561 | | | | |
| 82627 | 06-0839705 | 07/01/1996 | Swiss Re Life & Health America, Inc. | MO | OTH/I | VA | | | | 5,189 | | | | |
| 82627 | 06-0839705 | 03/01/2002 | Swiss Re Life & Health America, Inc. | MO | YRT/I | AXXX | 11,240,753 | 53,444 | 49,040 | 160,013 | | | | |
| 82627 | 06-0839705 | 01/01/2006 | Swiss Re Life & Health America, Inc. | MO | CO/I | ADB | | | | 135 | | | | |
| 82627 | 06-0839705 | 01/01/2006 | Swiss Re Life & Health America, Inc. | MO | CO/I | XXXL | 87,784,580 | 2,066,924 | 2,311,589 | 222,813 | | | | |
| 82627 | 06-0839705 | 01/01/2006 | Swiss Re Life & Health America, Inc. | MO | YRT/I | AXXX | 33,495 | 37 | 33 | 46 | | | | |
| 82627 | 06-0839705 | 01/01/2006 | Swiss Re Life & Health America, Inc. | MO | YRT/I | XXXLO | 2,692,500 | 37,589 | 43,004 | 3,489 | | | | |
| 82627 | 06-0839705 | 04/01/2007 | Swiss Re Life & Health America, Inc. | MO | YRT/I | OL | 5,193,181 | | | 75,634 | | | | |
| 82627 | 06-0839705 | 07/01/2008 | Swiss Re Life & Health America, Inc. | MO | YRT/I | AXXX | 19,836,686 | 111,898 | 101,540 | 200,208 | | | | |
| 82627 | 06-0839705 | 09/01/2008 | Swiss Re Life & Health America, Inc. | MO | YRT/I | ADB | | | | 960 | | | | |
| 82627 | 06-0839705 | 09/01/2008 | Swiss Re Life & Health America, Inc. | MO | YRT/I | AXXX | 11,089,890 | 65,144 | 55,703 | 171,892 | | | | |
| 82627 | 06-0839705 | 09/01/2008 | Swiss Re Life & Health America, Inc. | MO | YRT/I | XXXLO | 759,282,970 | 1,737,353 | 1,624,362 | 2,208,252 | | | | |
| 82627 | 06-0839705 | 06/01/2012 | Swiss Re Life & Health America, Inc. | MO | OTH/I | VA | | | | 19,389 | | | | |
| 82627 | 06-0839705 | 07/01/2012 | Swiss Re Life & Health America, Inc. | MO | YRT/I | AXXX | 427,628,812 | 3,662,552 | 3,078,043 | 3,997,098 | | | | |
| 82627 | 06-0839705 | 02/01/2013 | Swiss Re Life & Health America, Inc. | MO | YRT/I | OL | 202,240,868 | 431,969 | 426,712 | 609,586 | | | | |
| 82627 | 06-0839705 | 05/01/2015 | Swiss Re Life & Health America, Inc. | MO | YRT/I | AXXX | 1,174,510,475 | 2,701,052 | 2,291,270 | 2,861,925 | | | | |
| 82627 | 06-0839705 | 05/01/2015 | Swiss Re Life & Health America, Inc. | MO | YRT/I | OL | 7,771,827 | 22,135 | 11,751 | 19,172 | | | | |
| 86231 | 39-0989781 | 02/01/1982 | Transamerica Life Ins Co | IA | YRT/I | OL | 150,087 | 2,506 | 2,513 | 10,558 | | | | |
| 80659 | 82-4533188 | 07/01/2008 | US Business of Canada Life Assur Co | MI | YRT/I | AXXX | 3,688,052 | 15,763 | 14,558 | 23,461 | | | | |
| 80659 | 82-4533188 | 05/01/2015 | US Business of Canada Life Assur Co | MI | YRT/I | AXXX | 1,119,223,705 | 2,443,925 | 2,054,464 | 2,807,434 | | | | |
| 80659 | 82-4533188 | 05/01/2015 | US Business of Canada Life Assur Co | MI | YRT/I | OL | 9,105,667 | 21,467 | 13,144 | 25,072 | | | | |
| 80659 | 82-4533188 | 09/17/2018 | US Business of Canada Life Assur Co | MI | YRT/I | XXXLO | 1,225,468,958 | 899,016 | 683,653 | 1,288,196 | | | | |
| 80659 | 82-4533188 | 09/17/2018 | US Business of Canada Life Assur Co | MI | YRT/I | AXXX | 8,163,517 | 14,685 | 10,206 | 28,249 | | | | |
| 80659 | 82-4533188 | 07/01/2021 | US Business of Canada Life Assur Co | MI | COFW/I | IA | | 202,713,645 | 138,333,764 | 19,538,406 | | | | 28,415,222 |
| 66133 | 41-1760577 | 01/19/2005 | Wilton Reassurance Company | MN | CO/I | ADB | | | | 386 | | | | |
| 66133 | 41-1760577 | 01/19/2005 | Wilton Reassurance Company | MN | CO/I | XXXL | 483,084,258 | 12,282,201 | 13,124,574 | 763,721 | | | | |
| 66133 | 41-1760577 | 01/19/2005 | Wilton Reassurance Company | MN | CO/I | DIS | | | | 2,751 | | | | |

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Reserve Credit Taken | | 11 | Outstanding Surplus Relief | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | | 12 | 13 | | |
| NAIC Company Code | ID Number | Effective Date | Name of Company | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Type of Business Ceded | Amount in Force at End of Year | Current Year | Prior Year | Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 66133 | 41-1760577 | 01/19/2005 | Wilton Reassurance Company | MN | YRT/I | AXXX | 5,011,582 | 24,930 | 22,444 | 71,544 | | | | |
| 66133 | 41-1760577 | 01/19/2005 | Wilton Reassurance Company | MN | YRT/I | XXXLO | 1,960,500 | 33,301 | 35,413 | 2,206 | | | | |
| 66133 | 41-1760577 | 01/19/2005 | Wilton Reassurance Company | MN | YRT/I | OL | 1,149,407 | 3,883 | 4,207 | 8,082 | | | | |
| 0899999. General Account - Authorized U.S. Non-Affiliates | | | | | | | 39,825,537,665 | 349,349,962 | 309,597,759 | 99,000,843 | | | 304,324 | 28,415,222 |
| 1099999. Total General Account - Authorized Non-Affiliates | | | | | | | 39,825,537,665 | 349,349,962 | 309,597,759 | 99,000,843 | | | 304,324 | 28,415,222 |
| 1199999. Total General Account Authorized | | | | | | | 40,382,115,909 | 650,530,314 | 595,392,823 | 108,823,580 | | | 304,324 | 254,711,408 |
| 1499999. Total General Account - Unauthorized U.S. Affiliates | | | | | | | | | | | | | | |
| 00000 | 98-1691759 | 01/01/2022 | Symetra Bermuda Re Ltd | BMU | MCO/I | FA | | | | 3,702,901,419 | | | 5,602,329,730 | |
| 00000 | 98-1691759 | 01/01/2022 | Symetra Bermuda Re Ltd | BMU | MCO/I | IA | | | | 972,282,681 | | | 2,318,545,717 | |
| 1599999. General Account - Unauthorized Non-U.S. Affiliates - Captive | | | | | | | | | | 4,675,184,100 | | | 7,920,875,447 | |
| 1799999. Total General Account - Unauthorized Non-U.S. Affiliates | | | | | | | | | | 4,675,184,100 | | | 7,920,875,447 | |
| 1899999. Total General Account - Unauthorized Affiliates | | | | | | | | | | 4,675,184,100 | | | 7,920,875,447 | |
| 74071 | 75-1281078 | 04/01/2018 | FNL Insurance Company, LTD | HI | COFW/I | AXXX | 2,174,586,799 | 678,297,207 | 626,868,039 | 21,309,687 | | | | 493,067,650 |
| 71706 | 57-0290111 | 06/01/1970 | Standard Life & Cas Ins Co | UT | YRT/I | OL | 68,408 | | | 5,774 | | | | |
| 1999999. General Account - Unauthorized U.S. Non-Affiliates | | | | | | | 2,174,655,207 | 678,297,207 | 626,868,039 | 21,315,461 | | | | 493,067,650 |
| 00000 | AA-3194154 | 05/01/2003 | Chubb Tempest Life Reinsurance Ltd | BMU | YRT/I | VA | | | | 191,753 | | | | |
| 00000 | AA-3194154 | 06/01/2003 | Chubb Tempest Life Reinsurance Ltd | BMU | YRT/I | VA | | | | 32,087 | | | | |
| 00000 | | 07/01/2018 | Resolution Re Ltd. | BMU | MCO/I | OA | | | | | | | 4,307,098,042 | |
| 2099999. General Account - Unauthorized Non-U.S. Non-Affiliates | | | | | | | | | | 223,840 | | | 4,307,098,042 | |
| 2199999. Total General Account - Unauthorized Non-Affiliates | | | | | | | 2,174,655,207 | 678,297,207 | 626,868,039 | 21,539,301 | | | 4,307,098,042 | 493,067,650 |
| 2299999. Total General Account Unauthorized | | | | | | | 2,174,655,207 | 678,297,207 | 626,868,039 | 4,696,723,401 | | | 12,227,973,489 | 493,067,650 |
| 2599999. Total General Account - Certified U.S. Affiliates | | | | | | | | | | | | | | |
| 2899999. Total General Account - Certified Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 2999999. Total General Account - Certified Affiliates | | | | | | | | | | | | | | |
| 00000 | CR-1460100 | 10/01/2019 | New Reinsurance Company LTD | CHE | COFW/I | AXXX | 1,737,257,342 | 360,861,416 | 304,387,401 | (36,259,377) | | | | 93,026,282 |
| 00000 | CR-1460100 | 10/01/2019 | New Reinsurance Company LTD | CHE | YRT/I | AXXX | 4,703,175,311 | 29,519,533 | 25,454,290 | 24,213,622 | | | | |
| 00000 | CR-1460100 | 10/01/2021 | New Reinsurance Company LTD | CHE | COFW/I | XXXL | 25,781,403,772 | 327,378,240 | 274,984,617 | 49,937,476 | | | | 287,416,794 |
| 3199999. General Account - Certified Non-U.S. Non-Affiliates | | | | | | | 32,221,836,425 | 717,759,189 | 604,826,308 | 37,891,721 | | | | 380,443,076 |
| 3299999. Total General Account - Certified Non-Affiliates | | | | | | | 32,221,836,425 | 717,759,189 | 604,826,308 | 37,891,721 | | | | 380,443,076 |
| 3399999. Total General Account Certified | | | | | | | 32,221,836,425 | 717,759,189 | 604,826,308 | 37,891,721 | | | | 380,443,076 |
| 3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates | | | | | | | | | | | | | | |
| 3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 4099999. Total General Account - Reciprocal Jurisdiction Affiliates | | | | | | | | | | | | | | |
| 4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates | | | | | | | | | | | | | | |
| 4499999. Total General Account Reciprocal Jurisdiction | | | | | | | | | | | | | | |
| 4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified | | | | | | | 74,778,607,541 | 2,046,586,710 | 1,827,087,170 | 4,843,438,702 | | | 12,228,277,813 | 1,128,222,134 |
| 4899999. Total Separate Accounts - Authorized U.S. Affiliates | | | | | | | | | | | | | | |
| 5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 5299999. Total Separate Accounts - Authorized Affiliates | | | | | | | | | | | | | | |
| 5599999. Total Separate Accounts - Authorized Non-Affiliates | | | | | | | | | | | | | | |
| 5699999. Total Separate Accounts Authorized | | | | | | | | | | | | | | |
| 5999999. Total Separate Accounts - Unauthorized U.S. Affiliates | | | | | | | | | | | | | | |
| 6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 6399999. Total Separate Accounts - Unauthorized Affiliates | | | | | | | | | | | | | | |
| 6699999. Total Separate Accounts - Unauthorized Non-Affiliates | | | | | | | | | | | | | | |
| 6799999. Total Separate Accounts Unauthorized | | | | | | | | | | | | | | |
| 7099999. Total Separate Accounts - Certified U.S. Affiliates | | | | | | | | | | | | | | |
| 7399999. Total Separate Accounts - Certified Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 7499999. Total Separate Accounts - Certified Affiliates | | | | | | | | | | | | | | |
| 7799999. Total Separate Accounts - Certified Non-Affiliates | | | | | | | | | | | | | | |
| 7899999. Total Separate Accounts Certified | | | | | | | | | | | | | | |
| 8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates | | | | | | | | | | | | | | |
| 8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates | | | | | | | | | | | | | | |

# 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 | Domi-ciliary Juris-diction | 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 |
| 8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates | | | | | | | | | | | | | | |
| 8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates | | | | | | | | | | | | | | |
| 8999999. Total Separate Accounts Reciprocal Jurisdiction | | | | | | | | | | | | | | |
| 9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified | | | | | | | | | | | | | | |
| 9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999) | | | | | | | 42,556,771,116 | 1,328,827,521 | 1,222,260,862 | 130,139,041 | | | 304,324 | 747,779,058 |
| 9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999) | | | | | | | 32,221,836,425 | 717,759,189 | 604,826,308 | 4,713,299,661 | | | 12,227,973,489 | 380,443,076 |
| 9999999 - Totals | | | | | | | 74,778,607,541 | 2,046,586,710 | 1,827,087,170 | 4,843,438,702 | | | 12,228,277,813 | 1,128,222,134 |

# SCHEDULE S - PART 3 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Outstanding Surplus Relief | | 13 | 14 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | | |
| NAIC Company Code | ID Number | Effective Date | Name of Company | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Type of Business Ceded | Premiums | Unearned Premiums (Estimated) | Reserve Credit Taken Other than for Unearned Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 0399999. Total General Account - Authorized U.S. Affiliates | | | | | | | | | | | | | |
| 0699999. Total General Account - Authorized Non-U.S. Affiliates | | | | | | | | | | | | | |
| 0799999. Total General Account - Authorized Affiliates | | | | | | | | | | | | | |
| 84824 | 04-6145677 | 12/01/1988 | Commonwealth Ann & Life Ins Co | MA | QA/G | LTDI | | | 4,849 | | | | |
| 68322 | 84-0467907 | 12/01/1985 | Great West Life & Ann Ins Co | CO | QA/G | LTDI | | | 3,082 | | | | |
| 88340 | 59-2859797 | 10/01/2018 | Hannover Life Reassurance Company of America | FL | OTH/G | SLEL | 6 | | | | | | |
| 88340 | 59-2859797 | 10/01/2020 | Hannover Life Reassurance Company of America | FL | OTH/G | SLEL | 1,266,965 | | | | | | |
| 88340 | 59-2859797 | 10/01/2022 | Hannover Life Reassurance Company of America | FL | OTH/G | SLEL | 14,480,539 | | | | | | |
| 70815 | 06-0838648 | 01/01/2011 | Hartford Life and Accident Insurance Company | CT | QA/G | A | 136,085 | | | | | | |
| 70815 | 06-0838648 | 03/01/2011 | Hartford Life and Accident Insurance Company | CT | QA/G | LTDI | | | 284,132 | | | | |
| 65676 | 35-0472300 | 10/05/1987 | Lincoln National Life Insurance Company | IN | OTH/G | A | 1,677 | | | | | | |
| 65676 | 35-0472300 | 01/01/1995 | Lincoln National Life Insurance Company | IN | OTH/I | LTDI | 9,410 | | 358,992 | | | | |
| 65978 | 13-5581829 | 12/01/1990 | Metropolitan Life Ins Co | NY | QA/G | LTDI | | | 11,162 | | | | |
| 66346 | 58-0828824 | 12/01/1990 | Munich Amer Reassur Co | GA | QA/G | LTDI | | | 60,325 | | | | |
| 68381 | 36-0883760 | 12/01/1987 | Reliance Standard Life Insurance Company | IL | QA/G | LTDI | | | 3,544,450 | | | | |
| 68381 | 36-0883760 | 01/01/2012 | Reliance Standard Life Insurance Company | IL | QA/G | LTDI | | | | | | | |
| 68381 | 36-0883760 | 04/01/2012 | Reliance Standard Life Insurance Company | IL | QA/G | LTDI | | | | | | | |
| 93572 | 43-1235868 | 01/01/2014 | RGA Reinsurance Company | MO | OTH/G | A | 731,393 | | | | | | |
| 93572 | 43-1235868 | 10/01/2016 | RGA Reinsurance Company | MO | OTH/G | SLEL | | | | | | | |
| 93572 | 43-1235868 | 10/01/2017 | RGA Reinsurance Company | MO | OTH/G | SLEL | | | | | | | |
| 93572 | 43-1235868 | 07/01/2021 | RGA Reinsurance Company | MO | OTH/G | LTDI | 4,363,923 | | 4,791,832 | | | | |
| 82627 | 06-0839705 | 06/26/2016 | Swiss Re Life and Health America, Inc | MO | OTH/G | LTDI | 6,500 | | 3,835,580 | | | | |
| 34894 | 06-1117063 | 12/01/1997 | Trenwick Amer Reins Corp | CT | QA/G | LTDI | | | 11,190 | | | | |
| 62235 | 01-0278678 | 12/01/1982 | Unum Life Ins Co of Amer | ME | QA/G | LTDI | | | 13,042,598 | | | | |
| 80659 | 82-4533188 | 01/01/2019 | US Business of Canada Life Assurance Company | MI | QA/G | SLEL | 799,164,618 | | 580,630 | | | | 220,965,261 |
| 0899999. General Account - Authorized U.S. Non-Affiliates | | | | | | | 820,161,116 | | 26,528,822 | | | | 220,965,261 |
| 1099999. Total General Account - Authorized Non-Affiliates | | | | | | | 820,161,116 | | 26,528,822 | | | | 220,965,261 |
| 1199999. Total General Account Authorized | | | | | | | 820,161,116 | | 26,528,822 | | | | 220,965,261 |
| 1499999. Total General Account - Unauthorized U.S. Affiliates | | | | | | | | | | | | | |
| 1799999. Total General Account - Unauthorized Non-U.S. Affiliates | | | | | | | | | | | | | |
| 1899999. Total General Account - Unauthorized Affiliates | | | | | | | | | | | | | |
| 18975 | 04-3149694 | 01/01/2014 | Harvard Pilgrim Health Care Insurance Company | MA | QA/G | SLEL | 4,756,048 | | | | | | |
| 60134 | 38-3291563 | 01/01/2015 | Alliance Health and Life Insurance Company | MI | QA/G | SLEL | (57,962) | | | | | | |
| 1999999. General Account - Unauthorized U.S. Non-Affiliates | | | | | | | 4,698,086 | | | | | | |
| 2199999. Total General Account - Unauthorized Non-Affiliates | | | | | | | 4,698,086 | | | | | | |
| 2299999. Total General Account Unauthorized | | | | | | | 4,698,086 | | | | | | |
| 2599999. Total General Account - Certified U.S. Affiliates | | | | | | | | | | | | | |
| 2899999. Total General Account - Certified Non-U.S. Affiliates | | | | | | | | | | | | | |
| 2999999. Total General Account - Certified Affiliates | | | | | | | | | | | | | |
| 3299999. Total General Account - Certified Non-Affiliates | | | | | | | | | | | | | |
| 3399999. Total General Account Certified | | | | | | | | | | | | | |
| 3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates | | | | | | | | | | | | | |
| 3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates | | | | | | | | | | | | | |
| 4099999. Total General Account - Reciprocal Jurisdiction Affiliates | | | | | | | | | | | | | |
| 4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates | | | | | | | | | | | | | |
| 4499999. Total General Account Reciprocal Jurisdiction | | | | | | | | | | | | | |
| 4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified | | | | | | | 824,859,202 | | 26,528,822 | | | | 220,965,261 |
| 4899999. Total Separate Accounts - Authorized U.S. Affiliates | | | | | | | | | | | | | |
| 5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates | | | | | | | | | | | | | |
| 5299999. Total Separate Accounts - Authorized Affiliates | | | | | | | | | | | | | |
| 5599999. Total Separate Accounts - Authorized Non-Affiliates | | | | | | | | | | | | | |
| 5699999. Total Separate Accounts Authorized | | | | | | | | | | | | | |
| 5999999. Total Separate Accounts - Unauthorized U.S. Affiliates | | | | | | | | | | | | | |
| 6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates | | | | | | | | | | | | | |

# SCHEDULE S - PART 3 - SECTION 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Ceded | 7<br>Type of Business Ceded | 8<br>Premiums | 9<br>Unearned Premiums (Estimated) | 10<br>Reserve Credit Taken Other than for Unearned Premiums | Outstanding Surplus Relief<br>11<br>Current Year | <br>12<br>Prior Year | 13<br>Modified Coinsurance Reserve | 14<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6399999. Total Separate Accounts - Unauthorized Affiliates | | | | | | | | | | | | | |
| 6699999. Total Separate Accounts - Unauthorized Non-Affiliates | | | | | | | | | | | | | |
| 6799999. Total Separate Accounts Unauthorized | | | | | | | | | | | | | |
| 7099999. Total Separate Accounts - Certified U.S. Affiliates | | | | | | | | | | | | | |
| 7399999. Total Separate Accounts - Certified Non-U.S. Affiliates | | | | | | | | | | | | | |
| 7499999. Total Separate Accounts - Certified Affiliates | | | | | | | | | | | | | |
| 7799999. Total Separate Accounts - Certified Non-Affiliates | | | | | | | | | | | | | |
| 7899999. Total Separate Accounts Certified | | | | | | | | | | | | | |
| 8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates | | | | | | | | | | | | | |
| 8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates | | | | | | | | | | | | | |
| 8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates | | | | | | | | | | | | | |
| 8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates | | | | | | | | | | | | | |
| 8999999. Total Separate Accounts Reciprocal Jurisdiction | | | | | | | | | | | | | |
| 9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified | | | | | | | | | | | | | |
| 9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999) | | | | | | | 824,859,202 | | 26,528,822 | | | | 220,965,261 |
| 9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999) | | | | | | | | | | | | | |
| 9999999 - Totals | | | | | | | 824,859,202 | | 26,528,822 | | | | 220,965,261 |

# SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Reserve Credit Taken | 6<br>Paid and Unpaid Losses Recoverable (Debit) | 7<br>Other Debits | 8<br>Total (Cols.5+6+7) | 9<br>Letters of Credit | 10<br>Issuing or Confirming Bank Reference Number (a) | 11<br>Trust Agreements | 12<br>Funds Deposited by and Withheld from Reinsurers | 13<br>Other | 14<br>Miscellaneous Balances (Credit) | 15<br>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 | | | | | |
| 00000 | 98-1691759 | 01/01/2022 | Symetra Bermuda Re Ltd | | | 160,691,869 | 160,691,869 | | | | | | 179,372,584 | 160,691,869 |
| 0499999. General Account - Life and Annuity Non-U.S. Affiliates - Captive | | | | | | 160,691,869 | 160,691,869 | | XXX | | | | 179,372,584 | 160,691,869 |
| 0699999. Total General Account - Life and Annuity Non-U.S. Affiliates | | | | | | 160,691,869 | 160,691,869 | | XXX | | | | 179,372,584 | 160,691,869 |
| 0799999. Total General Account - Life and Annuity Affiliates | | | | | | 160,691,869 | 160,691,869 | | XXX | | | | 179,372,584 | 160,691,869 |
| 74071 | 75-1281078 | 04/01/2018 | FNL Insurance Company, LTD | 678,297,207 | | | 678,297,207 | | | 191,828,839 | 493,067,650 | | 725,271 | 678,297,207 |
| 0899999. General Account - Life and Annuity U.S. Non-Affiliates | | | | 678,297,207 | | | 678,297,207 | | XXX | 191,828,839 | 493,067,650 | | 725,271 | 678,297,207 |
| 00000 | | 07/01/2018 | Resolution Re Ltd. | | | 107,110,833 | 107,110,833 | | | 548,383,455 | | | 120,498,442 | 107,110,833 |
| 0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates | | | | | | 107,110,833 | 107,110,833 | | XXX | 548,383,455 | | | 120,498,442 | 107,110,833 |
| 1099999. Total General Account - Life and Annuity Non-Affiliates | | | | 678,297,207 | | 107,110,833 | 785,408,040 | | XXX | 740,212,294 | 493,067,650 | | 121,223,713 | 785,408,040 |
| 1199999. Total General Account Life and Annuity | | | | 678,297,207 | | 267,802,702 | 946,099,909 | | XXX | 740,212,294 | 493,067,650 | | 300,596,297 | 946,099,909 |
| 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 | | | | | |
| 18975 | 04-3149694 | 01/01/2014 | HPHC Insurance Company Inc | | 2,968,184 | | 2,968,184 | | | 1,454,354 | | | 1,513,830 | 2,968,184 |
| 1999999. General Account - Accident and Health U.S. Non-Affiliates | | | | | 2,968,184 | | 2,968,184 | | XXX | 1,454,354 | | | 1,513,830 | 2,968,184 |
| 2199999. Total General Account - Accident and Health Non-Affiliates | | | | | 2,968,184 | | 2,968,184 | | XXX | 1,454,354 | | | 1,513,830 | 2,968,184 |
| 2299999. Total General Account Accident and Health | | | | | 2,968,184 | | 2,968,184 | | XXX | 1,454,354 | | | 1,513,830 | 2,968,184 |
| 2399999. Total General Account | | | | 678,297,207 | 2,968,184 | 267,802,702 | 949,068,093 | | XXX | 741,666,648 | 493,067,650 | | 302,110,127 | 949,068,093 |
| 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) | | | | 678,297,207 | 2,968,184 | | 681,265,391 | | XXX | 193,283,193 | 493,067,650 | | 2,239,101 | 681,265,391 |
| 3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999) | | | | | | 267,802,702 | 267,802,702 | | XXX | 548,383,455 | | | 299,871,026 | 267,802,702 |
| 9999999 - Totals | | | | 678,297,207 | 2,968,184 | 267,802,702 | 949,068,093 | | XXX | 741,666,648 | 493,067,650 | | 302,110,127 | 949,068,093 |

(a)

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

NONE

# SCHEDULE S - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | Collateral | | | | | | | 23 | 24 | 25 | 26 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | | | |
| NAIC Company Code | ID Number | Effective Date | Name of Reinsurer | Domiciliary Jurisdiction | Certified Reinsurer Rating (1 through 6) | Effective Date of Certified Reinsurer Rating | Percent Collateral Required for Full Credit (0% - 100%) | Reserve Credit Taken | Paid and Unpaid Losses Recoverable (Debit) | Other Debits | Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11) | Miscellaneous Balances (Credit) | Net Obligation Subject to Collateral (Col. 12 - 13) | Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8) | Multiple Beneficiary Trust | Letters of Credit | Issuing or Confirming Bank Reference Number (a) | Trust Agreements | Funds Deposited by and Withheld from Reinsurers | Other | Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21) | Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14) | Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%) | Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24) | Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25) |
| 0399999. Total General Account - Life and Annuity U.S. Affiliates | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 0699999. Total General Account - Life and Annuity Non-U.S. Affiliates | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 0799999. Total General Account - Life and Annuity Affiliates | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 00000 | CR-1460100 | 10/01/2019 | New Reinsurance Company LTD | CHE | 2 | 05/09/2018 | 10.0 | 390,381 | 5,759 | 34,924 | 431,064 | 636 | 430,428 | 43,043 | | | | | 93,026 | | 93,026 | 21.6 | 100.0 | 430,428 | |
| 00000 | CR-1460100 | 10/01/2021 | New Reinsurance Company LTD | CHE | 2 | 05/09/2018 | 10.0 | 327,378 | 7,476 | 5,073 | 339,927 | 95 | 339,832 | 33,983 | | | | | 287,417 | | 287,417 | 84.6 | 100.0 | 339,832 | |
| 0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates | | | | | | | | 717,759 | 13,235 | 39,997 | 770,991 | 731 | 770,260 | 77,026 | | | XXX | | 380,443 | | 380,443 | XXX | XXX | 770,260 | |
| 1099999. Total General Account - Life and Annuity Non-Affiliates | | | | | | | | 717,759 | 13,235 | 39,997 | 770,991 | 731 | 770,260 | 77,026 | | | XXX | | 380,443 | | 380,443 | XXX | XXX | 770,260 | |
| 1199999. Total General Account Life and Annuity | | | | | | | | 717,759 | 13,235 | 39,997 | 770,991 | 731 | 770,260 | 77,026 | | | XXX | | 380,443 | | 380,443 | XXX | XXX | 770,260 | |
| 1499999. Total General Account - Accident and Health U.S. Affiliates | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 1799999. Total General Account - Accident and Health Non-U.S. Affiliates | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 1899999. Total General Account - Accident and Health Affiliates | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 2199999. Total General Account - Accident and Health Non-Affiliates | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 2299999. Total General Account Accident and Health | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 2399999. Total General Account | | | | | | | | 717,759 | 13,235 | 39,997 | 770,991 | 731 | 770,260 | 77,026 | | | XXX | | 380,443 | | 380,443 | XXX | XXX | 770,260 | |
| 2699999. Total Separate Accounts - U.S. Affiliates | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 2999999. Total Separate Accounts - Non-U.S. Affiliates | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 3099999. Total Separate Accounts - Affiliates | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 3399999. Total Separate Accounts - Non-Affiliates | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 3499999. Total Separate Accounts | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999) | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999) | | | | | | | | 717,759 | 13,235 | 39,997 | 770,991 | 731 | 770,260 | 77,026 | | | XXX | | 380,443 | | 380,443 | XXX | XXX | 770,260 | |
| 9999999 - Totals | | | | | | | | 717,759 | 13,235 | 39,997 | 770,991 | 731 | 770,260 | 77,026 | | | XXX | | 380,443 | | 380,443 | XXX | XXX | 770,260 | |

(a)

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

NONE

# SCHEDULE S - PART 6

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

| | 1<br>2023 | 2<br>2022 | 3<br>2021 | 4<br>2020 | 5<br>2019 |
|---|---|---|---|---|---|
| A. OPERATIONS ITEMS | | | | | |
| 1. Premiums and annuity considerations for life and accident and health contracts | 5,668,298 | 3,897,256 | 815,116 | 410,040 | 612,161 |
| 2. Commissions and reinsurance expense allowances | 438,171 | 342,694 | 70,088 | 52,107 | 56,424 |
| 3. Contract claims | 816,348 | 599,793 | 492,012 | 374,819 | 386,912 |
| 4. Surrender benefits and withdrawals for life contracts | (420) | 57,869 | (1,205) | (3,392) | (692) |
| 5. Dividends to policyholders and refunds to members | | | | | |
| 6. Reserve adjustments on reinsurance ceded | 4,458,622 | 3,124,740 | (119,646) | (39,842) | (21,177) |
| 7. Increase in aggregate reserve for life and accident and health contracts | | 203,423 | 369,938 | 60,458 | 230,714 |
| B. BALANCE SHEET ITEMS | | | | | |
| 8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected | 1,242,841 | 1,065,059 | 145,906 | 73,860 | 92,284 |
| 9. Aggregate reserves for life and accident and health contracts | 2,073,116 | 1,856,457 | 1,646,505 | 1,267,859 | 1,201,656 |
| 10. Liability for deposit-type contracts | 46,049 | 53,246 | 62,435 | 72,372 | 85,060 |
| 11. Contract claims unpaid | 238,842 | 185,467 | 174,149 | 100,902 | 89,076 |
| 12. Amounts recoverable on reinsurance | 217,732 | 152,210 | 133,364 | 80,284 | 88,726 |
| 13. Experience rating refunds due or unpaid | 57,492 | 92,783 | 55,819 | 41,901 | 27,588 |
| 14. Policyholders' dividends and refunds to members (not included in Line 10) | | | | | |
| 15. Commissions and reinsurance expense allowances due | 1,027,112 | 1,002,940 | 576 | 899 | 711 |
| 16. Unauthorized reinsurance offset | | 70,841 | | | |
| 17. Offset for reinsurance with Certified Reinsurers | | | | | |
| C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 18. Funds deposited by and withheld from (F) | 493,068 | 456,914 | 420,987 | 386,484 | 351,643 |
| 19. Letters of credit (L) | | | | | |
| 20. Trust agreements (T) | 741,667 | 698,778 | 840,867 | 956,733 | 846,440 |
| 21. Other (O) | | | | | |
| D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 22. Multiple Beneficiary Trust | | | | | |
| 23. Funds deposited by and withheld from (F) | 380,443 | 391,982 | 374,298 | 139,339 | 166,510 |
| 24. Letters of credit (L) | | | | | |
| 25. Trust agreements (T) | | | | | |
| 26. Other (O) | | | | | |

# SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

| | | 1<br>As Reported<br>(net of ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(gross of ceded) |
|---|---|---|---|---|
| | **ASSETS (Page 2, Col. 3)** | | | |
| 1. | Cash and invested assets (Line 12) | 43,998,141,382 | | 43,998,141,382 |
| 2. | Reinsurance (Line 16) | 1,405,452,584 | (1,405,452,584) | |
| 3. | Premiums and considerations (Line 15) | (1,181,039,123) | 1,242,841,129 | 61,802,006 |
| 4. | Net credit for ceded reinsurance | XXX | 1,613,086,953 | 1,613,086,953 |
| 5. | All other admitted assets (balance) | 532,517,350 | | 532,517,350 |
| 6. | Total assets excluding Separate Accounts (Line 26) | 44,755,072,193 | 1,450,475,498 | 46,205,547,691 |
| 7. | Separate Account assets (Line 27) | 8,130,346,802 | | 8,130,346,802 |
| 8. | Total assets (Line 28) | 52,885,418,995 | 1,450,475,498 | 54,335,894,493 |
| | **LIABILITIES, CAPITAL AND SURPLUS (Page 3)** | | | |
| 9. | Contract reserves (Lines 1 and 2) | 34,271,830,972 | 2,073,115,527 | 36,344,946,499 |
| 10. | Liability for deposit-type contracts (Line 3) | 4,255,823,728 | 46,049,219 | 4,301,872,947 |
| 11. | Claim reserves (Line 4) | 135,717,376 | 238,842,046 | 374,559,422 |
| 12. | Policyholder dividends/member refunds/reserves (Lines 5 through 7) | | | |
| 13. | Premium & annuity considerations received in advance (Line 8) | 4,172,244 | | 4,172,244 |
| 14. | Other contract liabilities (Line 9) | 154,838,120 | (34,020,568) | 120,817,552 |
| 15. | Reinsurance in unauthorized companies (Line 24.02 minus inset amount) | | | |
| 16. | Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount) | 493,067,650 | (493,067,650) | |
| 17. | Reinsurance with Certified Reinsurers (Line 24.02 inset amount) | | | |
| 18. | Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount) | 380,443,076 | (380,443,076) | |
| 19. | All other liabilities (balance) | 3,034,389,812 | | 3,034,389,812 |
| 20. | Total liabilities excluding Separate Accounts (Line 26) | 42,730,282,978 | 1,450,475,498 | 44,180,758,476 |
| 21. | Separate Account liabilities (Line 27) | 7,886,096,535 | | 7,886,096,535 |
| 22. | Total liabilities (Line 28) | 50,616,379,513 | 1,450,475,498 | 52,066,855,011 |
| 23. | Capital & surplus (Line 38) | 2,269,039,482 | XXX | 2,269,039,482 |
| 24. | Total liabilities, capital & surplus (Line 39) | 52,885,418,995 | 1,450,475,498 | 54,335,894,493 |
| | **NET CREDIT FOR CEDED REINSURANCE** | | | |
| 25. | Contract reserves | 2,073,115,527 | | |
| 26. | Claim reserves | 238,842,046 | | |
| 27. | Policyholder dividends/reserves | | | |
| 28. | Premium & annuity considerations received in advance | | | |
| 29. | Liability for deposit-type contracts | 46,049,219 | | |
| 30. | Other contract liabilities | (34,020,568) | | |
| 31. | Reinsurance ceded assets | 1,405,452,584 | | |
| 32. | Other ceded reinsurance recoverables | | | |
| 33. | Total ceded reinsurance recoverables | 3,729,438,808 | | |
| 34. | Premiums and considerations | 1,242,841,129 | | |
| 35. | Reinsurance in unauthorized companies | | | |
| 36. | Funds held under reinsurance treaties with unauthorized reinsurers | 493,067,650 | | |
| 37. | Reinsurance with Certified Reinsurers | | | |
| 38. | Funds held under reinsurance treaties with Certified Reinsurers | 380,443,076 | | |
| 39. | Other ceded reinsurance payables/offsets | | | |
| 40. | Total ceded reinsurance payable/offsets | 2,116,351,855 | | |
| 41. | Total net credit for ceded reinsurance | 1,613,086,953 | | |

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

| | | 1 | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | 2 | 3 | | | | |
| States, Etc. | | Active Status (a) | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 through 5 (b) | Deposit-Type Contracts |
| 1. Alabama | AL | L | 10,351,990 | 96,288,206 | 23,690,304 | | 130,330,500 | |
| 2. Alaska | AK | L | 1,087,448 | 3,486,513 | 6,475,790 | | 11,049,751 | |
| 3. Arizona | AZ | L | 34,088,141 | 264,052,133 | 24,726,959 | | 322,867,233 | 570,061 |
| 4. Arkansas | AR | L | 4,183,617 | 49,990,318 | 7,074,486 | | 61,248,421 | 464,374 |
| 5. California | CA | L | 123,675,212 | 1,122,194,344 | 98,912,969 | | 1,344,782,525 | 6,399,691 |
| 6. Colorado | CO | L | 13,631,192 | 74,636,662 | 44,624,797 | | 132,892,651 | 1,324,725 |
| 7. Connecticut | CT | L | 13,323,892 | 132,470,208 | 14,555,015 | | 160,349,115 | 785,577 |
| 8. Delaware | DE | L | 32,319,627 | 20,549,903 | 4,108,280 | | 56,977,810 | |
| 9. District of Columbia | DC | L | 7,283,664 | 5,641,514 | 5,814,473 | | 18,739,651 | |
| 10. Florida | FL | L | 76,300,005 | 824,047,831 | 74,569,034 | | 974,916,870 | 4,532,330 |
| 11. Georgia | GA | L | 20,842,915 | 152,474,277 | 24,464,050 | | 197,781,242 | 3,264,872 |
| 12. Hawaii | HI | L | 15,697,202 | 23,107,359 | 1,549,389 | | 40,353,950 | |
| 13. Idaho | ID | L | 5,756,505 | 50,350,727 | 5,488,782 | | 61,596,014 | 315,716 |
| 14. Illinois | IL | L | 28,665,356 | 318,468,478 | 61,410,275 | | 408,544,109 | 1,549,949 |
| 15. Indiana | IN | L | 21,697,135 | 127,815,856 | 59,737,134 | | 209,250,125 | 259,393 |
| 16. Iowa | IA | L | 9,049,000 | 24,097,356 | 12,326,728 | | 45,473,084 | 279,812 |
| 17. Kansas | KS | L | 12,590,238 | 18,651,212 | 12,918,697 | | 44,160,147 | 778,899 |
| 18. Kentucky | KY | L | 8,488,896 | 75,677,096 | 23,029,584 | | 107,195,576 | |
| 19. Louisiana | LA | L | 11,974,528 | 121,167,296 | 15,877,970 | | 149,019,794 | 125,977 |
| 20. Maine | ME | L | 1,828,543 | 19,167,222 | 5,209,310 | | 26,205,075 | 762,614 |
| 21. Maryland | MD | L | 12,906,244 | 69,085,671 | 40,682,594 | | 122,674,509 | |
| 22. Massachusetts | MA | L | 22,327,449 | 108,689,975 | 23,913,160 | | 154,930,584 | 560,137 |
| 23. Michigan | MI | L | 21,335,423 | 350,490,241 | 32,926,345 | | 404,752,009 | 717,814 |
| 24. Minnesota | MN | L | 25,029,530 | 40,439,935 | 8,485,532 | | 73,954,997 | 1,610,657 |
| 25. Mississippi | MS | L | 3,816,970 | 17,909,877 | 7,988,052 | | 29,714,899 | |
| 26. Missouri | MO | L | 16,941,184 | 91,465,172 | 28,251,537 | | 136,657,893 | 1,925,844 |
| 27. Montana | MT | L | 3,070,453 | 5,403,935 | 5,768,278 | | 14,242,666 | 296,709 |
| 28. Nebraska | NE | L | 7,230,630 | 10,954,525 | 15,777,777 | | 33,962,932 | 231,318 |
| 29. Nevada | NV | L | 15,371,427 | 50,975,212 | 12,732,283 | | 79,078,922 | 1,116,058 |
| 30. New Hampshire | NH | L | 3,113,501 | 31,060,388 | 12,173,298 | | 46,347,187 | 120,000 |
| 31. New Jersey | NJ | L | 46,777,153 | 348,353,791 | 42,032,723 | | 437,163,667 | 863,923 |
| 32. New Mexico | NM | L | 2,468,352 | 22,018,772 | 3,771,357 | | 28,258,481 | 350,000 |
| 33. New York | NY | N | 8,719,930 | 3,229,886 | 16,929,453 | | 28,879,269 | |
| 34. North Carolina | NC | L | 31,644,563 | 148,600,187 | 56,742,082 | | 236,986,832 | 900,273 |
| 35. North Dakota | ND | L | 5,388,500 | 14,024,375 | 1,391,057 | | 20,803,932 | 240,308 |
| 36. Ohio | OH | L | 31,860,041 | 267,024,653 | 82,918,379 | | 381,803,073 | 2,108,019 |
| 37. Oklahoma | OK | L | 9,684,235 | 39,196,415 | 15,880,861 | | 64,761,511 | 518,969 |
| 38. Oregon | OR | L | 8,858,231 | 82,326,025 | 10,195,760 | | 101,380,016 | |
| 39. Pennsylvania | PA | L | 41,471,460 | 227,992,734 | 57,588,172 | | 327,052,366 | 3,379,687 |
| 40. Rhode Island | RI | L | 2,994,288 | 27,203,661 | 2,674,801 | | 32,872,750 | |
| 41. South Carolina | SC | L | 8,547,801 | 70,652,506 | 13,993,162 | | 93,193,469 | 477,631 |
| 42. South Dakota | SD | L | 5,987,977 | 5,809,667 | 1,640,749 | | 13,438,393 | |
| 43. Tennessee | TN | L | 23,570,918 | 200,500,878 | 27,167,219 | | 251,239,015 | 1,883,294 |
| 44. Texas | TX | L | 73,033,411 | 568,178,598 | 94,085,172 | | 735,297,181 | 1,197,093 |
| 45. Utah | UT | L | 8,808,817 | 65,452,262 | 17,527,609 | | 91,788,688 | |
| 46. Vermont | VT | L | 617,985 | 3,380,164 | 4,022,310 | | 8,020,459 | 46,188 |
| 47. Virginia | VA | L | 17,877,075 | 96,769,575 | 41,328,491 | | 155,975,141 | 2,108,876 |
| 48. Washington | WA | L | 39,131,234 | 242,185,654 | 51,931,158 | | 333,248,046 | 2,954,622 |
| 49. West Virginia | WV | L | 1,630,490 | 39,755,510 | 4,351,010 | | 45,737,010 | |
| 50. Wisconsin | WI | L | 20,332,131 | 69,630,565 | 70,208,772 | | 160,171,468 | 586,673 |
| 51. Wyoming | WY | L | 1,640,650 | 5,959,484 | 8,772,357 | | 16,372,491 | 195,128 |
| 52. American Samoa | AS | N | | | | | | |
| 53. Guam | GU | N | 6,430 | | | | 6,430 | |
| 54. Puerto Rico | PR | L | 22,175 | 50 | 138,372 | | 160,597 | |
| 55. U.S. Virgin Islands | VI | N | 3,134 | | | | 3,134 | |
| 56. Northern Mariana Islands | MP | N | | | | | | |
| 57. Canada | CAN | N | 158,776 | 211,994 | | | 370,770 | |
| 58. Aggregate Other Alien | OT | XXX | 758,789 | 150 | 10,876 | | 769,815 | |
| 59. Subtotal | | XXX | 975,972,463 | 6,849,266,998 | 1,340,564,784 | | 9,165,804,245 | 45,803,211 |
| 90. Reporting entity contributions for employee benefits plans | | XXX | | | | | | |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | | XXX | 169 | | | | 169 | |
| 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 | 541,821 | | 11,351 | | 553,172 | |
| 94. Aggregate or other amounts not allocable by State | | XXX | | | | | | |
| 95. Totals (Direct Business) | | XXX | 976,514,453 | 6,849,266,998 | 1,340,576,135 | | 9,166,357,586 | 45,803,211 |
| 96. Plus reinsurance assumed | | XXX | 138 | | | | 138 | |
| 97 Totals (All Business) | | XXX | 976,514,591 | 6,849,266,998 | 1,340,576,135 | | 9,166,357,724 | 45,803,211 |
| 98. Less reinsurance ceded | | XXX | 137,724,640 | 4,586,775,889 | 766,014,768 | | 5,490,515,297 | |
| 99. Totals (All Business) less Reinsurance Ceded | | XXX | 838,789,951 | 2,262,491,109 | (c) 574,561,367 | | 3,675,842,427 | 45,803,211 |
| DETAILS OF WRITE-INS | | | | | | | | |
| 58001. ZZZ Other Alien | | XXX | 758,789 | 150 | 10,876 | | 769,815 | |
| 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 | 758,789 | 150 | 10,876 | | 769,815 | |
| 9401. | | XXX | | | | | | |
| 9402. | | XXX | | | | | | |
| 9403. | | XXX | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | | XXX | | | | | | |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | | XXX | | | | | | |

(a) Active Status Counts:
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG ..... 51
2. R - Registered - Non-domiciled RRGs .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....
4. Q - Qualified - Qualified or accredited reinsurer .....
5. N - None of the above - Not allowed to write business in the state ..... 6

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
The company allocates insurance premium and annuity considerations to the state in which the policy is issued.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.

# SCHEDULE T - PART 2

## INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

| | | | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | States, Etc. | | 1<br>Life (Group and Individual) | 2<br>Annuities (Group and Individual) | 3<br>Disability Income (Group and Individual) | 4<br>Long-Term Care (Group and Individual) | 5<br>Deposit-Type Contracts | 6<br>Totals |
| 1. | Alabama | AL | 10,351,990 | 96,288,206 | 4,219,305 | | | 110,859,501 |
| 2. | Alaska | AK | 1,087,448 | 3,486,513 | (239,872) | | | 4,334,089 |
| 3. | Arizona | AZ | 34,088,141 | 264,052,133 | 2,676,382 | | 570,061 | 301,386,717 |
| 4. | Arkansas | AR | 4,183,617 | 49,990,318 | 595,028 | | 464,374 | 55,233,337 |
| 5. | California | CA | 123,675,212 | 1,122,194,344 | 6,127,306 | | 6,399,691 | 1,258,396,553 |
| 6. | Colorado | CO | 13,631,192 | 74,636,662 | 1,864,619 | | 1,324,725 | 91,457,198 |
| 7. | Connecticut | CT | 13,323,892 | 132,470,208 | 945,714 | | 785,577 | 147,525,391 |
| 8. | Delaware | DE | 32,319,627 | 20,549,903 | 202,234 | | | 53,071,764 |
| 9. | District of Columbia | DC | 7,283,664 | 5,641,514 | 694,539 | | | 13,619,717 |
| 10. | Florida | FL | 76,300,005 | 824,047,831 | 9,800,635 | | 4,532,330 | 914,680,801 |
| 11. | Georgia | GA | 20,842,915 | 152,474,277 | 1,005,723 | | 3,264,872 | 177,587,787 |
| 12. | Hawaii | HI | 15,697,202 | 23,107,359 | 1,111,107 | | | 39,915,668 |
| 13. | Idaho | ID | 5,756,505 | 50,350,727 | 1,929,025 | | 315,716 | 58,351,973 |
| 14. | Illinois | IL | 28,665,356 | 318,468,478 | 3,214,431 | | 1,549,949 | 351,898,214 |
| 15. | Indiana | IN | 21,697,135 | 127,815,856 | 12,259,991 | | 259,393 | 162,032,375 |
| 16. | Iowa | IA | 9,049,000 | 24,097,356 | 2,578,607 | | 279,812 | 36,004,775 |
| 17. | Kansas | KS | 12,590,238 | 18,651,212 | 948,344 | | 778,899 | 32,968,693 |
| 18. | Kentucky | KY | 8,488,896 | 75,677,096 | 4,646,408 | | | 88,812,400 |
| 19. | Louisiana | LA | 11,974,528 | 121,167,296 | 2,803,659 | | 125,977 | 136,071,460 |
| 20. | Maine | ME | 1,828,543 | 19,167,222 | 174,897 | | 762,614 | 21,933,276 |
| 21. | Maryland | MD | 12,906,244 | 69,085,671 | 886,228 | | | 82,878,143 |
| 22. | Massachusetts | MA | 22,327,449 | 108,689,975 | 5,974,017 | | 560,137 | 137,551,578 |
| 23. | Michigan | MI | 21,335,423 | 350,490,241 | 5,241,167 | | 717,814 | 377,784,645 |
| 24. | Minnesota | MN | 25,029,530 | 40,439,935 | 1,384,071 | | 1,610,657 | 68,464,193 |
| 25. | Mississippi | MS | 3,816,970 | 17,909,877 | 1,275,397 | | | 23,002,244 |
| 26. | Missouri | MO | 16,941,184 | 91,465,172 | 2,320,529 | | 1,925,844 | 112,652,729 |
| 27. | Montana | MT | 3,070,453 | 5,403,935 | 534,820 | | 296,709 | 9,305,917 |
| 28. | Nebraska | NE | 7,230,630 | 10,954,525 | 3,360,025 | | 231,318 | 21,776,498 |
| 29. | Nevada | NV | 15,371,427 | 50,975,212 | 3,698,855 | | 1,116,058 | 71,161,552 |
| 30. | New Hampshire | NH | 3,113,501 | 31,060,388 | 523,803 | | 120,000 | 34,817,692 |
| 31. | New Jersey | NJ | 46,777,153 | 348,353,791 | 3,271,019 | | 863,923 | 399,265,886 |
| 32. | New Mexico | NM | 2,468,352 | 22,018,772 | 498,705 | | 350,000 | 25,335,829 |
| 33. | New York | NY | 8,719,930 | 3,229,886 | 1,271,447 | | | 13,221,263 |
| 34. | North Carolina | NC | 31,644,563 | 148,600,187 | 5,357,381 | | 900,273 | 186,502,404 |
| 35. | North Dakota | ND | 5,388,500 | 14,024,375 | 285,968 | | 240,308 | 19,939,151 |
| 36. | Ohio | OH | 31,860,041 | 267,024,653 | 6,197,920 | | 2,108,019 | 307,190,633 |
| 37. | Oklahoma | OK | 9,684,235 | 39,196,415 | 6,004,766 | | 518,969 | 55,404,385 |
| 38. | Oregon | OR | 8,858,231 | 82,326,025 | 939,837 | | | 92,124,093 |
| 39. | Pennsylvania | PA | 41,471,460 | 227,992,734 | 9,092,283 | | 3,379,687 | 281,936,164 |
| 40. | Rhode Island | RI | 2,994,288 | 27,203,661 | 234,139 | | | 30,432,088 |
| 41. | South Carolina | SC | 8,547,801 | 70,652,506 | 764,818 | | 477,631 | 80,442,756 |
| 42. | South Dakota | SD | 5,987,977 | 5,809,667 | 270,367 | | | 12,068,011 |
| 43. | Tennessee | TN | 23,570,918 | 200,500,878 | 10,999,021 | | 1,883,294 | 236,954,111 |
| 44. | Texas | TX | 73,033,411 | 568,178,598 | 16,273,308 | | 1,197,093 | 658,682,410 |
| 45. | Utah | UT | 8,808,817 | 65,452,262 | 2,218,723 | | | 76,479,802 |
| 46. | Vermont | VT | 617,985 | 3,380,164 | 46,933 | | 46,188 | 4,091,270 |
| 47. | Virginia | VA | 17,877,075 | 96,769,575 | 2,113,269 | | 2,108,876 | 118,868,795 |
| 48. | Washington | WA | 39,131,234 | 242,185,654 | 11,891,344 | | 2,954,622 | 296,162,854 |
| 49. | West Virginia | WV | 1,630,490 | 39,755,510 | 189,259 | | | 41,575,259 |
| 50. | Wisconsin | WI | 20,332,131 | 69,630,565 | 4,054,744 | | 586,673 | 94,604,113 |
| 51. | Wyoming | WY | 1,640,650 | 5,959,484 | 210,159 | | 195,128 | 8,005,421 |
| 52. | American Samoa | AS | | | | | | |
| 53. | Guam | GU | 6,430 | | | | | 6,430 |
| 54. | Puerto Rico | PR | 22,175 | 50 | 22,830 | | | 45,055 |
| 55. | U.S. Virgin Islands | VI | 3,134 | | | | | 3,134 |
| 56. | Northern Mariana Islands | MP | | | | | | |
| 57. | Canada | CAN | 158,776 | 211,994 | | | | 370,770 |
| 58. | Aggregate Other Alien | OT | 758,789 | 150 | 191 | | | 759,130 |
| 59. | Total | | 975,972,463 | 6,849,266,998 | 164,965,425 | | 45,803,211 | 8,036,008,097 |

# 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 |
| Clearscape Funding Corporation | 20-3820455 | | WA | 100% Symetra Financial Corporation |
| WSF Receivables I, LLC | 26-1099574 | | FL | 100% Clearscape Funding Corporation |
| Symetra Securities, Inc. | 91-0824835 | | WA | 100% Symetra Financial Corporation |
| Symetra Investment Management Company | 84-2356467 | | DE | 100% Symetra Financial Corporation |
| Symetra Investment Management Real Estate Holdings LLC | 87-3534631 | | DE | 100% Symetra Investment Management Company |
| Symetra Investment Management Real Estate Investors LLC | 87-3591460 | | DE | 100% Symetra Investment Management Real Estate Holdings LLC |
| Symetra Bermuda Re Ltd. | 98-1691759 | | BMU | 100% Symetra Financial Corporation |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 20-0978027 | | | | SYMETRA FINANCIAL CORPORATION | DE | UDP | | Ownership | 100.000 | SUMITOMO LIFE INSURANCE COMPANY | NO | |
| 4855 | SUMITOMO LIFE INSURANCE GROUP | 68608 | 91-0742147 | | | | SYMETRA LIFE INSURANCE COMPANY | IA | | SYMETRA FINANCIAL CORPORATION | | | SUMITOMO LIFE INSURANCE COMPANY | NO | |
| 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 | NO | |
| 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 | NO | |
| 4855 | SUMITOMO LIFE INSURANCE GROUP | | 47-2354842 | | | | SYMETRA REINSURANCE CORPORATION | IA | DS | SYMETRA LIFE INSURANCE COMPANY | Ownership | 100.000 | SUMITOMO LIFE INSURANCE COMPANY | NO | |
| | | | 91-1246870 | | | | SYMETRA ASSIGNED BENEFITS SERVICE COMPANY | WA | NIA | SYMETRA FINANCIAL CORPORATION | Ownership | 100.000 | SUMITOMO LIFE INSURANCE COMPANY | NO | |
| | | | 20-3820455 | | | | CLEARSCAPE FUNDING CORPORATION | WA | NIA | SYMETRA FINANCIAL CORPORATION | Ownership | 100.000 | SUMITOMO LIFE INSURANCE COMPANY | NO | |
| | | | 26-1099574 | | | | WSF RECEIVABLES I, LLC | FL | NIA | CLEARSCAPE FUNDING CORPORATION | Ownership | 100.000 | SUMITOMO LIFE INSURANCE COMPANY | NO | |
| | | | 91-0824835 | | | | SYMETRA SECURITIES, INC. | WA | NIA | SYMETRA FINANCIAL CORPORATION | Ownership | 100.000 | SUMITOMO LIFE INSURANCE COMPANY | NO | |
| | | | 84-2356467 | | | | SYMETRA INVESTMENT MANAGEMENT COMPANY | DE | NIA | SYMETRA FINANCIAL CORPORATION | Ownership | 100.000 | SUMITOMO LIFE INSURANCE COMPANY | NO | |
| | | | 87-3534631 | | | | SYMETRA INVESTMENT MANAGEMENT REAL ESTATE HOLDINGS, LLC | DE | NIA | SYMETRA INVESTMENT MANAGEMENT COMPANY | Ownership | 100.000 | SUMITOMO LIFE INSURANCE COMPANY | NO | |
| | | | 87-3591460 | | | | SYMETRA INVESTMENT MANAGEMENT REAL ESTATE INVESTORS, LLC | DE | NIA | SYMETRA INVESTMENT MANAGEMENT REAL ESTATE HOLDINGS, LLC | Ownership | 100.000 | SUMITOMO LIFE INSURANCE COMPANY | NO | |
| | | | 98-1691759 | | | | SYMETRA BERMUDA RE LTD. | BMU | IA | SYMETRA FINANCIAL CORPORATION | Ownership | 100.000 | SUMITOMO LIFE INSURANCE COMPANY | NO | |

| Asterisk | Explanation |
|---|---|
| | |

# SCHEDULE Y

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Names of Insurers and Parent, Subsidiaries or Affiliates | 4<br>Shareholder Dividends | 5<br>Capital Contributions | 6<br>Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | 7<br>Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | 8<br>Management Agreements and Service Contracts | 9<br>Income/ (Disbursements) Incurred Under Reinsurance Agreements | 10<br>* | 11<br>Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | 12<br>Totals | 13<br>Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 20-0978027 | SYMETRA FINANCIAL CORPORATION | 207,000,000 | (275,000,000) | | | | | | 102,000,000 | 34,000,000 | |
| 68608 | 91-0742147 | SYMETRA LIFE INSURANCE COMPANY | (207,000,000) | | 3,007,481 | | | 220,133,842 | | (102,000,000) | (85,858,677) | 301,180,352 |
| 78417 | 91-1367496 | FIRST SYMETRA NATIONAL LIFE INS CO OF NY | | | | | | | | | | |
| 90581 | 91-1079693 | SYMETRA NATIONAL LIFE INSURANCE COMPANY | | | | | | 2,167,006 | | | 2,167,006 | |
| | 47-2354842 | SYMETRA REINSURANCE CORPORATION | | | (3,007,481) | | | 8,897,871 | | | 5,890,390 | (301,180,352) |
| | 98-1691759 | SYMETRA BERMUDA RE LTD | | 275,000,000 | | | | (231,198,719) | | | 43,801,281 | |
| 9999999 Control Totals | | | | | | | | | XXX | | | |

# SCHEDULE Y

## PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

| 1<br>Insurers in Holding Company | 2<br>Owners with Greater Than 10% Ownership | 3<br>Ownership Percentage Column 2 of Column 1 | 4<br>Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No) | 5<br>Ultimate Controlling Party | 6<br>U.S. Insurance Groups or Entities Controlled by Column 5 | 7<br>Ownership Percentage (Column 5 of Column 6) | 8<br>Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No) |
|---|---|---|---|---|---|---|---|
| SYMETRA LIFE INSURANCE COMPANY | SYMETRA FINANCIAL CORPORATION | 100.000 | NO | SUMITOMO LIFE INSURANCE COMPANY | SUMITOMO LIFE INSURANCE GROUP | 100.000 | NO |
| FIRST SYMETRA NATIONAL LIFE INS CO OF NY | SYMETRA LIFE INSURANCE COMPANY | 100.000 | NO | SUMITOMO LIFE INSURANCE COMPANY | SUMITOMO LIFE INSURANCE GROUP | 100.000 | NO |
| SYMETRA NATIONAL LIFE INSURANCE COMPANY | SYMETRA LIFE INSURANCE COMPANY | 100.000 | NO | SUMITOMO LIFE INSURANCE COMPANY | SUMITOMO LIFE INSURANCE GROUP | 100.000 | NO |
| SYMETRA REINSURANCE CORPORATION | SYMETRA LIFE INSURANCE COMPANY | 100.000 | NO | SUMITOMO LIFE INSURANCE COMPANY | SUMITOMO LIFE INSURANCE GROUP | 100.000 | NO |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

**REQUIRED FILINGS**

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 Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) | YES |
| 7. | Will the Supplemental Investment Risks Interrogatories be filed by April 1? | YES |
| | **JUNE FILING** | |
| 8. | Will an audited financial report be filed by June 1? | YES |
| 9. | Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? | YES |

**SUPPLEMENTAL FILINGS**

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

| | | |
|---|---|---|
| | **MARCH FILING** | |
| 10. | Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies) | NO |
| 11. | Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1? | NO |
| 12. | Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1? | NO |
| 13. | 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 |
| 14. | 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 |
| 15. | Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 16. | 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 |
| 17. | 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 |
| 18. | 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 |
| 19. | 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 |
| 20. | 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 |
| 21. | 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 |
| 22. | 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 |
| 23. | 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 |
| 24. | 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 |
| 25. | 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 |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

| | | |
|---|---|---|
| 26. | 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 |
| 27. | 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 |
| 28. | Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) | NO |
| 29. | Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? | YES |
| 30. | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? | NO |
| 31. | 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 |
| 32. | 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 |
| 33. | 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 |
| 34. | Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? | YES |
| 35. | Will the Health Supplement be filed with the state of domicile and the NAIC by March 1? | YES |
| 36. | Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1? | YES |
| | **APRIL FILING** | |
| 37. | 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 |
| 38. | Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? | NO |
| 39. | Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) | NO |
| 40. | Will the Accident and Health Policy Experience Exhibit be filed by April 1? | YES |
| 41. | Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1? | NO |
| 42. | Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? | NO |
| 43. | Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? | YES |
| 44. | Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? | YES |
| 45. | Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? | YES |
| 46. | Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? | YES |
| 47. | Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? | YES |
| | **AUGUST FILING** | |
| 48. | Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? | YES |

Explanations:

10.
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Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]
11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
12. Trusteed Surplus Statement [Document Identifier 490]
16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
27. 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]
28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

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

39. Credit Insurance Experience Exhibit [Document Identifier 230]

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

42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | Current Year | | | Prior Year |
|---|---|---|---|---|
| | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) | 4<br>Net Admitted<br>Assets |
| 2504. | | | | |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | | | | |

Additional Write-ins for Liabilities Line 25

| | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|
| 2504. Unearned Mortgage Loan Fees | 6,296,950 | |
| 2505. Accrued interest on policy claims | 463,584 | 612,834 |
| 2506. Founders premium benefit certificates | 3,697 | 4,554 |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 6,764,231 | 617,388 |

Additional Write-ins for Exhibit 2 Line 9.3

| | Insurance | | | | 5 | 6 | 7 |
|---|---|---|---|---|---|---|---|
| | 1 | Accident and Health | | 4 | | | |
| | Life | 2<br>Cost Containment | 3<br>All Other | All Other Lines of Business | Investment | Fraternal | Total |
| 09.304. Amortization of Goodwill | | | 53,251 | | | | 53,251 |
| 09.397. Summary of remaining write-ins for Line 9.3 from overflow page | | | 53,251 | | | | 53,251 |

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

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

# SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings 1 Amount | 2 Percentage of Column 1 Line 13 | Admitted Assets as Reported in the Annual Statement 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage of Column 5 Line 13 |
|---|---|---|---|---|---|---|
| 1. Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| 1.01 U.S. governments | 1,003,021,199 | 2.280 | 1,003,021,199 | | 1,003,021,199 | 2.280 |
| 1.02 All other governments | 69,098,606 | 0.157 | 69,098,606 | | 69,098,606 | 0.157 |
| 1.03 U.S. states, territories and possessions, etc. guaranteed | 4,570,446 | 0.010 | 4,570,446 | | 4,570,446 | 0.010 |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 48,177,643 | 0.109 | 48,177,643 | | 48,177,643 | 0.109 |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 742,743,245 | 1.688 | 742,743,245 | | 742,743,245 | 1.688 |
| 1.06 Industrial and miscellaneous | 29,525,107,793 | 67.103 | 29,525,107,793 | | 29,525,107,793 | 67.105 |
| 1.07 Hybrid securities | 322,402,045 | 0.733 | 322,402,045 | | 322,402,045 | 0.733 |
| 1.08 Parent, subsidiaries and affiliates | 11,013,112 | 0.025 | 11,013,112 | | 11,013,112 | 0.025 |
| 1.09 SVO identified funds | 60,442,708 | 0.137 | 60,442,708 | | 60,442,708 | 0.137 |
| 1.10 Unaffiliated bank loans | 197,056,960 | 0.448 | 197,056,960 | | 197,056,960 | 0.448 |
| 1.11 Unaffiliated certificates of deposit | | 0.000 | | | | 0.000 |
| 1.12 Total long-term bonds | 31,983,633,758 | 72.691 | 31,983,633,758 | | 31,983,633,758 | 72.693 |
| 2. Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and miscellaneous (Unaffiliated) | 106,416,052 | 0.242 | 106,416,052 | | 106,416,052 | 0.242 |
| 2.02 Parent, subsidiaries and affiliates | | 0.000 | | | | 0.000 |
| 2.03 Total preferred stocks | 106,416,052 | 0.242 | 106,416,052 | | 106,416,052 | 0.242 |
| 3. Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) | 65,339,640 | 0.149 | 65,339,640 | | 65,339,640 | 0.149 |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) | 147,119,715 | 0.334 | 147,119,716 | | 147,119,716 | 0.334 |
| 3.03 Parent, subsidiaries and affiliates Publicly traded | | 0.000 | | | | 0.000 |
| 3.04 Parent, subsidiaries and affiliates Other | 257,799,654 | 0.586 | 257,799,653 | | 257,799,653 | 0.586 |
| 3.05 Mutual funds | 26,964 | 0.000 | 26,964 | | 26,964 | 0.000 |
| 3.06 Unit investment trusts | | 0.000 | | | | 0.000 |
| 3.07 Closed-end funds | | 0.000 | | | | 0.000 |
| 3.08 Exchange traded funds | 151,831,951 | 0.345 | 151,831,951 | | 151,831,951 | 0.345 |
| 3.09 Total common stocks | 622,117,925 | 1.414 | 622,117,924 | | 622,117,924 | 1.414 |
| 4. Mortgage loans (Schedule B): | | | | | | |
| 4.01 Farm mortgages | | 0.000 | | | | 0.000 |
| 4.02 Residential mortgages | 24,782,206 | 0.056 | 24,782,206 | | 24,782,206 | 0.056 |
| 4.03 Commercial mortgages | 7,826,106,362 | 17.787 | 7,826,106,362 | | 7,826,106,362 | 17.787 |
| 4.04 Mezzanine real estate loans | | 0.000 | | | | 0.000 |
| 4.05 Total valuation allowance | | 0.000 | | | | 0.000 |
| 4.06 Total mortgage loans | 7,850,888,568 | 17.843 | 7,850,888,568 | | 7,850,888,568 | 17.844 |
| 5. Real estate (Schedule A): | | | | | | |
| 5.01 Properties occupied by company | | 0.000 | | | | 0.000 |
| 5.02 Properties held for production of income | | 0.000 | | | | 0.000 |
| 5.03 Properties held for sale | | 0.000 | | | | 0.000 |
| 5.04 Total real estate | | 0.000 | | | | 0.000 |
| 6. Cash, cash equivalents and short-term investments: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | 1,294,609,462 | 2.942 | 1,294,609,462 | | 1,294,609,462 | 2.942 |
| 6.02 Cash equivalents (Schedule E, Part 2) | 363,855,773 | 0.827 | 363,855,773 | | 363,855,773 | 0.827 |
| 6.03 Short-term investments (Schedule DA) | 600,455,976 | 1.365 | 600,455,976 | | 600,455,976 | 1.365 |
| 6.04 Total cash, cash equivalents and short-term investments | 2,258,921,211 | 5.134 | 2,258,921,211 | | 2,258,921,211 | 5.134 |
| 7. Contract loans | 113,211,289 | 0.257 | 113,211,289 | | 113,211,289 | 0.257 |
| 8. Derivatives (Schedule DB) | 272,778,792 | 0.620 | 272,778,792 | | 272,778,792 | 0.620 |
| 9. Other invested assets (Schedule BA) | 623,549,838 | 1.417 | 623,549,838 | | 623,549,838 | 1.417 |
| 10. Receivables for securities | 168,156,255 | 0.382 | 166,623,950 | | 166,623,950 | 0.379 |
| 11. Securities Lending (Schedule DL, Part 1) | | 0.000 | | XXX | XXX | XXX |
| 12. Other invested assets (Page 2, Line 11) | | 0.000 | | | | 0.000 |
| 13. Total invested assets | 43,999,673,687 | 100.000 | 43,998,141,382 | | 43,998,141,382 | 100.000 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 7,125,402,311 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 7) | 1,274,748,481 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 8) | 22,671,058 | 1,297,419,539 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 12 | | |
| | 3.2 Totals, Part 3, Column 11 | | |
| 4. | Accrual of discount | | 20,982 |
| 5. | Unrealized valuation increase/(decrease): | | |
| | 5.1 Totals, Part 1, Column 9 | | |
| | 5.2 Totals, Part 3, Column 8 | | |
| 6. | Total gain (loss) on disposals, Part 3, Column 18 | | |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | | 571,954,264 |
| 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) | | 7,850,888,568 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus 12) | | 7,850,888,568 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | | 7,850,888,568 |

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 561,172,961 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 39,090,664 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 58,169,069 | 97,259,733 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | | |
| | 3.2 Totals, Part 3, Column 12 | | |
| 4. | Accrual of discount | | 2,184 |
| 5. | Unrealized valuation increase/(decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | 33,425,313 | |
| | 5.2 Totals, Part 3, Column 9 | | 33,425,313 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | 9,877,141 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 72,183,719 |
| 8. | Deduct amortization of premium and depreciation | | 6,003,775 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | | |
| | 9.2 Totals, Part 3, Column 14 | | |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | | |
| | 10.2 Totals, Part 3, Column 11 | | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 623,549,838 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 623,549,838 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 31,693,653,473 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 9,316,682,437 |
| 3. | Accrual of discount | | 40,218,562 |
| 4. | Unrealized valuation increase/(decrease): | | |
| | 4.1. Part 1, Column 12 | 298,955 | |
| | 4.2. Part 2, Section 1, Column 15 | 2,406,815 | |
| | 4.3. Part 2, Section 2, Column 13 | 41,262,922 | |
| | 4.4. Part 4, Column 11 | 5,322,401 | 49,291,093 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | (86,843,526) |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 8,245,599,460 |
| 7. | Deduct amortization of premium | | 66,266,596 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1. Part 1, Column 15 | 24,080,793 | |
| | 8.2. Part 2, Section 1, Column 19 | | |
| | 8.3. Part 2, Section 2, Column 16 | | |
| | 8.4. Part 4, Column 15 | 7,592,830 | 31,673,623 |
| 9. | Deduct current year's other than temporary impairment recognized: | | |
| | 9.1. Part 1, Column 14 | 5,924,593 | |
| | 9.2. Part 2, Section 1, Column 17 | | |
| | 9.3. Part 2, Section 2, Column 14 | | |
| | 9.4. Part 4, Column 13 | 14,909,646 | 20,834,239 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 | | 192,367 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 32,712,167,734 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 32,712,167,734 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|
| BONDS | 1. United States | 1,003,021,199 | 999,831,415 | 1,001,256,174 | 997,881,156 |
| Governments | 2. Canada | 1,251,793 | 1,251,688 | 1,459,900 | 1,250,000 |
| (Including all obligations guaranteed by governments) | 3. Other Countries | 67,846,814 | 56,184,785 | 68,041,021 | 67,885,852 |
| | 4. Totals | 1,072,119,805 | 1,057,267,888 | 1,070,757,095 | 1,067,017,008 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 4,570,446 | 4,460,821 | 4,852,456 | 4,485,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 48,177,643 | 45,072,830 | 49,009,408 | 45,890,000 |
| 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 | 742,743,245 | 674,189,146 | 752,062,708 | 756,979,385 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) | 8. United States | 24,428,283,903 | 23,499,104,160 | 24,635,317,278 | 24,298,134,704 |
| | 9. Canada | 1,098,356,402 | 1,028,908,659 | 1,106,653,502 | 1,084,075,110 |
| | 10. Other Countries | 4,578,369,201 | 4,385,316,569 | 4,602,905,218 | 4,610,499,218 |
| | 11. Totals | 30,105,009,506 | 28,913,329,387 | 30,344,875,999 | 29,992,709,032 |
| Parent, Subsidiaries and Affiliates | 12. Totals | 11,013,112 | 10,764,911 | 11,639,697 | 10,913,000 |
| | 13. Total Bonds | 31,983,633,758 | 30,705,084,983 | 32,233,197,362 | 31,877,993,424 |
| PREFERRED STOCKS | 14. United States | 106,416,052 | 99,258,374 | 112,536,210 | |
| Industrial and Miscellaneous (unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | 106,416,052 | 99,258,374 | 112,536,210 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | 19. Total Preferred Stocks | 106,416,052 | 99,258,374 | 112,536,210 | |
| COMMON STOCKS | 20. United States | 360,410,440 | 360,410,440 | 355,724,677 | |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds | 21. Canada | 3,906,404 | 3,906,404 | 3,957,349 | |
| | 22. Other Countries | 1,426 | 1,426 | 1,394 | |
| | 23. Totals | 364,318,270 | 364,318,270 | 359,683,421 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | 257,799,654 | 257,799,654 | 218,000,000 | |
| | 25. Total Common Stocks | 622,117,924 | 622,117,924 | 577,683,421 | |
| | 26. Total Stocks | 728,533,975 | 721,376,298 | 690,219,631 | |
| | 27. Total Bonds and Stocks | 32,712,167,734 | 31,426,461,281 | 32,923,416,993 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 472,686,101 | 741,052,845 | 222,717,548 | 19,193,589 | 10,712,263 | XXX | 1,466,362,346 | 4.5 | 1,034,143,844 | 3.3 | 1,455,343,405 | 11,018,941 |
| 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 | 472,686,101 | 741,052,845 | 222,717,548 | 19,193,589 | 10,712,263 | XXX | 1,466,362,346 | 4.5 | 1,034,143,844 | 3.3 | 1,455,343,405 | 11,018,941 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | 275,040,639 | 7,369,918 | 7,918,240 | 9,633,858 | 27,980,921 | XXX | 327,943,576 | 1.0 | 76,811,821 | 0.2 | 278,058,702 | 49,884,874 |
| 2.2 NAIC 2 | | | | | | XXX | | | 2,023,970 | 0.0 | | |
| 2.3 NAIC 3 | | | | | | XXX | | | 5,000,000 | 0.0 | | |
| 2.4 NAIC 4 | | | 5,000,000 | | | XXX | 5,000,000 | 0.0 | | | 5,000,000 | |
| 2.5 NAIC 5 | | | | | | XXX | | | | | | |
| 2.6 NAIC 6 | | | | | | XXX | | | | | | |
| 2.7 Totals | 275,040,639 | 7,369,918 | 12,918,240 | 9,633,858 | 27,980,921 | XXX | 332,943,576 | 1.0 | 83,835,791 | 0.3 | 283,058,702 | 49,884,874 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | | 4,570,446 | | | | XXX | 4,570,446 | 0.0 | 6,000,775 | 0.0 | 4,570,446 | |
| 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 | | 4,570,446 | | | | XXX | 4,570,446 | 0.0 | 6,000,775 | 0.0 | 4,570,446 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | | 3,500,000 | 25,506,317 | 12,240,000 | 6,931,327 | XXX | 48,177,643 | 0.1 | 54,180,090 | 0.2 | 48,177,643 | |
| 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 | | 3,500,000 | 25,506,317 | 12,240,000 | 6,931,327 | XXX | 48,177,643 | 0.1 | 54,180,090 | 0.2 | 48,177,643 | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 70,920,533 | 155,406,412 | 169,759,240 | 202,045,059 | 60,758,791 | XXX | 658,890,035 | 2.0 | 703,144,430 | 2.2 | 646,577,920 | 12,312,115 |
| 5.2 NAIC 2 | 3,768,872 | 18,380,489 | 46,282,030 | 11,921,819 | 3,500,000 | XXX | 83,853,210 | 0.3 | 86,276,696 | 0.3 | 35,020,000 | 48,833,210 |
| 5.3 NAIC 3 | | | | | | XXX | | | | | | |
| 5.4 NAIC 4 | | | | | | XXX | | | | | | |
| 5.5 NAIC 5 | | | | | | XXX | | | | | | |
| 5.6 NAIC 6 | | | | | | XXX | | | 86,617 | 0.0 | | |
| 5.7 Totals | 74,689,405 | 173,786,901 | 216,041,270 | 213,966,878 | 64,258,791 | XXX | 742,743,245 | 2.3 | 789,507,744 | 2.5 | 681,597,920 | 61,145,325 |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 1,758,132,417 | 8,706,357,764 | 3,878,611,671 | 788,656,234 | 1,283,510,256 | XXX | 16,415,268,343 | 50.1 | 15,496,798,446 | 49.5 | 5,677,277,104 | 10,737,991,239 |
| 6.2 NAIC 2 | 1,117,262,337 | 4,911,966,105 | 3,213,444,247 | 1,410,093,922 | 1,589,555,632 | XXX | 12,242,322,244 | 37.3 | 12,466,714,498 | 39.8 | 6,886,751,580 | 5,355,570,664 |
| 6.3 NAIC 3 | 73,435,516 | 301,382,995 | 214,507,411 | 43,998,663 | 20,259,075 | XXX | 653,583,661 | 2.0 | 753,514,190 | 2.4 | 145,905,094 | 507,678,567 |
| 6.4 NAIC 4 | 2,509,348 | 131,787,942 | 109,706,517 | | | XXX | 244,003,807 | 0.7 | 150,322,577 | 0.5 | 25,001,821 | 219,001,986 |
| 6.5 NAIC 5 | 18,080,973 | 18,380,316 | 17,441,729 | | | XXX | 53,903,018 | 0.2 | 93,823,529 | 0.3 | 3,222,563 | 50,680,455 |
| 6.6 NAIC 6 | 458,721 | 296,270 | | | | XXX | 754,991 | 0.0 | 298,984 | 0.0 | | 754,991 |
| 6.7 Totals | 2,969,879,312 | 14,070,171,393 | 7,433,711,576 | 2,242,748,819 | 2,893,324,964 | XXX | 29,609,836,064 | 90.3 | 28,961,472,224 | 92.4 | 12,738,158,161 | 16,871,677,902 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | 33,889,271 | XXX | 33,889,271 | 0.1 | 33,959,309 | 0.1 | | 33,889,271 |
| 7.2 NAIC 2 | 789,929 | 25,012,003 | 2,457,432 | 19,925,100 | 220,427,059 | XXX | 268,611,523 | 0.8 | 263,546,055 | 0.8 | 256,367,802 | 12,243,721 |
| 7.3 NAIC 3 | | | 6,534,601 | | 13,366,651 | XXX | 19,901,252 | 0.1 | 19,904,112 | 0.1 | 9,901,252 | 10,000,000 |
| 7.4 NAIC 4 | | | | | | XXX | | | | | | |
| 7.5 NAIC 5 | | | | | | XXX | | | | | | |
| 7.6 NAIC 6 | | | | | | XXX | | | | | | |
| 7.7 Totals | 789,929 | 25,012,003 | 8,992,033 | 19,925,100 | 267,682,981 | XXX | 322,402,045 | 1.0 | 317,409,476 | 1.0 | 266,269,053 | 56,132,992 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | | | | | | |
| 8.2 NAIC 2 | 11,013,112 | | | | | XXX | 11,013,112 | 0.0 | 11,195,705 | 0.0 | 11,013,112 | |
| 8.3 NAIC 3 | | | | | | XXX | | | | | | |
| 8.4 NAIC 4 | | | | | | XXX | | | | | | |
| 8.5 NAIC 5 | | | | | | XXX | | | | | | |
| 8.6 NAIC 6 | | | | | | XXX | | | | | | |
| 8.7 Totals | 11,013,112 | | | | | XXX | 11,013,112 | 0.0 | 11,195,705 | 0.0 | 11,013,112 | |
| 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 | 60,442,708 | 60,442,708 | 0.2 | | | 60,442,708 | |
| 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 | 60,442,708 | 60,442,708 | 0.2 | | | 60,442,708 | |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.1 NAIC 1 | | | | | | XXX | | | | | | |
| 10.2 NAIC 2 | | 577,059 | 8,924,843 | | 665,000 | XXX | 10,166,902 | 0.0 | 2,218,245 | 0.0 | | 10,166,902 |
| 10.3 NAIC 3 | | 39,837,162 | 50,152,242 | | | XXX | 89,989,404 | 0.3 | 24,373,623 | 0.1 | 221,237 | 89,768,167 |
| 10.4 NAIC 4 | | 62,633,309 | 29,427,376 | | | XXX | 92,060,685 | 0.3 | 51,303,684 | 0.2 | 2,007,403 | 90,053,282 |
| 10.5 NAIC 5 | | 3,240,516 | 1,599,453 | | | XXX | 4,839,969 | 0.0 | 1,534,481 | 0.0 | | 4,839,969 |
| 10.6 NAIC 6 | | | | | | XXX | | | | | | |
| 10.7 Totals | | 106,288,046 | 90,103,914 | | 665,000 | XXX | 197,056,960 | 0.6 | 79,430,033 | 0.3 | 2,228,640 | 194,828,320 |
| 11. Unaffiliated Certificates of Deposit | | | | | | | | | | | | |
| 11.1 NAIC 1 | | | | | | XXX | | | | | | |
| 11.2 NAIC 2 | | | | | | XXX | | | | | | |
| 11.3 NAIC 3 | | | | | | XXX | | | | | | |
| 11.4 NAIC 4 | | | | | | XXX | | | | | | |
| 11.5 NAIC 5 | | | | | | XXX | | | | | | |
| 11.6 NAIC 6 | | | | | | XXX | | | | | | |
| 11.7 Totals | | | | | | 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 12. Total Bonds Current Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | (d) 2,576,779,690 | 9,618,257,385 | 4,304,513,016 | 1,031,768,740 | 1,423,782,829 | | 18,955,101,660 | 57.8 | XXX | XXX | 8,110,005,221 | 10,845,096,439 |
| 12.2 NAIC 2 | (d) 1,132,834,250 | 4,955,935,657 | 3,271,108,552 | 1,441,940,841 | 1,814,147,692 | | 12,615,966,992 | 38.5 | XXX | XXX | 7,189,152,493 | 5,426,814,498 |
| 12.3 NAIC 3 | (d) 73,435,516 | 341,220,157 | 271,194,254 | 43,998,663 | 33,625,726 | | 763,474,316 | 2.3 | XXX | XXX | 156,027,582 | 607,446,734 |
| 12.4 NAIC 4 | (d) 2,509,348 | 194,421,251 | 144,133,894 | | | 60,442,708 | 401,507,200 | 1.2 | XXX | XXX | 92,451,932 | 309,055,268 |
| 12.5 NAIC 5 | (d) 18,080,973 | 21,620,832 | 19,041,181 | | | | (c) 58,742,987 | 0.2 | XXX | XXX | 3,222,563 | 55,520,424 |
| 12.6 NAIC 6 | (d) 458,721 | 296,270 | | | | | (c) 754,991 | 0.0 | XXX | XXX | | 754,991 |
| 12.7 Totals | 3,804,098,498 | 15,131,751,552 | 8,009,990,897 | 2,517,708,244 | 3,271,556,247 | 60,442,708 | (b) 32,795,548,146 | 100.0 | XXX | XXX | 15,550,859,791 | 17,244,688,355 |
| 12.8 Line 12.7 as a % of Col. 7 | 11.6 | 46.1 | 24.4 | 7.7 | 10.0 | 0.2 | 100.0 | XXX | XXX | XXX | 47.4 | 52.6 |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.1 NAIC 1 | 1,542,723,245 | 8,418,515,024 | 5,406,162,741 | 945,275,424 | 1,092,362,284 | | XXX | XXX | 17,405,038,716 | 55.5 | 7,247,941,646 | 10,157,097,070 |
| 13.2 NAIC 2 | 752,550,648 | 5,006,399,874 | 3,688,189,736 | 1,381,507,728 | 2,003,327,183 | | XXX | XXX | 12,831,975,169 | 40.9 | 7,669,157,803 | 5,162,817,366 |
| 13.3 NAIC 3 | 87,630,831 | 336,286,143 | 266,166,861 | 62,514,434 | 50,193,655 | | XXX | XXX | 802,791,924 | 2.6 | 322,595,128 | 480,196,797 |
| 13.4 NAIC 4 | 3,871,677 | 87,786,602 | 109,967,982 | | | | XXX | XXX | 201,626,261 | 0.6 | 67,280,624 | 134,345,636 |
| 13.5 NAIC 5 | 7,295,487 | 22,295,687 | 16,691,711 | | 49,075,125 | | XXX | XXX | (c) 95,358,010 | 0.3 | 2,177,875 | 93,180,136 |
| 13.6 NAIC 6 | 35,650 | 263,333 | | 86,617 | | | XXX | XXX | (c) 385,601 | 0.0 | 86,617 | 298,984 |
| 13.7 Totals | 2,394,107,538 | 13,871,546,664 | 9,487,179,031 | 2,389,384,203 | 3,194,958,246 | | XXX | XXX | (b) 31,337,175,682 | 100.0 | 15,309,239,693 | 16,027,935,989 |
| 13.8 Line 13.7 as a % of Col. 9 | 7.6 | 44.3 | 30.3 | 7.6 | 10.2 | | XXX | XXX | 100.0 | XXX | 48.9 | 51.1 |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 1,630,936,231 | 3,460,452,589 | 1,424,036,665 | 636,673,903 | 957,905,833 | | 8,110,005,221 | 24.7 | 7,247,941,646 | 23.1 | 8,110,005,221 | XXX |
| 14.2 NAIC 2 | 616,801,560 | 3,025,115,670 | 1,238,122,009 | 775,594,522 | 1,533,518,732 | | 7,189,152,493 | 21.9 | 7,669,157,803 | 24.5 | 7,189,152,493 | XXX |
| 14.3 NAIC 3 | 55,617,301 | 61,828,035 | 34,764,495 | 268,903 | 3,548,847 | | 156,027,582 | 0.5 | 322,595,128 | 1.0 | 156,027,582 | XXX |
| 14.4 NAIC 4 | 1,169,392 | 16,466,078 | 14,373,755 | | | 60,442,708 | 92,451,932 | 0.3 | 67,280,624 | 0.2 | 92,451,932 | XXX |
| 14.5 NAIC 5 | 665,345 | 2,557,218 | | | | | 3,222,563 | 0.0 | 2,177,875 | 0.0 | 3,222,563 | XXX |
| 14.6 NAIC 6 | | | | | | | | | 86,617 | 0.0 | | XXX |
| 14.7 Totals | 2,305,189,829 | 6,566,419,589 | 2,711,296,925 | 1,412,537,328 | 2,494,973,413 | 60,442,708 | 15,550,859,791 | 47.4 | 15,309,239,693 | 48.9 | 15,550,859,791 | XXX |
| 14.8 Line 14.7 as a % of Col. 7 | 14.8 | 42.2 | 17.4 | 9.1 | 16.0 | 0.4 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | 7.0 | 20.0 | 8.3 | 4.3 | 7.6 | 0.2 | 47.4 | XXX | XXX | XXX | 47.4 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.1 NAIC 1 | 945,843,459 | 6,157,804,796 | 2,880,476,351 | 395,094,837 | 465,876,996 | | 10,845,096,439 | 33.1 | 10,157,097,070 | 32.4 | XXX | 10,845,096,439 |
| 15.2 NAIC 2 | 516,032,691 | 1,930,819,987 | 2,032,986,542 | 666,346,319 | 280,628,960 | | 5,426,814,498 | 16.5 | 5,162,817,366 | 16.5 | XXX | 5,426,814,498 |
| 15.3 NAIC 3 | 17,818,214 | 279,392,122 | 236,429,759 | 43,729,760 | 30,076,879 | | 607,446,734 | 1.9 | 480,196,797 | 1.5 | XXX | 607,446,734 |
| 15.4 NAIC 4 | 1,339,956 | 177,955,173 | 129,760,139 | | | | 309,055,268 | 0.9 | 134,345,636 | 0.4 | XXX | 309,055,268 |
| 15.5 NAIC 5 | 17,415,629 | 19,063,614 | 19,041,181 | | | | 55,520,424 | 0.2 | 93,180,136 | 0.3 | XXX | 55,520,424 |
| 15.6 NAIC 6 | 458,721 | 296,270 | | | | | 754,991 | 0.0 | 298,984 | 0.0 | XXX | 754,991 |
| 15.7 Totals | 1,498,908,669 | 8,565,331,962 | 5,298,693,972 | 1,105,170,916 | 776,582,835 | | 17,244,688,355 | 52.6 | 16,027,935,989 | 51.1 | XXX | 17,244,688,355 |
| 15.8 Line 15.7 as a % of Col. 7 | 8.7 | 49.7 | 30.7 | 6.4 | 4.5 | | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12 | 4.6 | 26.1 | 16.2 | 3.4 | 2.4 | | 52.6 | XXX | XXX | XXX | XXX | 52.6 |

(a) Includes $ 13,320,356,611 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 810,926,443 ; NAIC 2 $ ..... ; NAIC 3 $ 987,945 ; 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 466,972,292 | 729,350,410 | 214,233,505 | 10,474,783 | 10,674,037 | XXX | 1,431,705,027 | 4.4 | 992,455,278 | 3.2 | 1,431,705,027 | |
| 1.02 Residential Mortgage-Backed Securities | 3,745,921 | 5,623,847 | 3,507,948 | 2,587,531 | | XXX | 15,465,246 | 0.0 | 21,962,696 | 0.1 | 15,465,246 | |
| 1.03 Commercial Mortgage-Backed Securities | 1,374,940 | 3,706,798 | 2,011,358 | 1,041,809 | 38,226 | XXX | 8,173,132 | 0.0 | 8,362,514 | 0.0 | 8,173,132 | |
| 1.04 Other Loan-Backed and Structured Securities | 592,948 | 2,371,790 | 2,964,738 | 5,089,466 | | XXX | 11,018,941 | 0.0 | 11,363,355 | 0.0 | | 11,018,941 |
| 1.05 Totals | 472,686,101 | 741,052,845 | 222,717,548 | 19,193,589 | 10,712,263 | XXX | 1,466,362,346 | 4.5 | 1,034,143,844 | 3.3 | 1,455,343,405 | 11,018,941 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.01 Issuer Obligations | 275,040,639 | 7,369,918 | 12,918,240 | 9,633,858 | 27,980,921 | XXX | 332,943,576 | 1.0 | 83,835,791 | 0.3 | 283,058,702 | 49,884,874 |
| 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 2.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 2.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 2.05 Totals | 275,040,639 | 7,369,918 | 12,918,240 | 9,633,858 | 27,980,921 | XXX | 332,943,576 | 1.0 | 83,835,791 | 0.3 | 283,058,702 | 49,884,874 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations | | 4,570,446 | | | | XXX | 4,570,446 | 0.0 | 6,000,775 | 0.0 | 4,570,446 | |
| 3.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 3.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 3.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 3.05 Totals | | 4,570,446 | | | | XXX | 4,570,446 | 0.0 | 6,000,775 | 0.0 | 4,570,446 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | | 3,500,000 | 25,506,317 | 12,240,000 | 6,931,327 | XXX | 48,177,643 | 0.1 | 54,180,090 | 0.2 | 48,177,643 | |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 4.05 Totals | | 3,500,000 | 25,506,317 | 12,240,000 | 6,931,327 | XXX | 48,177,643 | 0.1 | 54,180,090 | 0.2 | 48,177,643 | |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 62,740,956 | 140,220,273 | 153,352,806 | 145,553,185 | 41,602,505 | XXX | 543,469,724 | 1.7 | 592,909,411 | 1.9 | 490,359,399 | 53,110,325 |
| 5.02 Residential Mortgage-Backed Securities | 10,482,196 | 29,993,027 | 50,020,668 | 56,893,694 | 22,656,286 | XXX | 170,045,870 | 0.5 | 181,664,471 | 0.6 | 170,045,870 | |
| 5.03 Commercial Mortgage-Backed Securities | 410,656 | 510,422 | 69,582 | | | XXX | 990,659 | 0.0 | 1,093,023 | 0.0 | 990,659 | |
| 5.04 Other Loan-Backed and Structured Securities | 1,055,598 | 3,063,179 | 12,598,215 | 11,520,000 | | XXX | 28,236,992 | 0.1 | 13,840,839 | 0.0 | 20,201,992 | 8,035,000 |
| 5.05 Totals | 74,689,405 | 173,786,901 | 216,041,270 | 213,966,878 | 64,258,791 | XXX | 742,743,245 | 2.3 | 789,507,744 | 2.5 | 681,597,920 | 61,145,325 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 1,898,913,469 | 8,399,468,369 | 4,155,625,153 | 1,807,351,229 | 2,714,492,827 | XXX | 18,975,851,047 | 57.9 | 18,983,543,393 | 60.6 | 12,262,582,683 | 6,713,268,364 |
| 6.02 Residential Mortgage-Backed Securities | 18,795,732 | 64,839,891 | 19,527,242 | 17,137,007 | 100,227,198 | XXX | 220,527,070 | 0.7 | 120,039,190 | 0.4 | 15,395,143 | 205,131,927 |
| 6.03 Commercial Mortgage-Backed Securities | 46,077,913 | 344,981,686 | 75,569,010 | 18,883,548 | 2,405,829 | XXX | 487,917,986 | 1.5 | 553,798,411 | 1.8 | 188,292,255 | 299,625,731 |
| 6.04 Other Loan-Backed and Structured Securities | 1,006,092,198 | 5,260,881,447 | 3,182,990,170 | 399,377,035 | 76,199,110 | XXX | 9,925,539,961 | 30.3 | 9,304,091,230 | 29.7 | 271,888,080 | 9,653,651,880 |
| 6.05 Totals | 2,969,879,312 | 14,070,171,393 | 7,433,711,576 | 2,242,748,819 | 2,893,324,964 | XXX | 29,609,836,064 | 90.3 | 28,961,472,224 | 92.4 | 12,738,158,161 | 16,871,677,902 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.01 Issuer Obligations | 789,929 | 16,186,404 | | | 252,326,764 | XXX | 269,303,097 | 0.8 | 264,349,782 | 0.8 | 225,413,826 | 43,889,271 |
| 7.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 7.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 7.04 Other Loan-Backed and Structured Securities | | 8,825,599 | 8,992,033 | 19,925,100 | 15,356,217 | XXX | 53,098,949 | 0.2 | 53,059,694 | 0.2 | 40,855,227 | 12,243,721 |
| 7.05 Totals | 789,929 | 25,012,003 | 8,992,033 | 19,925,100 | 267,682,981 | XXX | 322,402,045 | 1.0 | 317,409,476 | 1.0 | 266,269,053 | 56,132,992 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.01 Issuer Obligations | 11,013,112 | | | | | XXX | 11,013,112 | 0.0 | 11,195,705 | 0.0 | 11,013,112 | |
| 8.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 8.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 8.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 8.05 Affiliated Bank Loans - Issued | | | | | | XXX | | | | | | |
| 8.06 Affiliated Bank Loans - Acquired | | | | | | XXX | | | | | | |
| 8.07 Totals | 11,013,112 | | | | | XXX | 11,013,112 | 0.0 | 11,195,705 | 0.0 | 11,013,112 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | 60,442,708 | 60,442,708 | 0.2 | | | 60,442,708 | |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.01 Unaffiliated Bank Loans - Issued | | | | | | XXX | | | | | | |
| 10.02 Unaffiliated Bank Loans - Acquired | | 106,288,046 | 90,103,914 | | 665,000 | XXX | 197,056,960 | 0.6 | 79,430,033 | 0.3 | 2,228,640 | 194,828,320 |
| 10.03 Totals | | 106,288,046 | 90,103,914 | | 665,000 | XXX | 197,056,960 | 0.6 | 79,430,033 | 0.3 | 2,228,640 | 194,828,320 |
| 11. Unaffiliated Certificates of Deposit | | | | | | | | | | | | |
| 11.01 Totals | | | | | | XXX | | | | | | |
| 12. Total Bonds Current Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 2,715,470,397 | 9,300,665,819 | 4,561,636,020 | 1,985,253,055 | 3,054,008,380 | XXX | 21,617,033,672 | 65.9 | XXX | XXX | 14,756,880,838 | 6,860,152,834 |
| 12.02 Residential Mortgage-Backed Securities | 33,023,848 | 100,456,765 | 73,055,858 | 76,618,231 | 122,883,484 | XXX | 406,038,187 | 1.2 | XXX | XXX | 200,906,259 | 205,131,927 |
| 12.03 Commercial Mortgage-Backed Securities | 47,863,509 | 349,198,906 | 77,649,950 | 19,925,357 | 2,444,055 | XXX | 497,081,777 | 1.5 | XXX | XXX | 197,456,047 | 299,625,731 |
| 12.04 Other Loan-Backed and Structured Securities | 1,007,740,743 | 5,275,142,015 | 3,207,545,156 | 435,911,601 | 91,555,327 | XXX | 10,017,894,842 | 30.5 | XXX | XXX | 332,945,299 | 9,684,949,543 |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 60,442,708 | 60,442,708 | 0.2 | XXX | XXX | 60,442,708 | |
| 12.06 Affiliated Bank Loans | | | | | | XXX | | | XXX | XXX | | |
| 12.07 Unaffiliated Bank Loans | | 106,288,046 | 90,103,914 | | 665,000 | XXX | 197,056,960 | 0.6 | XXX | XXX | 2,228,640 | 194,828,320 |
| 12.08 Unaffiliated Certificates of Deposit | | | | | | XXX | | | XXX | XXX | | |
| 12.09 Totals | 3,804,098,498 | 15,131,751,552 | 8,009,990,897 | 2,517,708,244 | 3,271,556,247 | 60,442,708 | 32,795,548,146 | 100.0 | XXX | XXX | 15,550,859,791 | 17,244,688,355 |
| 12.10 Line 12.09 as a % of Col. 7 | 11.6 | 46.1 | 24.4 | 7.7 | 10.0 | 0.2 | 100.0 | XXX | XXX | XXX | 47.4 | 52.6 |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 1,770,468,613 | 8,979,717,993 | 5,239,107,500 | 1,987,323,827 | 3,011,852,294 | XXX | XXX | XXX | 20,988,470,226 | 67.0 | 14,436,224,630 | 6,552,245,595 |
| 13.02 Residential Mortgage-Backed Securities | 26,935,998 | 71,069,918 | 74,544,369 | 68,276,301 | 82,839,771 | XXX | XXX | XXX | 323,666,357 | 1.0 | 220,655,929 | 103,010,428 |
| 13.03 Commercial Mortgage-Backed Securities | 101,211,020 | 271,358,450 | 171,939,483 | 18,681,976 | 63,020 | XXX | XXX | XXX | 563,253,948 | 1.8 | 404,586,570 | 158,667,379 |
| 13.04 Other Loan-Backed and Structured Securities | 492,888,618 | 4,521,555,475 | 3,952,605,763 | 315,102,100 | 100,203,162 | XXX | XXX | XXX | 9,382,355,118 | 29.9 | 168,342,531 | 9,214,012,587 |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | | | | |
| 13.06 Affiliated Bank Loans | | | | | | XXX | XXX | XXX | | | | |
| 13.07 Unaffiliated Bank Loans | 2,603,288 | 27,844,828 | 48,981,917 | | | XXX | XXX | XXX | 79,430,033 | 0.3 | 79,430,033 | |
| 13.08 Unaffiliated Certificates of Deposit | | | | | | XXX | XXX | XXX | | | | |
| 13.09 Totals | 2,394,107,538 | 13,871,546,664 | 9,487,179,031 | 2,389,384,203 | 3,194,958,246 | | XXX | XXX | 31,337,175,682 | 100.0 | 15,309,239,693 | 16,027,935,989 |
| 13.10 Line 13.09 as a % of Col. 9 | 7.6 | 44.3 | 30.3 | 7.6 | 10.2 | | XXX | XXX | 100.0 | XXX | 48.9 | 51.1 |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 2,062,010,054 | 6,371,241,436 | 2,541,576,233 | 1,312,910,090 | 2,469,143,024 | XXX | 14,756,880,838 | 45.0 | 14,436,224,630 | 46.1 | 14,756,880,838 | XXX |
| 14.02 Residential Mortgage-Backed Securities | 15,650,131 | 40,900,567 | 55,792,562 | 65,883,333 | 22,679,666 | XXX | 200,906,259 | 0.6 | 220,655,929 | 0.7 | 200,906,259 | XXX |
| 14.03 Commercial Mortgage-Backed Securities | 30,108,353 | 101,889,968 | 64,377,690 | 1,041,809 | 38,226 | XXX | 197,456,047 | 0.6 | 404,586,570 | 1.3 | 197,456,047 | XXX |
| 14.04 Other Loan-Backed and Structured Securities | 197,421,290 | 50,380,214 | 49,329,203 | 32,702,097 | 3,112,496 | XXX | 332,945,299 | 1.0 | 168,342,531 | 0.5 | 332,945,299 | XXX |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 60,442,708 | 60,442,708 | 0.2 | | | 60,442,708 | XXX |
| 14.06 Affiliated Bank Loans | | | | | | XXX | | | | | | XXX |
| 14.07 Unaffiliated Bank Loans | | 2,007,403 | 221,237 | | | XXX | 2,228,640 | 0.0 | 79,430,033 | 0.3 | 2,228,640 | XXX |
| 14.08 Unaffiliated Certificates of Deposit | | | | | | XXX | | | | | | XXX |
| 14.09 Totals | 2,305,189,829 | 6,566,419,589 | 2,711,296,925 | 1,412,537,328 | 2,494,973,413 | 60,442,708 | 15,550,859,791 | 47.4 | 15,309,239,693 | 48.9 | 15,550,859,791 | XXX |
| 14.10 Line 14.09 as a % of Col. 7 | 14.8 | 42.2 | 17.4 | 9.1 | 16.0 | 0.4 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 7.0 | 20.0 | 8.3 | 4.3 | 7.6 | 0.2 | 47.4 | XXX | XXX | XXX | 47.4 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.01 Issuer Obligations | 653,460,343 | 2,929,424,383 | 2,020,059,787 | 672,342,965 | 584,865,356 | XXX | 6,860,152,834 | 20.9 | 6,552,245,595 | 20.9 | XXX | 6,860,152,834 |
| 15.02 Residential Mortgage-Backed Securities | 17,373,717 | 59,556,198 | 17,263,295 | 10,734,899 | 100,203,818 | XXX | 205,131,927 | 0.6 | 103,010,428 | 0.3 | XXX | 205,131,927 |
| 15.03 Commercial Mortgage-Backed Securities | 17,755,156 | 247,308,938 | 13,272,260 | 18,883,548 | 2,405,829 | XXX | 299,625,731 | 0.9 | 158,667,379 | 0.5 | XXX | 299,625,731 |
| 15.04 Other Loan-Backed and Structured Securities | 810,319,454 | 5,224,761,801 | 3,158,215,952 | 403,209,504 | 88,442,832 | XXX | 9,684,949,543 | 29.5 | 9,214,012,587 | 29.4 | XXX | 9,684,949,543 |
| 15.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | | | | | XXX | |
| 15.06 Affiliated Bank Loans | | | | | | XXX | | | | | XXX | |
| 15.07 Unaffiliated Bank Loans | | 104,280,642 | 89,882,677 | | 665,000 | XXX | 194,828,320 | 0.6 | | | XXX | 194,828,320 |
| 15.08 Unaffiliated Certificates of Deposit | | | | | | XXX | | | | | XXX | |
| 15.09 Totals | 1,498,908,669 | 8,565,331,962 | 5,298,693,972 | 1,105,170,916 | 776,582,835 | | 17,244,688,355 | 52.6 | 16,027,935,989 | 51.1 | XXX | 17,244,688,355 |
| 15.10 Line 15.09 as a % of Col. 7 | 8.7 | 49.7 | 30.7 | 6.4 | 4.5 | | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | 4.6 | 26.1 | 16.2 | 3.4 | 2.4 | | 52.6 | XXX | XXX | XXX | XXX | 52.6 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 183,820,266 | 183,820,266 | | | |
| 2. Cost of short-term investments acquired | 2,001,253,332 | 1,899,253,332 | | | 102,000,000 |
| 3. Accrual of discount | 28,818,549 | 28,818,549 | | | |
| 4. Unrealized valuation increase/(decrease) | | | | | |
| 5. Total gain (loss) on disposals | (4,807,083) | (4,807,083) | | | |
| 6. Deduct consideration received on disposals | 1,614,400,714 | 1,614,400,714 | | | |
| 7. Deduct amortization of premium | 106,896 | 106,896 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 5,878,521 | 5,878,521 | | | |
| 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) | 600,455,976 | 498,455,976 | | | 102,000,000 |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 600,455,976 | 498,455,976 | | | 102,000,000 |

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

# SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

| | | | | |
|---|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31, prior year (Line 10, prior year) | | | 179,219,790 |
| 2. | Cost paid/(consideration received) on additions: | | | |
| | 2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | 332,812,079 | | |
| | 2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | 9,062,737 | | 341,874,816 |
| 3. | Unrealized valuation increase/(decrease): | | | |
| | 3.1 Section 1, Column 17 | 23,873,330 | | |
| | 3.2 Section 2, Column 19 | 23,964,389 | | 47,837,719 |
| 4. | SSAP No. 108 Adjustments | | | |
| 5. | Total gain (loss) on termination recognized, Section 2, Column 22 | | | (7,983,097) |
| 6. | Considerations received/(paid) on terminations, Section 2, Column 15 | | | 238,121,242 |
| 7. | Amortization: | | | |
| | 7.1 Section 1, Column 19 | (136,277,785) | | |
| | 7.2 Section 2, Column 21 | 71,863,922 | | (64,413,863) |
| 8. | Adjustment to the book/adjusted carrying value of hedged item: | | | |
| | 8.1 Section 1, Column 20 | | | |
| | 8.2 Section 2, Column 23 | | | |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | | |
| | 9.1 Section 1, Column 18 | (30,317,999) | | |
| | 9.2 Section 2, Column 20 | (7,894,885) | | (38,212,884) |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9) | | | 220,201,239 |
| 11. | Deduct nonadmitted assets | | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | | 220,201,239 |

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | | | | | |
|---|---|---|---|---|---|
| 1. | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) | | | | 2,613,925 |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) | | | | 11,823,070 |
| 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 | 1,208,101 | | | |
| | 3.14 Section 1, Column 18, prior year | (286,424) | 1,494,525 | 1,494,525 | |
| 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 | 1,208,101 | | | |
| | 3.24 Section 1, Column 19, prior year plus | (286,424) | | | |
| | 3.25 SSAP No. 108 Adjustments | | 1,494,525 | 1,494,525 | |
| 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) | | 15,817,411 | | |
| 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) | 15,817,411 | | | |
| | 4.23 SSAP No. 108 Adjustments | | 15,817,411 | | |
| 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) | | | | 14,436,995 |
| 7. | Deduct total nonadmitted amounts | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | 14,436,995 |

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 | 220,201,239 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 14,436,995 | |
| 3. | Total (Line 1 plus Line 2) | | 234,638,234 |
| 4. | Part D, Section 1, Column 6 | 272,778,792 | |
| 5. | Part D, Section 1, Column 7 | (36,932,457) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | (1,208,101) |

| | | | Fair Value Check |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 303,295,530 | |
| 8. | Part B, Section 1, Column 13 | 1,208,101 | |
| 9. | Total (Line 7 plus Line 8) | | 304,503,631 |
| 10. | Part D, Section 1, Column 9 | 483,886,373 | |
| 11. | Part D, Section 1, Column 10 | (179,382,742) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | |

| | | | Potential Exposure Check |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 38,743,935 | |
| 14. | Part B, Section 1, Column 20 | 1,990,219 | |
| 15. | Part D, Section 1, Column 12 | 40,734,154 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | |

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 189,329,599 | 189,329,124 | 475 | |
| 2. Cost of cash equivalents acquired | 1,381,636,367 | 1,330,016,466 | 51,619,901 | |
| 3. Accrual of discount | 8,033,845 | 8,033,845 | | |
| 4. Unrealized valuation increase/(decrease) | | | | |
| 5. Total gain (loss) on disposals | 943,763 | 943,763 | | |
| 6. Deduct consideration received on disposals | 1,216,014,535 | 1,214,791,520 | 1,223,015 | |
| 7. Deduct amortization of premium | 73,266 | 73,266 | | |
| 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) | 363,855,773 | 313,458,412 | 50,397,361 | |
| 11. Deduct total nonadmitted amounts | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 363,855,773 | 313,458,412 | 50,397,361 | |

(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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| PPE22FT45SYA | | Jacksonville | FL | | 05/11/2022 | 3.900 | 12,471,410 | | | | | | | |
| PPE62NQV2SYA | | Jacksonville | FL | | 04/06/2021 | 3.900 | 12,310,796 | | | | | | | |
| 0399999. Mortgages in good standing - Residential mortgages-all other | | | | | | | 24,782,206 | | | | | | | XXX |
| 1436 | | LAGUNA BEACH | CA | | 12/29/2003 | 4.850 | 321,960 | | | | | | 2,573,119 | 11/04/2003 |
| 1480 | | TACOMA | WA | | 10/28/2004 | 6.250 | 100,417 | | | | | | 6,098,594 | 09/01/2004 |
| 1488 | | FRESNO | CA | | 12/28/2004 | 5.900 | 936,689 | | | | | | 1,947,468 | 11/23/2004 |
| 1504 | | LITTLETON | CO | | 05/05/2005 | 5.710 | 87,283 | | | | | | 1,265,173 | 03/11/2005 |
| 1519 | | LOS ANGELES | CA | | 06/23/2005 | 4.750 | 457,832 | | | | | | 815,130 | 04/12/2005 |
| 1520 | | LOS ANGELES | CA | | 06/23/2005 | 4.750 | 325,587 | | | | | | 2,351,229 | 04/12/2005 |
| 1524 | | BEND | OR | | 06/23/2005 | 4.350 | 120,760 | | | | | | 1,800,404 | 04/19/2005 |
| 1535 | | LAS VEGAS | NV | | 07/06/2005 | 4.750 | 91,659 | | | | | | 2,024,874 | 05/17/2005 |
| 1548 | | CITY OF INDUSTRY | CA | | 09/01/2005 | 4.750 | 673,801 | | | | | | 2,658,462 | 07/29/2005 |
| 1550 | | CHANDLER | AZ | | 09/29/2005 | 5.650 | 370,157 | | | | | | 1,811,495 | 08/01/2005 |
| 1553 | | CASPER | WY | | 11/16/2005 | 6.125 | 74,147 | | | | | | 1,420,294 | 08/15/2005 |
| 1567 | | KENT | WA | | 12/02/2005 | 5.750 | 189,435 | | | | | | 2,679,157 | 10/06/2005 |
| 1569 | | SUNNYVALE | CA | | 12/28/2005 | 5.750 | 437,733 | | | | | | 9,837,831 | 10/18/2005 |
| 1586 | | FRESNO | CA | | 03/13/2006 | 5.840 | 589,386 | | | | | | 3,887,460 | 01/04/2006 |
| 1591 | | INDIANA | PA | | 04/27/2006 | 4.200 | 239,660 | | | | | | 1,385,799 | 01/26/2006 |
| 1616 | | ARCADIA | CA | | 05/27/2004 | 6.500 | 1,316,745 | | | | | | 10,505,614 | 04/14/2004 |
| 1617 | | FRESNO | CA | | 06/27/2006 | 6.690 | 514,274 | | | | | | 1,131,874 | 05/09/2006 |
| 1696 | | FRESNO | CA | | 08/15/2007 | 4.900 | 1,134,656 | | | | | | 2,324,035 | 05/14/2007 |
| 1697 | | VAN NUYS | CA | | 09/12/2007 | 6.490 | 484,331 | | | | | | 3,433,176 | 07/25/2007 |
| 1704 | | LYNNWOOD | WA | | 09/11/2007 | 6.510 | 727,334 | | | | | | 4,039,876 | 08/10/2007 |
| 1713 | | BELFAIR | WA | | 09/21/2007 | 6.300 | 912,443 | | | | | | 11,541,831 | 09/14/2007 |
| 1715 | | GARDNERVILLE | NV | | 10/04/2007 | 6.120 | 1,606,945 | | | | | | 4,836,707 | 09/24/2007 |
| 1723 | | POMONA | CA | | 10/31/2007 | 6.540 | 679,867 | | | | | | 4,567,842 | 09/13/2007 |
| 1742 | | ORLANDO | FL | | 01/28/2008 | 6.500 | 307,300 | | | | | | 1,660,346 | 12/18/2007 |
| 1756 | | LAKE OSWEGO | OR | | 03/28/2008 | 6.250 | 763,670 | | | | | | 2,450,697 | 01/31/2008 |
| 1760 | | MOUNTLAKE TERRACE | WA | | 05/01/2008 | 4.600 | 683,402 | | | | | | 4,147,561 | 02/07/2008 |
| 1762 | | BOCA RATON | FL | | 04/07/2008 | 6.625 | 400,953 | | | | | | 7,404,204 | 01/18/2008 |
| 1771 | | SPOKANE VALLEY | WA | | 04/25/2008 | 6.100 | 837,121 | | | | | | 3,136,038 | 03/28/2008 |
| 1809 | | RANCHO CUCAMONGA | CA | | 10/02/2008 | 4.950 | 2,503,122 | | | | | | 5,946,436 | 07/28/2008 |
| 1821 | | SAN JOSE | CA | | 11/10/2008 | 6.620 | 857,513 | | | | | | 18,640,265 | 09/22/2008 |
| 1844 | | GRAND PRAIRIE | TX | | 01/23/2009 | 7.550 | 516,303 | | | | | | 2,462,660 | 11/26/2008 |
| 1872 | | KAHULUI | HI | | 05/15/2009 | 7.850 | 884,736 | | | | | | 5,612,560 | 10/14/2008 |
| 1961 | | PITTSBURG | CA | | 01/29/2010 | 7.000 | 683,449 | | | | | | 8,291,484 | 12/22/2009 |
| 1978 | | RENTON | WA | | 03/12/2010 | 6.900 | 3,167,266 | | | | | | 8,148,089 | 02/05/2010 |
| 1979 | | SAN DIEGO | CA | | 04/05/2010 | 3.900 | 924,713 | | | | | | 5,564,004 | 02/26/2010 |
| 1985 | | STUDIO CITY | CA | | 04/19/2010 | 7.180 | 532,728 | | | | | | 3,084,717 | 03/12/2010 |
| 2008 | | MANHATTAN BEACH | CA | | 06/16/2010 | 7.500 | 2,038,891 | | | | | | 12,259,982 | 12/23/2009 |
| 2014 | | TORRANCE | CA | | 07/26/2010 | 6.940 | 151,713 | | | | | | 7,404,570 | 04/14/2010 |
| 2021 | | DRIGGS | ID | | 06/22/2010 | 5.900 | 414,080 | | | | | | 1,729,530 | 05/14/2010 |
| 2022 | | CLOVIS | CA | | 06/29/2010 | 4.100 | 1,727,085 | | | | | | 6,447,299 | 05/06/2010 |
| 2025 | | SOUTH JORDAN | UT | | 07/01/2010 | 3.600 | 1,119,662 | | | | | | 3,314,730 | 05/10/2010 |
| 2031 | | SUNRISE | FL | | 07/01/2010 | 6.930 | 321,810 | | | | | | 3,724,514 | 05/26/2010 |
| 2045 | | DAYTONA BEACH | FL | | 07/13/2010 | 4.750 | 2,591,539 | | | | | | 7,186,229 | 06/02/2010 |
| 2056 | | DEER PARK | IL | | 07/21/2010 | 6.900 | 806,829 | | | | | | 3,069,704 | 03/31/2010 |
| 2069 | | ALLEN | TX | | 09/01/2010 | 6.550 | 119,212 | | | | | | 2,918,219 | 07/12/2010 |
| 2070 | | GREENVILLE | SC | | 07/30/2010 | 4.000 | 1,734,902 | | | | | | 11,840,181 | 07/01/2010 |
| 2072 | | DULUTH | GA | | 10/04/2010 | 6.450 | 735,220 | | | | | | 2,772,082 | 06/10/2010 |
| 2076 | | East Lansing | MI | | 11/03/2010 | 3.400 | 1,987,336 | | | | | | 3,519,663 | 10/01/2010 |
| 2080 | | SAN FRANCISCO | CA | | 11/23/2010 | 5.900 | 1,143,962 | | | | | | 8,403,201 | 09/28/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 2083 | | SANTA ROSA | CA | | 10/06/2010 | 3.600 | 1,849,487 | | | | | | 2,671,460 | 07/16/2010 |
| 2084 | | ELK GROVE | CA | | 10/06/2010 | 4.500 | 4,425,470 | | | | | | 10,721,379 | 07/30/2010 |
| 2098 | | STOCKTON | CA | | 10/19/2010 | 6.400 | 401,330 | | | | | | 6,037,157 | 09/02/2010 |
| 2118 | | HOUSTON | TX | | 11/01/2010 | 6.100 | 4,185,718 | | | | | | 17,939,720 | 09/16/2010 |
| 2119 | | HOUSTON | TX | | 11/01/2010 | 6.100 | 903,740 | | | | | | 5,006,662 | 09/13/2010 |
| 2134 | | SAN JOSE | CA | | 12/13/2010 | 6.000 | 582,867 | | | | | | 9,607,553 | 10/06/2010 |
| 2136 | | BEDMINISTER | NJ | | 12/09/2010 | 6.000 | 989,643 | | | | | | 3,447,353 | 10/06/2010 |
| 2140 | | DALLAS | TX | | 12/03/2010 | 5.950 | 2,683,700 | | | | | | 5,401,379 | 10/04/2010 |
| 2146 | | DOWNERS GROVE | IL | | 12/14/2010 | 5.950 | 798,535 | | | | | | 8,448,812 | 11/30/2010 |
| 2164 | | NEWPORT BEACH | CA | | 01/27/2011 | 5.930 | 1,467,201 | | | | | | 3,357,034 | 10/31/2010 |
| 2182 | | SAN DIEGO | CA | | 12/16/2010 | 5.950 | 789,866 | | | | | | 1,839,890 | 11/29/2010 |
| 2206 | | VENTURA | CA | | 02/17/2011 | 5.800 | 273,819 | | | | | | 8,281,279 | 12/10/2010 |
| 2221 | | HAZELHURST | MS | | 04/06/2011 | 6.850 | 1,330,885 | | | | | | 4,084,940 | 10/01/2010 |
| 2229 | | SAN DIEGO | CA | | 03/10/2011 | 3.920 | 1,625,075 | | | | | | 2,084,696 | 01/12/2011 |
| 2274 | | POWAY | CA | | 04/18/2011 | 6.600 | 1,637,149 | | | | | | 9,612,950 | 11/30/2010 |
| 2289 | | BROOKFIELD | WI | | 05/13/2011 | 5.950 | 514,849 | | | | | | 4,875,772 | 04/06/2011 |
| 2310 | | SOUTHAMPTON | PA | | 06/17/2011 | 3.950 | 1,417,890 | | | | | | 4,361,250 | 04/21/2011 |
| 2315 | | EDMONDS | WA | | 06/10/2011 | 5.900 | 300,972 | | | | | | 5,253,305 | 04/11/2011 |
| 2318 | | SOLON | OH | | 05/04/2011 | 3.500 | 2,133,404 | | | | | | 12,862,018 | 04/11/2011 |
| 2319 | | SPRINGFIELD | GA | | 06/09/2011 | 6.200 | 2,527,166 | | | | | | 7,430,134 | 04/25/2011 |
| 2339 | | ALGONQUIN | IL | | 06/02/2011 | 3.950 | 1,073,977 | | | | | | 3,382,178 | 04/14/2011 |
| 2340 | | HIALEAH | FL | | 07/27/2011 | 6.040 | 1,584,778 | | | | | | 5,330,769 | 04/29/2011 |
| 2353 | | CLEBURNE | TX | | 09/23/2011 | 6.320 | 761,234 | | | | | | 3,070,474 | 08/02/2011 |
| 2354 | | MESQUITE | TX | | 09/23/2011 | 6.320 | 842,927 | | | | | | 2,055,524 | 08/02/2011 |
| 2355 | | MIDLAND | TX | | 09/23/2011 | 6.320 | 734,148 | | | | | | 2,191,329 | 07/26/2011 |
| 2360 | | AUSTIN | TX | | 07/11/2011 | 5.750 | 270,379 | | | | | | 3,807,147 | 06/16/2011 |
| 2366 | | HILLSBORO | OR | | 06/30/2011 | 4.650 | 2,316,720 | | | | | | 22,473,535 | 05/27/2011 |
| 2369 | | MARRERO | LA | | 10/07/2011 | 6.060 | 1,571,533 | | | | | | 4,673,225 | 08/11/2011 |
| 2381 | | KALAMAZOO | MI | | 08/01/2011 | 5.900 | 878,821 | | | | | | 1,802,323 | 06/17/2011 |
| 2385 | | SAN BERNARDINO | CA | | 08/09/2011 | 3.950 | 1,883,955 | | | | | | 6,977,537 | 06/15/2011 |
| 2392 | | FOX LAKE | IL | | 09/30/2011 | 5.900 | 870,651 | | | | | | 1,143,273 | 06/22/2011 |
| 2395 | | MADISON | WI | | 08/19/2011 | 5.850 | 3,899,930 | | | | | | 11,530,370 | 07/15/2011 |
| 2404 | | DENVER | CO | | 09/20/2011 | 4.950 | 800,419 | | | | | | 2,002,965 | 07/25/2011 |
| 2411 | | HAPEVILLE | GA | | 09/28/2011 | 6.000 | 750,614 | | | | | | 2,574,277 | 07/25/2011 |
| 2418 | | COLORADO SPRINGS | CO | | 10/04/2011 | 5.600 | 1,160,754 | | | | | | 4,933,613 | 06/28/2011 |
| 2429 | | POTTSTOWN | PA | | 09/30/2011 | 6.750 | 1,220,733 | | | | | | 2,093,235 | 06/28/2011 |
| 2430 | | ENID | OK | | 09/30/2011 | 5.240 | 5,066,534 | | | | | | 5,570,980 | 08/02/2011 |
| 2433 | | AUSTELL | GA | | 09/30/2011 | 6.750 | 2,825,626 | | | | | | 7,004,992 | 07/19/2011 |
| 2435 | | ST PETERSBURG | FL | | 09/30/2011 | 6.750 | 1,052,799 | | | | | | 1,496,278 | 07/18/2011 |
| 2444 | | PEARLAND | TX | | 12/29/2011 | 5.650 | 509,679 | | | | | | 6,378,392 | 07/27/2011 |
| 2448 | | EMERYVILLE | CA | | 09/29/2011 | 5.900 | 1,668,436 | | | | | | 5,669,536 | 07/28/2011 |
| 2453 | | LINTHICUM | MD | | 09/29/2011 | 5.750 | 1,094,534 | | | | | | 5,615,476 | 06/20/2011 |
| 2477 | | LA CROSSE | WI | | 12/08/2011 | 5.800 | 5,206,275 | | | | | | 15,304,761 | 10/12/2011 |
| 2482 | | DAYTON | OH | | 01/06/2012 | 5.500 | 507,993 | | | | | | 4,375,073 | 09/26/2011 |
| 2519 | | HICKSVILLE | NY | | 01/05/2012 | 5.375 | 929,775 | | | | | | 3,306,360 | 11/26/2011 |
| 3006 | | RALEIGH | NC | | 11/22/2011 | 5.375 | 1,060,514 | | | | | | 4,787,141 | 10/21/2011 |
| 3020 | | CAMPBELL | CA | | 12/29/2011 | 5.300 | 411,765 | | | | | | 4,786,773 | 11/15/2011 |
| 3026 | | TEMPLETON | CA | | 02/17/2012 | 5.350 | 62,526 | | | | | | 960,873 | 11/18/2011 |
| 3031 | | INDIANAPOLIS | IN | | 12/27/2011 | 5.500 | 924,424 | | | | | | 3,156,585 | 11/07/2011 |
| 3050 | | CHANDLER | AZ | | 01/03/2012 | 5.450 | 1,413,937 | | | | | | 3,838,434 | 10/24/2011 |
| 3063 | | HOUSTON | TX | | 01/18/2012 | 5.500 | 1,135,935 | | | | | | 5,081,497 | 11/30/2011 |
| 3082 | | COLUMBIA | SC | | 03/05/2012 | 4.650 | 3,027,466 | | | | | | 5,287,325 | 01/06/2012 |

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3083 | | MARTINSVILLE | VA | | 04/17/2012 | 5.450 | 5,586,987 | | | | | | 15,229,326 | 03/21/2012 |
| 3096 | CF | PORT ARTHUR | TX | | 01/31/2012 | 5.250 | 1,178,284 | | | | | | 11,233,785 | 12/16/2011 |
| 3111 | | BRYAN | TX | | 02/17/2012 | 5.500 | 819,692 | | | | | | 1,264,831 | 12/09/2011 |
| 3122 | | SEATTLE | WA | | 05/03/2012 | 5.450 | 975,597 | | | | | | 12,681,262 | 02/15/2012 |
| 3136 | | LONG ISLAND CITY | NY | | 06/22/2012 | 5.400 | 1,262,478 | | | | | | 9,132,681 | 02/16/2012 |
| 3138 | | ST LOUIS | MO | | 03/20/2012 | 5.250 | 659,062 | | | | | | 4,122,161 | 01/13/2012 |
| 3145 | | SEATTLE | WA | | 03/14/2012 | 5.300 | 1,310,250 | | | | | | 5,547,328 | 02/14/2012 |
| 3161 | | WINCHESTER | VA | | 04/10/2012 | 5.500 | 1,110,431 | | | | | | 7,546,122 | 02/03/2012 |
| 3167 | | LANCASTER | TX | | 03/01/2012 | 5.400 | 1,482,743 | | | | | | 3,271,822 | 02/06/2012 |
| 3174 | | KIRKLAND | WA | | 01/18/2013 | 3.700 | 1,068,880 | | | | | | 2,866,246 | 11/16/2012 |
| 3176 | | OVERLAND PARK | KS | | 07/13/2012 | 5.250 | 642,037 | | | | | | 7,338,491 | 05/02/2012 |
| 3214 | | FAYETTEVILLE | NC | | 04/24/2012 | 5.070 | 653,655 | | | | | | 2,578,490 | 02/20/2012 |
| 3240 | | SANTA ANA | CA | | 07/18/2012 | 3.850 | 1,047,520 | | | | | | 5,931,047 | 06/11/2012 |
| 3245 | | BURIEN | WA | | 07/31/2012 | 5.050 | 1,408,703 | | | | | | 2,277,693 | 06/11/2012 |
| 3273 | CF | CHESAPEAKE | VA | | 06/28/2012 | 5.350 | 3,581,245 | | | | | | 14,549,831 | 05/04/2012 |
| 3275 | | CARPENTERSVILLE | IL | | 06/11/2012 | 5.100 | 750,919 | | | | | | 852,941 | 03/31/2012 |
| 3276 | CF | SAN MARCOS | CA | | 06/04/2012 | 5.125 | 1,560,994 | | | | | | 5,960,574 | 04/05/2012 |
| 3285 | | HOUSTON | TX | | 05/23/2012 | 4.800 | 3,034,274 | | | | | | 9,436,836 | 04/04/2012 |
| 3297 | CF | LAS VEGAS | NV | | 06/22/2012 | 5.450 | 2,072,834 | | | | | | 5,371,165 | 04/30/2012 |
| 3307 | CF | ARCADIA | CA | | 07/24/2012 | 4.850 | 5,343,640 | | | | | | 13,345,274 | 05/02/2012 |
| 3310 | | VENICE | FL | | 05/10/2012 | 4.950 | 1,372,447 | | | | | | 7,953,552 | 04/20/2012 |
| 3325 | CF | HOUSTON | TX | | 08/17/2012 | 5.000 | 1,392,498 | | | | | | 7,027,445 | 06/14/2012 |
| 3343 | CF | RENO | NV | | 07/25/2012 | 4.900 | 1,541,106 | | | | | | 9,528,578 | 05/18/2012 |
| 3344 | CF | SAN DIEGO | CA | | 06/29/2012 | 5.050 | 1,453,091 | | | | | | 8,673,342 | 06/13/2012 |
| 3346 | | BEVERLY HILLS | CA | | 05/23/2013 | 5.050 | 898,631 | | | | | | 5,326,907 | 09/11/2012 |
| 3349 | | BROOKINGS | OR | | 07/20/2012 | 5.000 | 1,216,249 | | | | | | 4,662,807 | 05/24/2012 |
| 3350 | CF | MEDFORD | OR | | 10/10/2012 | 4.950 | 1,394,303 | | | | | | 8,078,736 | 08/15/2012 |
| 3351 | | MESA | AZ | | 06/22/2012 | 5.375 | 1,498,430 | | | | | | 4,031,502 | 05/10/2012 |
| 3360 | | SANTA CRUZ | CA | | 07/26/2012 | 5.000 | 1,390,131 | | | | | | 5,292,691 | 06/04/2012 |
| 3373 | | ARDEN HILLS | MN | | 10/17/2012 | 5.000 | 2,387,918 | | | | | | 6,446,016 | 06/14/2012 |
| 3375 | | TUCSON | AZ | | 09/10/2012 | 4.800 | 2,082,239 | | | | | | 10,169,711 | 07/26/2012 |
| 3380 | | GRAND PRAIRIE | TX | | 07/16/2012 | 4.750 | 2,089,455 | | | | | | 4,872,000 | 06/21/2012 |
| 3384 | | THORNTON | CO | | 08/08/2012 | 5.000 | 1,142,248 | | | | | | 1,853,307 | 06/15/2012 |
| 3385 | | NILES | IL | | 08/30/2012 | 4.950 | 1,678,511 | | | | | | 2,872,461 | 06/28/2012 |
| 3401 | | DENVILLE | NJ | | 09/20/2012 | 4.850 | 2,595,056 | | | | | | 18,106,058 | 07/11/2012 |
| 3402 | | DRAPER | UT | | 09/28/2012 | 7.250 | 1,734,177 | | | | | | 5,307,335 | 08/17/2012 |
| 3420 | | STERLING HEIGHTS | MI | | 09/20/2012 | 4.950 | 1,723,931 | | | | | | 4,155,556 | 07/17/2012 |
| 3424 | | FARMINGTON | NM | | 11/30/2012 | 5.000 | 446,282 | | | | | | 2,497,863 | 08/06/2012 |
| 3436 | CF | BLUFFTON | SC | | 10/03/2012 | 4.750 | 1,198,437 | | | | | | 5,735,684 | 08/15/2012 |
| 3437 | | DALLAS | TX | | 08/20/2012 | 4.500 | 6,274,315 | | | | | | 14,317,051 | 08/03/2012 |
| 3442 | CF | WASHINGTON | DC | | 11/28/2012 | 4.750 | 2,475,160 | | | | | | 10,735,033 | 09/26/2012 |
| 3444 | | BELLEVUE | WA | | 08/31/2012 | 4.910 | 8,137,856 | | | | | | 19,575,388 | 07/15/2012 |
| 3451 | | PITTSBURGH | PA | | 11/16/2012 | 5.370 | 1,163,575 | | | | | | 2,864,916 | 09/04/2012 |
| 3455 | | ABINGDON | MD | | 11/01/2012 | 4.420 | 2,556,651 | | | | | | 13,982,070 | 09/24/2012 |
| 3458 | | NOVI | MI | | 11/19/2012 | 4.640 | 2,313,048 | | | | | | 12,546,811 | 09/14/2012 |
| 3463 | | SAN DIEGO | CA | | 12/31/2012 | 4.650 | 6,550,783 | | | | | | 13,675,359 | 09/12/2012 |
| 3466 | | FRESNO | CA | | 10/17/2012 | 4.550 | 1,056,159 | | | | | | 4,286,138 | 08/15/2012 |
| 3474 | | ORLANDO | FL | | 01/24/2013 | 4.500 | 938,854 | | | | | | 4,285,276 | 09/05/2012 |
| 3480 | | PHOENIX | AZ | | 10/24/2012 | 4.680 | 516,561 | | | | | | 4,071,429 | 09/17/2012 |
| 3481 | | CANTON | OH | | 11/16/2012 | 4.740 | 4,277,589 | | | | | | 14,016,102 | 09/20/2012 |
| 3486 | | WEATHERFORD | TX | | 10/09/2012 | 4.800 | 850,296 | | | | | | 1,959,198 | 09/04/2012 |
| 3487 | | DALLAS | TX | | 09/24/2012 | 4.550 | 3,128,449 | | | | | | 11,496,929 | 08/22/2012 |

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3490 | CF | SAN ANGELO | TX | | 11/15/2012 | 4.650 | 2,352,883 | | | | | | 5,782,599 | 10/04/2012 |
| 3497 | | FALLSTON | MD | | 11/27/2012 | 4.550 | 1,803,369 | | | | | | 6,673,938 | 10/29/2012 |
| 3503 | | ODESSA | FL | | 10/30/2012 | 4.650 | 1,624,991 | | | | | | 5,242,120 | 09/28/2012 |
| 3517 | | GRAND PRAIRIE | TX | | 10/29/2012 | 4.950 | 1,437,045 | | | | | | 3,034,862 | 09/30/2012 |
| 3530 | | ORLANDO | FL | | 12/06/2012 | 4.650 | 1,126,863 | | | | | | 5,270,291 | 10/16/2012 |
| 3533 | | SANTA ANA | CA | | 12/31/2012 | 4.750 | 1,525,172 | | | | | | 6,187,216 | 10/04/2012 |
| 3535 | | AUSTIN | TX | | 12/28/2012 | 4.650 | 1,365,061 | | | | | | 6,035,256 | 10/15/2012 |
| 3554 | | FAYETTEVILLE | NC | | 12/19/2012 | 4.250 | 1,409,869 | | | | | | 7,706,852 | 10/26/2012 |
| 3562 | | DOWNERS GROVE | IL | | 02/11/2013 | 4.500 | 2,982,263 | | | | | | 9,616,262 | 11/14/2012 |
| 3563 | | SANTA ANA | CA | | 02/28/2013 | 4.550 | 461,776 | | | | | | 2,109,328 | 11/14/2012 |
| 3566 | | SANTA MONICA | CA | | 12/06/2012 | 6.200 | 3,528,150 | | | | | | 28,593,580 | 10/22/2012 |
| 3568 | | BELLEVUE | WA | | 12/14/2012 | 4.350 | 1,312,387 | | | | | | 4,747,327 | 10/26/2012 |
| 3577 | | AUSTIN | TX | | 12/28/2012 | 4.400 | 2,381,629 | | | | | | 20,220,199 | 11/12/2012 |
| 3579 | | SHAKER HEIGHTS | OH | | 02/27/2013 | 4.700 | 589,613 | | | | | | 1,036,302 | 01/15/2013 |
| 3582 | | ONTARIO | CA | | 06/27/2013 | 4.750 | 595,949 | | | | | | 2,096,109 | 12/03/2012 |
| 3583 | | FRESNO | CA | | 04/03/2013 | 4.900 | 1,003,845 | | | | | | 2,576,434 | 01/23/2013 |
| 3584 | CF | BELLEVUE | WA | | 12/14/2012 | 4.350 | 1,802,858 | | | | | | 5,161,865 | 11/19/2012 |
| 3592 | | SAN FRANCISCO | CA | | 02/27/2013 | 4.650 | 1,188,258 | | | | | | 3,760,874 | 12/19/2012 |
| 3612 | | DALLAS | TX | | 12/05/2012 | 4.650 | 574,056 | | | | | | 1,483,526 | 11/14/2012 |
| 3623 | | FORT COLLINS | CO | | 04/05/2013 | 4.350 | 4,502,083 | | | | | | 11,183,088 | 01/12/2013 |
| 3627 | | SALT LAKE CITY | UT | | 02/05/2013 | 4.500 | 354,494 | | | | | | 4,925,813 | 12/06/2012 |
| 3631 | | MURRAY | UT | | 02/01/2013 | 4.750 | 1,610,982 | | | | | | 6,795,800 | 12/21/2012 |
| 3639 | | SEGUIN | TX | | 02/01/2013 | 6.100 | 1,279,627 | | | | | | 3,935,285 | 01/04/2013 |
| 3655 | | ORANGE | CA | | 03/28/2013 | 4.650 | 1,365,599 | | | | | | 3,732,101 | 02/08/2013 |
| 3664 | | GRAPEVINE | TX | | 03/20/2013 | 4.540 | 1,771,134 | | | | | | 11,304,588 | 02/04/2013 |
| 3671 | | COMMERCE | MI | | 03/11/2013 | 4.670 | 745,214 | | | | | | 3,274,676 | 02/01/2013 |
| 3673 | | CONROE | TX | | 03/26/2013 | 4.400 | 646,337 | | | | | | 3,848,276 | 01/22/2013 |
| 3676 | | KENTWOOD | MI | | 08/06/2013 | 4.550 | 181,807 | | | | | | 1,615,870 | 03/21/2013 |
| 3683 | | FONTANA | CA | | 02/27/2013 | 4.950 | 1,850,010 | | | | | | 4,277,934 | 01/30/2013 |
| 3686 | | WESTMINSTER | CA | | 05/23/2013 | 4.350 | 9,556,980 | | | | | | 42,566,232 | 03/24/2013 |
| 3692 | | ISLANDIA | NY | | 03/22/2013 | 4.500 | 822,450 | | | | | | 4,010,427 | 01/22/2013 |
| 3702 | | PEORIA | AZ | | 03/05/2013 | 4.400 | 2,058,070 | | | | | | 6,631,034 | 02/07/2013 |
| 3703 | | INGLEWOOD | CA | | 06/17/2013 | 4.500 | 4,174,952 | | | | | | 13,882,550 | 03/21/2013 |
| 3705 | | DU QUOIN | IL | | 03/22/2013 | 4.400 | 502,742 | | | | | | 2,432,069 | 01/29/2013 |
| 3716 | | PIKESVILLE | MD | | 05/29/2013 | 4.610 | 839,613 | | | | | | 1,711,806 | 03/22/2013 |
| 3723 | | MILWAUKIE | OR | | 04/30/2013 | 4.750 | 1,092,080 | | | | | | 5,778,308 | 02/27/2013 |
| 3726 | | SALT LAKE CITY | UT | | 04/10/2013 | 4.700 | 586,648 | | | | | | 1,723,020 | 02/20/2013 |
| 3743 | | ROME | GA | | 07/12/2013 | 5.080 | 3,310,640 | | | | | | 18,647,967 | 05/03/2013 |
| 3744 | | JEFFERSON CITY | MO | | 09/20/2013 | 4.500 | 3,322,273 | | | | | | 10,398,413 | 06/18/2013 |
| 3745 | | SAMMAMISH | WA | | 04/05/2013 | 4.610 | 935,138 | | | | | | 3,978,698 | 03/11/2013 |
| 3750 | | MT PLEASANT | TX | | 06/03/2013 | 4.450 | 1,101,003 | | | | | | 2,866,136 | 04/21/2013 |
| 3765 | | PORTLAND | OR | | 06/06/2013 | 4.520 | 531,720 | | | | | | 7,613,716 | 03/28/2013 |
| 3770 | | THORNTON | CO | | 05/01/2013 | 4.860 | 1,579,336 | | | | | | 3,495,285 | 03/25/2013 |
| 3771 | | SPARKS | NV | | 05/03/2013 | 4.550 | 374,082 | | | | | | 3,139,013 | 04/03/2013 |
| 3778 | | MILL VALLEY | CA | | 10/15/2013 | 5.030 | 4,046,820 | | | | | | 12,225,038 | 08/16/2013 |
| 3782 | | SAN DIEGO | CA | | 06/18/2013 | 4.700 | 1,004,473 | | | | | | 3,938,765 | 04/17/2013 |
| 3800 | | MADISON HEIGHTS | MI | | 08/19/2013 | 4.700 | 844,251 | | | | | | 2,735,122 | 06/19/2013 |
| 3801 | | COLLEGE STATION | TX | | 06/24/2013 | 4.750 | 3,744,025 | | | | | | 5,341,207 | 04/18/2013 |
| 3802 | CF | CLEVELAND HEIGHTS | OH | | 11/01/2013 | 4.900 | 1,892,134 | | | | | | 2,851,615 | 05/31/2013 |
| 3805 | | CLIFFSIDE PARK | NJ | | 12/31/2013 | 4.950 | 514,242 | | | | | | 1,780,290 | 06/27/2013 |
| 3818 | | LAS VEGAS | NV | | 07/30/2013 | 4.500 | 1,874,719 | | | | | | 11,593,321 | 06/19/2013 |
| 3819 | | VALLEJO | CA | | 08/01/2013 | 6.200 | 1,104,924 | | | | | | 3,731,085 | 05/30/2013 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 3827 | | ASHTABULA | OH | | 08/30/2013 | 4.500 | 317,399 | | | | | | 1,587,148 | 06/28/2013 |
| 3837 | | FLORENCE | KY | | 07/30/2013 | 4.660 | 282,746 | | | | | | 2,020,498 | 05/29/2013 |
| 3838 | | CHINO HILLS | CA | | 08/28/2013 | 5.110 | 919,057 | | | | | | 3,385,269 | 05/28/2013 |
| 3851 | | ANGELS CAMP | CA | | 07/22/2013 | 4.560 | 2,500,771 | | | | | | 5,198,008 | 06/03/2013 |
| 3854 | | WEST VALLEY CITY | UT | | 08/01/2013 | 4.400 | 478,102 | | | | | | 1,470,532 | 06/03/2013 |
| 3859 | | BLOOMFIELD HILLS | MI | | 08/19/2013 | 4.700 | 615,050 | | | | | | 1,475,142 | 06/20/2013 |
| 3860 | | BEVERLY HILLS | MI | | 08/19/2013 | 4.700 | 1,314,509 | | | | | | 3,534,746 | 06/20/2013 |
| 3864 | | HAWTHORNE | CA | | 09/12/2013 | 5.100 | 2,077,306 | | | | | | 10,694,205 | 06/12/2013 |
| 3881 | | AUSTIN | TX | | 09/05/2013 | 4.650 | 1,095,578 | | | | | | 4,374,854 | 06/21/2013 |
| 3891 | | SOLON | OH | | 08/22/2013 | 4.750 | 1,027,159 | | | | | | 3,134,605 | 07/08/2013 |
| 3897 | | PENDLETON | OR | | 09/30/2013 | 4.720 | 371,989 | | | | | | 1,969,698 | 06/28/2013 |
| 3898 | | PORTLAND | OR | | 09/30/2013 | 4.720 | 316,202 | | | | | | 1,991,966 | 06/28/2013 |
| 3900 | | VAN NUYS | CA | | 09/04/2013 | 4.850 | 549,470 | | | | | | 2,629,191 | 08/12/2013 |
| 3901 | | BRIGHTON | MI | | 10/04/2013 | 5.320 | 963,006 | | | | | | 3,480,453 | 08/09/2013 |
| 3904 | | HOLLYWOOD | CA | | 09/25/2013 | 4.750 | 1,120,407 | | | | | | 4,428,757 | 07/11/2013 |
| 3906 | | DEPEW | NY | | 09/20/2013 | 4.800 | 604,757 | | | | | | 2,307,745 | 07/19/2013 |
| 3920 | | MIAMI | FL | | 07/31/2013 | 4.790 | 2,233,732 | | | | | | 7,249,864 | 07/11/2013 |
| 3929 | | FARMINGTON | NM | | 09/12/2013 | 4.860 | 2,199,163 | | | | | | 5,820,174 | 07/24/2013 |
| 3932 | | BAY SHORE | NY | | 10/30/2013 | 5.090 | 558,198 | | | | | | 2,600,172 | 08/24/2013 |
| 3944 | | MERCED | CA | | 09/30/2013 | 4.900 | 231,742 | | | | | | 3,658,499 | 07/31/2013 |
| 3945 | | TAMPA | FL | | 01/24/2014 | 5.250 | 1,746,536 | | | | | | 3,173,882 | 10/08/2013 |
| 3947 | | HENDERSON | NV | | 11/05/2013 | 5.100 | 311,306 | | | | | | 2,355,422 | 09/23/2013 |
| 3948 | CF | MARYLAND HEIGHTS | MO | | 10/23/2013 | 6.500 | 4,772,973 | | | | | | 22,251,150 | 08/08/2013 |
| 3964 | | GLENDALE | AZ | | 12/02/2013 | 5.150 | 969,378 | | | | | | 2,981,214 | 10/15/2013 |
| 3973 | | WOODMERE | OH | | 12/04/2013 | 4.800 | 922,366 | | | | | | 2,722,173 | 09/19/2013 |
| 3977 | | PLEASANTON | CA | | 09/30/2013 | 7.000 | 2,222,062 | | | | | | 3,765,926 | 08/28/2013 |
| 3979 | | CLEVELAND | OH | | 12/04/2013 | 4.800 | 631,076 | | | | | | 2,043,547 | 09/19/2013 |
| 3980 | | CLEVELAND | OH | | 12/04/2013 | 4.800 | 694,209 | | | | | | 2,002,934 | 09/19/2013 |
| 3987 | | BIRMINGHAM | AL | | 11/01/2013 | 4.250 | 1,548,517 | | | | | | 3,904,025 | 09/30/2013 |
| 3989 | | ANTIOCH | CA | | 10/08/2013 | 5.350 | 1,860,085 | | | | | | 3,840,346 | 09/25/2013 |
| 3990 | | GREENVILLE | TX | | 10/24/2013 | 5.350 | 1,072,960 | | | | | | 1,859,269 | 09/09/2013 |
| 3993 | | AVONDALE | AZ | | 11/22/2013 | 4.940 | 1,401,696 | | | | | | 5,366,570 | 10/14/2013 |
| 3997 | CF | SIOUX FALLS | SD | | 11/14/2013 | 4.950 | 1,609,849 | | | | | | 5,848,388 | 10/21/2013 |
| 3998 | | TUCSON | AZ | | 12/06/2013 | 5.160 | 841,139 | | | | | | 4,357,878 | 09/27/2013 |
| 3999 | CF | LA HABRA | CA | | 02/19/2014 | 5.150 | 1,952,966 | | | | | | 5,830,754 | 12/27/2013 |
| 4000 | | EL SEGUNDO | CA | | 12/10/2013 | 5.350 | 3,677,131 | | | | | | 10,457,617 | 10/09/2013 |
| 4004 | | NORCROSS | GA | | 12/10/2013 | 4.900 | 635,134 | | | | | | 3,236,305 | 11/07/2013 |
| 4009 | | COLORADO SPRINGS | CO | | 10/29/2013 | 5.350 | 1,155,436 | | | | | | 1,522,762 | 10/09/2013 |
| 4013 | | BRIGHTON | CO | | 03/05/2014 | 5.300 | 697,438 | | | | | | 1,836,147 | 10/21/2013 |
| 4014 | | UNIVERSITY HEIGHTS | OH | | 12/20/2013 | 5.300 | 1,817,719 | | | | | | 2,482,189 | 11/08/2013 |
| 4018 | CF | WESTLAKE VILLAGE | CA | | 02/03/2014 | 4.700 | 4,675,634 | | | | | | 6,863,834 | 12/23/2013 |
| 4022 | CF | SAN FRANCISCO | CA | | 12/26/2013 | 5.100 | 1,347,471 | | | | | | 2,576,769 | 11/30/2013 |
| 4025 | | SAN FRANCISCO | CA | | 04/16/2014 | 5.150 | 953,223 | | | | | | 2,391,603 | 03/26/2014 |
| 4027 | | FORT MEYERS | FL | | 12/05/2013 | 5.300 | 1,258,392 | | | | | | 5,000,843 | 11/04/2013 |
| 4029 | | GREENSBORO | NC | | 12/30/2013 | 5.200 | 1,007,199 | | | | | | 1,689,046 | 12/04/2013 |
| 4030 | | VENTURA | CA | | 12/26/2013 | 5.250 | 4,928,346 | | | | | | 24,734,214 | 11/25/2013 |
| 4031 | | TUCSON | AZ | | 12/30/2013 | 5.250 | 1,231,970 | | | | | | 7,282,295 | 11/27/2013 |
| 4038 | | EL DORADO HILLS | CA | | 12/02/2013 | 5.070 | 432,602 | | | | | | 1,676,877 | 10/31/2013 |
| 4041 | | ROCKVILLE CENTRE | NY | | 01/21/2014 | 5.150 | 791,984 | | | | | | 4,153,392 | 12/05/2013 |
| 4043 | CF | FRESNO | CA | | 04/01/2014 | 4.970 | 977,820 | | | | | | 2,876,664 | 02/20/2014 |
| 4045 | | HILLSBORO | OR | | 11/27/2013 | 6.850 | 1,630,683 | | | | | | 4,407,655 | 10/20/2013 |
| 4049 | CF | DENVILLE | NJ | | 12/19/2013 | 5.050 | 4,038,375 | | | | | | 14,800,060 | 12/05/2013 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 4052 | | CEDAR PARK | TX | | 12/20/2013 | 4.800 | 93,477 | | | | | | 4,511,813 | 11/21/2013 |
| 4053 | | AUSTIN | TX | | 12/20/2013 | 4.800 | 104,610 | | | | | | 2,822,308 | 11/21/2013 |
| 4058 | CF | DENVILLE | NJ | | 12/19/2013 | 5.050 | 3,550,025 | | | | | | 6,064,743 | 12/03/2013 |
| 4060 | | CLINTON TOWNSHIP | MI | | 01/15/2014 | 4.900 | 881,391 | | | | | | 5,478,807 | 11/05/2013 |
| 4067 | | PHOENIX | OR | | 12/04/2013 | 4.820 | 1,085,537 | | | | | | 4,493,247 | 11/15/2013 |
| 4071 | | WEST HOLLYWOOD | CA | | 12/20/2013 | 5.000 | 1,483,967 | | | | | | 4,928,517 | 11/25/2013 |
| 4082 | | ST LOUIS PARK | MN | | 02/20/2014 | 5.160 | 1,689,822 | | | | | | 3,997,784 | 12/17/2013 |
| 4101 | | BALTIMORE | MD | | 12/31/2013 | 4.140 | 4,109,277 | | | | | | 24,810,063 | 12/18/2013 |
| 4102 | | SANTA ROSA | CA | | 01/15/2014 | 5.250 | 4,404,806 | | | | | | 30,386,763 | 11/26/2013 |
| 4115 | CF | ROSEBURG | OR | | 02/28/2014 | 5.140 | 835,728 | | | | | | 3,437,756 | 02/05/2014 |
| 4116 | | BRANDON | FL | | 04/28/2014 | 5.150 | 452,152 | | | | | | 1,632,496 | 01/10/2014 |
| 4118 | CF | ANTIOCH | CA | | 03/03/2014 | 5.110 | 2,672,370 | | | | | | 9,578,212 | 01/24/2014 |
| 4119 | | CATHEDRAL CITY | CA | | 09/25/2014 | 4.450 | 1,221,575 | | | | | | 5,267,929 | 08/19/2014 |
| 4120 | | MANDEVILLE | LA | | 02/27/2014 | 5.140 | 1,802,154 | | | | | | 5,155,330 | 02/05/2014 |
| 4122 | | REDONDO BEACH | CA | | 04/09/2014 | 5.450 | 538,187 | | | | | | 1,911,114 | 02/26/2014 |
| 4125 | | KIRKLAND | WA | | 03/20/2014 | 5.300 | 773,982 | | | | | | 2,716,719 | 01/31/2014 |
| 4126 | | CLERMONT | FL | | 07/17/2014 | 4.860 | 1,575,835 | | | | | | 4,256,849 | 03/26/2014 |
| 4129 | | DEPEW | NY | | 09/17/2015 | 4.990 | 1,011,706 | | | | | | 2,403,714 | 09/19/2014 |
| 4130 | CF | SACRAMENTO | CA | | 02/26/2014 | 5.020 | 1,795,114 | | | | | | 5,702,545 | 12/06/2013 |
| 4132 | CF | FOLSOM | CA | | 03/26/2014 | 5.150 | 2,638,438 | | | | | | 5,678,985 | 02/14/2014 |
| 4134 | CF | SAN LUIS OBISPO | CA | | 05/30/2014 | 5.050 | 3,940,821 | | | | | | 10,925,431 | 05/16/2014 |
| 4137 | CF | NIAGARA FALLS | NY | | 09/24/2014 | 4.650 | 4,256,368 | | | | | | 16,976,978 | 08/21/2014 |
| 4139 | | LEMON GROVE | CA | | 05/08/2014 | 4.750 | 1,319,196 | | | | | | 13,227,487 | 02/12/2014 |
| 4140 | CF | SAN FRANCISCO | CA | | 04/15/2014 | 4.500 | 2,073,666 | | | | | | 4,323,879 | 03/04/2014 |
| 4142 | CF | INDIANAPOLIS | IN | | 04/18/2014 | 4.890 | 1,790,497 | | | | | | 3,530,398 | 03/17/2014 |
| 4147 | CF | RAVENNA | OH | | 05/19/2014 | 5.200 | 981,750 | | | | | | 3,768,696 | 03/13/2014 |
| 4151 | | LITTLETON | CO | | 03/28/2014 | 4.720 | 943,714 | | | | | | 2,509,367 | 03/10/2014 |
| 4152 | | DENVER | CO | | 03/28/2014 | 4.720 | 631,226 | | | | | | 1,685,773 | 03/10/2014 |
| 4153 | | COLORADO SPRINGS | CO | | 03/28/2014 | 4.720 | 643,726 | | | | | | 1,809,255 | 03/10/2014 |
| 4154 | | ARVADA | CO | | 06/02/2014 | 4.930 | 837,391 | | | | | | 2,152,364 | 03/10/2014 |
| 4155 | | CENTENNIAL | CO | | 06/02/2014 | 4.930 | 780,297 | | | | | | 1,939,822 | 03/10/2014 |
| 4156 | | THORNTON | CO | | 06/02/2014 | 4.930 | 780,297 | | | | | | 2,050,089 | 03/10/2014 |
| 4157 | | KETCHIKAN | AK | | 06/02/2014 | 4.930 | 583,637 | | | | | | 1,606,010 | 03/12/2014 |
| 4159 | CF | GILROY | CA | | 05/13/2014 | 4.800 | 2,293,407 | | | | | | 15,099,502 | 03/28/2014 |
| 4162 | | SACRAMENTO | CA | | 03/31/2014 | 5.050 | 1,280,031 | | | | | | 6,759,472 | 02/28/2014 |
| 4163 | | LAKE FOREST | CA | | 07/31/2014 | 5.120 | 6,421,607 | | | | | | 14,268,183 | 03/11/2014 |
| 4168 | | POOLER | GA | | 07/22/2014 | 5.000 | 1,217,538 | | | | | | 3,055,680 | 03/11/2014 |
| 4170 | | SAN DIEGO | CA | | 02/28/2014 | 5.100 | 2,999,688 | | | | | | 21,345,802 | 02/20/2014 |
| 4174 | CF | TORRANCE | CA | | 04/16/2014 | 4.920 | 2,381,750 | | | | | | 5,243,464 | 02/18/2014 |
| 4176 | | KERRVILLE | TX | | 04/28/2014 | 4.750 | 722,957 | | | | | | 4,923,022 | 03/31/2014 |
| 4177 | | PFLUGERVILLE | TX | | 04/28/2014 | 4.750 | 325,534 | | | | | | 2,691,134 | 03/28/2014 |
| 4180 | | MOUNTAIN VIEW | CA | | 05/19/2014 | 4.700 | 6,134,862 | | | | | | 17,590,155 | 02/27/2014 |
| 4182 | | PROVO | UT | | 05/01/2014 | 4.710 | 906,326 | | | | | | 2,097,644 | 03/20/2014 |
| 4183 | CF | PONTIAC | MI | | 05/09/2014 | 4.820 | 1,550,212 | | | | | | 10,592,376 | 04/23/2014 |
| 4189 | | BEREA | OH | | 04/28/2014 | 5.100 | 358,733 | | | | | | 1,000,916 | 03/14/2014 |
| 4192 | | GREENWOOD VILLAGE | CO | | 06/13/2014 | 4.880 | 688,970 | | | | | | 1,781,047 | 04/16/2014 |
| 4199 | CF | PORTLAND | OR | | 05/29/2014 | 4.400 | 122,215 | | | | | | 6,389,250 | 04/10/2014 |
| 4200 | | CHANDLER | AZ | | 03/31/2014 | 4.850 | 662,302 | | | | | | 8,144,061 | 03/21/2014 |
| 4201 | | AKRON | OH | | 05/08/2014 | 4.980 | 4,057,796 | | | | | | 6,352,849 | 03/25/2014 |
| 4202 | CF | MAYFIELD VILLAGE | OH | | 05/02/2014 | 4.400 | 2,022,456 | | | | | | 4,186,626 | 03/31/2014 |
| 4203 | CF | COPLEY | OH | | 06/11/2014 | 4.600 | 415,546 | | | | | | 3,892,662 | 04/24/2014 |
| 4204 | | NILES | IL | | 05/14/2014 | 5.090 | 1,911,525 | | | | | | 8,113,080 | 03/31/2014 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 4211 | CF | MARTINEZ | CA | | 04/29/2014 | 4.740 | 2,224,178 | | | | | | 10,676,227 | 03/19/2014 |
| 4213 | CF | WESTBURY | NY | | 06/30/2014 | 4.530 | 3,993,607 | | | | | | 7,830,829 | 05/08/2014 |
| 4216 | | TEMPE | AZ | | 07/17/2014 | 5.020 | 2,188,079 | | | | | | 4,904,811 | 04/03/2014 |
| 4218 | CF | PALM DESERT | CA | | 05/30/2014 | 4.700 | 8,433,096 | | | | | | 29,128,726 | 04/28/2014 |
| 4221 | CF | SACRAMENTO | CA | | 04/30/2014 | 4.770 | 712,593 | | | | | | 3,339,507 | 03/26/2014 |
| 4224 | | BROOKLYN | NY | | 08/22/2014 | 4.530 | 1,627,024 | | | | | | 5,064,591 | 07/18/2014 |
| 4226 | CF | QUEEN CREEK | AZ | | 04/15/2014 | 4.700 | 1,498,741 | | | | | | 3,790,219 | 04/01/2014 |
| 4227 | | CLEVELAND | OH | | 06/06/2014 | 5.030 | 1,283,411 | | | | | | 3,076,675 | 05/06/2014 |
| 4229 | CF | SAN MARCOS | TX | | 06/20/2014 | 4.550 | 747,358 | | | | | | 2,874,122 | 05/07/2014 |
| 4233 | | PHOENIX | AZ | | 05/12/2014 | 4.700 | 955,404 | | | | | | 2,598,118 | 04/08/2014 |
| 4234 | CF | ENGLEWOOD | CO | | 05/06/2014 | 4.650 | 3,386,671 | | | | | | 7,271,052 | 04/10/2014 |
| 4237 | CF | SAN FRANCISCO | CA | | 05/15/2014 | 4.780 | 2,325,804 | | | | | | 7,083,007 | 04/23/2014 |
| 4238 | CF | DEER PARK | TX | | 09/02/2014 | 4.750 | 2,726,858 | | | | | | 5,706,577 | 04/25/2014 |
| 4246 | CF | RAEFORD | NC | | 06/11/2014 | 4.680 | 1,354,470 | | | | | | 5,911,968 | 04/17/2014 |
| 4252 | CF | CHILLICOTHE | OH | | 06/19/2014 | 4.870 | 1,726,368 | | | | | | 4,065,800 | 04/28/2014 |
| 4254 | CF | MESA | AZ | | 06/17/2014 | 4.720 | 1,405,341 | | | | | | 3,642,869 | 04/24/2014 |
| 4257 | | VILLE PLATTE | LA | | 06/02/2014 | 4.950 | 363,497 | | | | | | 519,049 | 04/24/2014 |
| 4265 | | PORT ARTHUR | TX | | 05/30/2014 | 4.580 | 390,913 | | | | | | 2,682,609 | 04/22/2014 |
| 4269 | | COMMERCE CITY | CO | | 10/20/2014 | 4.970 | 1,084,042 | | | | | | 3,221,907 | 05/20/2014 |
| 4270 | | COLORADO SPRINGS | CO | | 06/27/2014 | 4.910 | 809,675 | | | | | | 4,416,730 | 05/21/2014 |
| 4271 | | MANSURA | LA | | 09/02/2014 | 5.150 | 760,076 | | | | | | 2,015,112 | 05/22/2014 |
| 4272 | | SCOTTSDALE | AZ | | 06/05/2014 | 4.400 | 1,904,540 | | | | | | 4,142,935 | 04/29/2014 |
| 4273 | | TEMPLE TERRACE | FL | | 05/29/2014 | 5.050 | 339,325 | | | | | | 1,384,927 | 04/25/2014 |
| 4278 | CF | DRAPER | UT | | 07/03/2014 | 4.730 | 1,277,997 | | | | | | 4,617,792 | 05/19/2014 |
| 4279 | | SILVERDALE | WA | | 07/01/2014 | 4.750 | 902,699 | | | | | | 4,084,865 | 04/29/2014 |
| 4280 | | LOS ANGELES | CA | | 07/18/2014 | 4.700 | 1,243,690 | | | | | | 2,549,694 | 05/27/2014 |
| 4281 | CF | RENO | NV | | 07/03/2014 | 4.900 | 4,171,850 | | | | | | 10,991,211 | 01/31/2014 |
| 4282 | CF | RENO | NV | | 07/03/2014 | 4.900 | 3,774,531 | | | | | | 10,123,814 | 01/31/2014 |
| 4284 | CF | RENO | NV | | 07/11/2014 | 5.500 | 8,070,920 | | | | | | 13,620,470 | 01/13/2014 |
| 4285 | | SACRAMENTO | CA | | 05/27/2014 | 4.780 | 2,371,117 | | | | | | 4,932,953 | 01/31/2014 |
| 4288 | CF | WILLIAMSVILLE | NY | | 07/21/2014 | 4.700 | 4,710,950 | | | | | | 7,432,383 | 05/12/2014 |
| 4291 | | SIOUX FALLS | SD | | 06/06/2014 | 4.700 | 1,622,228 | | | | | | 4,759,354 | 05/12/2014 |
| 4297 | | LAS VEGAS | NV | | 08/08/2014 | 4.600 | 1,880,370 | | | | | | 4,071,611 | 07/10/2014 |
| 4299 | CF | CORAL GABLES | FL | | 06/12/2014 | 4.950 | 1,059,920 | | | | | | 3,159,127 | 05/08/2014 |
| 4300 | | STONE MOUNTAIN | GA | | 06/23/2014 | 4.860 | 641,679 | | | | | | 1,686,353 | 05/27/2014 |
| 4303 | | ANTIOCH | CA | | 07/25/2014 | 4.750 | 408,214 | | | | | | 2,310,892 | 05/31/2014 |
| 4309 | CF | WATSONVILLE | CA | | 07/14/2014 | 4.660 | 1,287,024 | | | | | | 7,319,071 | 05/29/2014 |
| 4315 | | DENVER | CO | | 08/01/2014 | 4.850 | 1,893,431 | | | | | | 3,992,878 | 06/27/2014 |
| 4318 | | CANASTOTA | NY | | 09/11/2014 | 4.800 | 2,235,559 | | | | | | 8,001,445 | 08/04/2014 |
| 4319 | | FREDONIA | NY | | 09/11/2014 | 4.800 | 2,330,689 | | | | | | 8,705,813 | 08/05/2014 |
| 4323 | | ROUND ROCK | TX | | 07/10/2014 | 4.760 | 660,804 | | | | | | 2,007,248 | 06/10/2014 |
| 4329 | CF | BURLINGAME | CA | | 09/12/2014 | 4.450 | 4,509,536 | | | | | | 11,796,482 | 07/31/2014 |
| 4330 | | SOUTH JORDAN | UT | | 08/28/2014 | 4.810 | 1,306,425 | | | | | | 3,615,368 | 07/18/2014 |
| 4331 | CF | JACKSONVILLE | FL | | 07/09/2014 | 4.650 | 1,198,908 | | | | | | 6,932,563 | 06/03/2014 |
| 4340 | CF | SARATOGA | CA | | 07/02/2014 | 4.600 | 3,233,891 | | | | | | 5,607,029 | 06/10/2014 |
| 4345 | | ALLEN | TX | | 07/01/2014 | 4.950 | 1,305,973 | | | | | | 4,214,650 | 06/17/2014 |
| 4349 | | VANCOUVER | WA | | 07/15/2014 | 4.640 | 501,810 | | | | | | 1,432,882 | 06/16/2014 |
| 4355 | CF | FORT WAYNE | IN | | 08/29/2014 | 4.860 | 1,647,921 | | | | | | 3,778,431 | 07/28/2014 |
| 4359 | CF | BRONX | NY | | 10/16/2014 | 4.510 | 3,407,874 | | | | | | 11,628,476 | 08/07/2014 |
| 4360 | | MIAMI | FL | | 08/13/2014 | 4.570 | 698,382 | | | | | | 1,121,026 | 06/26/2014 |
| 4369 | | PFLUGERVILLE | TX | | 09/12/2014 | 4.630 | 451,301 | | | | | | 1,782,486 | 07/07/2014 |
| 4370 | | SHAKER HEIGHTS | OH | | 08/29/2014 | 4.950 | 1,182,345 | | | | | | 1,706,142 | 07/11/2014 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 4371 | | NORTH CANTON | OH | | 08/20/2014 | 5.120 | 1,084,086 | | | | | | 1,463,683 | 07/18/2014 |
| 4375 | CF | MERCER ISLAND | WA | | 08/13/2014 | 4.670 | 1,209,181 | | | | | | 2,109,116 | 06/30/2014 |
| 4378 | | PENSACOLA | FL | | 09/11/2014 | 5.940 | 2,421,299 | | | | | | 13,480,579 | 07/08/2014 |
| 4380 | | RENTON | WA | | 10/30/2014 | 4.700 | 790,110 | | | | | | 2,852,397 | 08/27/2014 |
| 4390 | | BOTHELL | WA | | 08/28/2014 | 4.480 | 1,431,548 | | | | | | 4,859,744 | 07/15/2014 |
| 4392 | | VERO BEACH | FL | | 08/07/2014 | 4.540 | 1,098,656 | | | | | | 4,665,100 | 07/11/2014 |
| 4397 | CF | WHITESTONE | NY | | 10/23/2014 | 4.750 | 3,815,183 | | | | | | 12,969,892 | 08/27/2014 |
| 4403 | | BRIDGETON | MO | | 09/08/2014 | 4.800 | 1,189,652 | | | | | | 4,449,579 | 07/24/2014 |
| 4404 | CF | PHOENIX | AZ | | 12/22/2014 | 4.450 | 701,982 | | | | | | 4,865,068 | 11/10/2014 |
| 4407 | | SHERWOOD | OR | | 08/19/2014 | 4.810 | 2,596,133 | | | | | | 6,289,490 | 07/21/2014 |
| 4408 | | LAS VEGAS | NV | | 10/14/2014 | 4.680 | 1,315,939 | | | | | | 5,897,207 | 08/19/2014 |
| 4411 | CF | THOUSAND OAKS | CA | | 09/11/2014 | 5.900 | 2,517,931 | | | | | | 8,369,476 | 06/25/2014 |
| 4422 | | FLOWERTY BRANCH | GA | | 09/12/2014 | 5.180 | 459,658 | | | | | | 1,538,621 | 08/05/2014 |
| 4424 | | LOS ANGELES | CA | | 10/31/2014 | 4.690 | 1,903,358 | | | | | | 4,878,266 | 08/13/2014 |
| 4427 | CF | DALLAS | TX | | 10/06/2014 | 4.460 | 1,921,540 | | | | | | 4,301,626 | 08/28/2014 |
| 4428 | | CLOVIS | CA | | 10/16/2014 | 4.650 | 466,674 | | | | | | 1,400,470 | 08/18/2014 |
| 4429 | | CLOVIS | CA | | 10/16/2014 | 4.650 | 466,674 | | | | | | 1,682,943 | 08/18/2014 |
| 4436 | | AUSTIN | TX | | 11/17/2014 | 4.450 | 1,331,302 | | | | | | 1,866,631 | 10/09/2014 |
| 4437 | | CHICAGO | IL | | 10/22/2014 | 4.700 | 1,218,959 | | | | | | 2,216,770 | 08/27/2014 |
| 4438 | | MORTON GROVE | IL | | 10/22/2014 | 4.700 | 685,664 | | | | | | 810,686 | 08/25/2014 |
| 4440 | | TUCSON | AZ | | 08/28/2014 | 4.430 | 710,715 | | | | | | 2,899,102 | 08/05/2014 |
| 4443 | | TACOMA | WA | | 08/28/2014 | 4.450 | 1,575,832 | | | | | | 2,935,719 | 08/12/2014 |
| 4455 | CF | SAN FRANCISCO | CA | | 11/12/2014 | 4.410 | 6,892,553 | | | | | | 9,509,431 | 09/09/2014 |
| 4456 | CF | REDDING | CA | | 10/21/2014 | 4.350 | 3,012,823 | | | | | | 11,891,175 | 09/03/2014 |
| 4457 | CF | AUBURNDALE | FL | | 11/14/2014 | 4.400 | 1,659,914 | | | | | | 5,614,630 | 09/29/2014 |
| 4459 | CF | ALBUQUERQUE | NM | | 10/06/2014 | 4.500 | 1,362,717 | | | | | | 3,222,359 | 08/28/2014 |
| 4462 | CF | CARSON CITY | NV | | 12/11/2014 | 4.720 | 5,641,652 | | | | | | 16,276,122 | 09/04/2014 |
| 4466 | CF | CHARLOTTE | NC | | 10/01/2014 | 4.250 | 1,836,072 | | | | | | 3,901,588 | 08/22/2014 |
| 4468 | CF | BATON ROUGE | LA | | 10/02/2014 | 4.450 | 2,146,429 | | | | | | 4,169,634 | 09/03/2014 |
| 4469 | CF | GILBERT | AZ | | 09/26/2014 | 6.400 | 2,168,756 | | | | | | 4,957,578 | 09/03/2014 |
| 4476 | CF | LAS VEGAS | NV | | 09/29/2014 | 4.360 | 4,636,003 | | | | | | 18,044,525 | 08/18/2014 |
| 4477 | | GREENSBORO | NC | | 09/22/2014 | 4.880 | 658,663 | | | | | | 1,000,056 | 08/26/2014 |
| 4479 | CF | RICHMOND | VA | | 09/18/2014 | 4.480 | 1,601,954 | | | | | | 3,729,147 | 08/27/2014 |
| 4482 | CF | BALTIMORE | MD | | 11/26/2014 | 4.500 | 1,409,602 | | | | | | 7,349,369 | 10/17/2014 |
| 4484 | CF | MURRIETA | CA | | 10/01/2014 | 4.550 | 976,708 | | | | | | 2,741,710 | 09/01/2014 |
| 4490 | | LOS ANGELES | CA | | 12/04/2014 | 4.400 | 1,500,000 | | | | | | 12,795,889 | 09/09/2014 |
| 4492 | CF | COLORADO SPRINGS | CO | | 10/14/2014 | 4.650 | 1,521,317 | | | | | | 4,638,292 | 09/16/2014 |
| 4495 | CF | LAS VEGAS | NV | | 11/25/2014 | 4.450 | 1,441,295 | | | | | | 5,860,712 | 09/19/2014 |
| 4497 | CF | DEER PARK | TX | | 12/11/2014 | 4.320 | 1,497,396 | | | | | | 3,252,792 | 11/19/2014 |
| 4498 | CF | HOUSTON | TX | | 12/11/2014 | 4.350 | 1,669,569 | | | | | | 3,922,521 | 11/19/2014 |
| 4500 | CF | RICHMOND | VA | | 12/19/2014 | 4.650 | 1,016,066 | | | | | | 4,249,452 | 11/17/2014 |
| 4501 | CF | ORLANDO | FL | | 11/10/2014 | 4.360 | 1,230,522 | | | | | | 3,918,841 | 09/19/2014 |
| 4503 | CF | PORTLAND | OR | | 09/30/2014 | 4.500 | 1,433,256 | | | | | | 4,835,385 | 08/22/2014 |
| 4507 | | HAVERHILL | MA | | 10/09/2014 | 4.750 | 1,929,403 | | | | | | 3,245,818 | 09/09/2014 |
| 4516 | CF | SANTA ANA | CA | | 10/30/2014 | 4.420 | 698,500 | | | | | | 4,224,352 | 09/16/2014 |
| 4517 | CF | EUGENE | OR | | 11/07/2014 | 4.680 | 1,575,584 | | | | | | 5,136,533 | 09/11/2014 |
| 4520 | | MONROVIA | CA | | 12/22/2014 | 5.990 | 1,313,844 | | | | | | 3,010,100 | 09/17/2014 |
| 4523 | | SPRING | TX | | 11/25/2014 | 4.460 | 796,757 | | | | | | 2,847,321 | 10/08/2014 |
| 4524 | | LYNNWOOD | WA | | 10/31/2014 | 5.000 | 2,337,033 | | | | | | 4,926,064 | 09/18/2014 |
| 4527 | | SAN JOSE | CA | | 10/29/2014 | 4.700 | 3,580,691 | | | | | | 8,202,712 | 09/23/2014 |
| 4528 | CF | NASVILLE | TN | | 11/05/2014 | 4.510 | 1,102,019 | | | | | | 2,538,462 | 10/02/2014 |
| 4531 | | NORTHRIDGE | CA | | 12/11/2014 | 6.000 | 1,658,446 | | | | | | 2,505,861 | 10/22/2014 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 4532 | CF | GRETNA | LA | | 12/01/2014 | 4.500 | 2,146,826 | | | | | | 5,390,906 | 10/07/2014 |
| 4533 | | COVINA | CA | | 12/08/2014 | 4.400 | 1,140,136 | | | | | | 6,728,571 | 11/19/2014 |
| 4534 | | SAN LUIS OBISPO | CA | | 01/13/2015 | 5.040 | 1,399,852 | | | | | | 3,918,516 | 11/14/2014 |
| 4538 | CF | HUNTINGTON BEACH | CA | | 12/17/2014 | 4.650 | 3,989,787 | | | | | | 11,161,085 | 10/24/2014 |
| 4539 | CF | HILLSBORO | OR | | 11/25/2014 | 4.550 | 5,413,883 | | | | | | 13,039,033 | 10/29/2014 |
| 4542 | CF | ORLANDO | FL | | 12/23/2014 | 4.570 | 6,100,875 | | | | | | 20,771,488 | 11/05/2014 |
| 4543 | | FOLSOM | CA | | 11/26/2014 | 4.660 | 3,488,673 | | | | | | 6,833,525 | 10/21/2014 |
| 4544 | | LAS VEGAS | NV | | 12/23/2014 | 4.730 | 2,166,993 | | | | | | 5,181,363 | 10/15/2014 |
| 4547 | | ROME | GA | | 10/23/2014 | 4.660 | 617,888 | | | | | | 2,199,794 | 10/08/2014 |
| 4551 | | UNION CITY | CA | | 12/02/2014 | 4.550 | 4,707,561 | | | | | | 19,736,442 | 10/20/2014 |
| 4554 | CF | CLEVELAND | OH | | 12/31/2014 | 4.150 | 1,339,876 | | | | | | 3,973,488 | 10/28/2014 |
| 4557 | | SUNNYVALE | CA | | 12/04/2014 | 4.520 | 3,302,130 | | | | | | 12,684,053 | 10/24/2014 |
| 4564 | | SEATTLE | WA | | 12/31/2014 | 4.650 | 8,038,209 | | | | | | 31,499,715 | 11/10/2014 |
| 4567 | CF | WEST CHESTER | OH | | 12/17/2014 | 3.750 | 6,243,117 | | | | | | 23,651,024 | 11/11/2014 |
| 4568 | | HOUSTON | TX | | 11/10/2014 | 4.750 | 623,149 | | | | | | 3,240,740 | 10/16/2014 |
| 4569 | | INDIANAPOLIS | IN | | 11/06/2014 | 4.710 | 11,619,250 | | | | | | 42,149,874 | 10/17/2014 |
| 4571 | | DENVER | CO | | 11/25/2014 | 4.650 | 1,123,927 | | | | | | 3,549,531 | 10/21/2014 |
| 4572 | CF | SAINT PETERS | MO | | 12/11/2014 | 4.350 | 1,479,845 | | | | | | 3,723,515 | 11/20/2014 |
| 4573 | | UNION | MO | | 12/11/2014 | 4.350 | 1,214,231 | | | | | | 3,003,400 | 11/20/2014 |
| 4574 | | SAINT PETERS | MO | | 12/11/2014 | 4.350 | 1,024,508 | | | | | | 2,573,636 | 11/20/2014 |
| 4576 | | TALLAHASSEE | FL | | 11/24/2014 | 4.640 | 1,057,451 | | | | | | 1,672,409 | 11/04/2014 |
| 4578 | | CANOGA PARK | CA | | 12/01/2014 | 4.340 | 1,247,287 | | | | | | 4,165,098 | 11/10/2014 |
| 4579 | | HERKIMER | NY | | 03/24/2015 | 4.800 | 2,323,092 | | | | | | 7,718,124 | 02/13/2015 |
| 4584 | | DEER PARK | TX | | 12/30/2014 | 4.600 | 896,178 | | | | | | 2,832,663 | 11/12/2014 |
| 4588 | CF | SEATTLE | WA | | 12/18/2014 | 4.350 | 3,992,711 | | | | | | 9,812,517 | 11/04/2014 |
| 4590 | CF | NEWPORT BEACH | CA | | 12/01/2014 | 4.520 | 950,315 | | | | | | 5,947,200 | 10/24/2014 |
| 4592 | | EUGENE | OR | | 12/18/2014 | 4.350 | 739,922 | | | | | | 1,240,262 | 11/13/2014 |
| 4593 | CF | VENICE | FL | | 01/30/2015 | 4.250 | 2,012,356 | | | | | | 11,503,169 | 11/13/2014 |
| 4596 | | ROCKINGHAM | NC | | 01/09/2015 | 4.200 | 229,995 | | | | | | 2,754,887 | 11/10/2014 |
| 4597 | CF | HOUSTON | TX | | 12/22/2014 | 4.500 | 2,611,516 | | | | | | 4,557,060 | 11/26/2014 |
| 4598 | CF | OGDEN | UT | | 12/12/2014 | 4.350 | 2,656,131 | | | | | | 3,615,886 | 11/03/2014 |
| 4600 | | HOUSTON | TX | | 01/30/2015 | 5.500 | 595,451 | | | | | | 5,081,497 | 12/03/2014 |
| 4601 | | SANTA CLARITA | CA | | 12/17/2014 | 4.650 | 2,175,908 | | | | | | 8,431,132 | 11/18/2014 |
| 4602 | CF | ALHAMBRA | CA | | 04/01/2015 | 4.350 | 2,488,342 | | | | | | 3,733,231 | 12/29/2014 |
| 4605 | CF | SYLMAR | CA | | 12/31/2014 | 4.350 | 1,517,789 | | | | | | 5,126,681 | 11/24/2014 |
| 4609 | | TRACY | CA | | 01/26/2015 | 4.250 | 3,595,587 | | | | | | 7,821,520 | 11/24/2014 |
| 4610 | CF | RIVERSIDE | CA | | 02/13/2015 | 4.790 | 1,568,991 | | | | | | 5,314,449 | 11/21/2014 |
| 4611 | | ALBERTVILLE | AL | | 12/29/2014 | 4.100 | 828,149 | | | | | | 1,711,567 | 11/06/2014 |
| 4612 | | FARMINGTON | UT | | 12/30/2014 | 4.350 | 855,614 | | | | | | 3,435,117 | 11/10/2014 |
| 4615 | CF | SHAWNEE | KS | | 02/11/2015 | 4.660 | 1,110,129 | | | | | | 2,995,738 | 12/18/2014 |
| 4616 | CF | LAS VEGAS | NV | | 01/21/2015 | 4.410 | 2,067,819 | | | | | | 7,370,766 | 12/15/2014 |
| 4618 | CF | FAIRLAWN | OH | | 01/28/2015 | 4.550 | 660,092 | | | | | | 2,382,759 | 12/17/2014 |
| 4620 | | CHICAGO | IL | | 02/10/2015 | 4.490 | 358,665 | | | | | | 708,069 | 12/10/2014 |
| 4621 | CF | HOUSTON | TX | | 02/18/2015 | 4.250 | 3,981,497 | | | | | | 15,097,381 | 12/04/2014 |
| 4622 | | DALLAS | TX | | 03/11/2015 | 4.640 | 1,160,631 | | | | | | 3,849,952 | 12/09/2014 |
| 4623 | | STAFFORD | TX | | 01/08/2015 | 4.540 | 1,145,133 | | | | | | 3,478,600 | 12/08/2014 |
| 4624 | CF | POOLER | GA | | 05/01/2015 | 4.660 | 1,110,878 | | | | | | 2,638,883 | 12/15/2014 |
| 4629 | CF | CANTON | OH | | 02/23/2015 | 4.340 | 3,784,654 | | | | | | 5,803,599 | 12/17/2014 |
| 4635 | CF | HEBRON | KY | | 02/27/2015 | 4.320 | 864,715 | | | | | | 2,639,729 | 01/12/2015 |
| 4636 | CF | COLUMBIA | TN | | 03/17/2015 | 4.600 | 877,832 | | | | | | 2,384,462 | 02/12/2015 |
| 4649 | CF | COSTA MESA | CA | | 01/20/2015 | 4.730 | 1,772,266 | | | | | | 3,391,484 | 12/18/2014 |
| 4653 | CF | WESLEY CHAPEL | FL | | 02/27/2015 | 4.660 | 1,412,891 | | | | | | 4,505,500 | 12/23/2014 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 4660 | CF | DEER PARK | TX | | 03/03/2015 | 4.440 | 1,149,648 | | | | | | 2,825,784 | 12/30/2014 |
| 4662 | | TEMPE | AZ | | 01/23/2015 | 4.670 | 584,556 | | | | | | 832,667 | 12/19/2014 |
| 4664 | | INDIO | CA | | 01/29/2015 | 4.610 | 667,881 | | | | | | 4,299,882 | 01/02/2015 |
| 4665 | | FLUSHING | NY | | 02/17/2015 | 4.650 | 3,393,895 | | | | | | 8,711,944 | 01/12/2015 |
| 4668 | CF | PHOENIX | AZ | | 02/03/2015 | 4.300 | 2,799,456 | | | | | | 6,873,615 | 12/18/2014 |
| 4669 | CF | SEATTLE | WA | | 05/07/2015 | 4.300 | 6,446,619 | | | | | | 14,581,283 | 04/06/2015 |
| 4671 | CF | ROCKWALL | TX | | 04/23/2015 | 4.250 | 2,659,926 | | | | | | 11,424,306 | 02/28/2015 |
| 4672 | | DOWNEY | CA | | 03/19/2015 | 4.600 | 1,245,846 | | | | | | 5,444,199 | 01/15/2015 |
| 4678 | | ORMOND BEACH | FL | | 01/28/2015 | 4.600 | 603,341 | | | | | | 4,342,694 | 01/07/2015 |
| 4680 | | ANN ARBOR | MI | | 03/26/2015 | 4.150 | 1,146,870 | | | | | | 3,128,085 | 02/22/2015 |
| 4683 | | CHARLOTTESVILLE | VA | | 02/13/2015 | 4.350 | 645,530 | | | | | | 8,395,352 | 01/12/2015 |
| 4688 | CF | NORTH LAS VEGAS | NV | | 03/16/2015 | 4.250 | 1,301,453 | | | | | | 6,841,618 | 01/19/2015 |
| 4690 | | MURRIETA | CA | | 03/03/2015 | 4.550 | 761,779 | | | | | | 2,098,645 | 01/23/2015 |
| 4692 | | COLUMBUS | OH | | 03/20/2015 | 4.700 | 1,036,545 | | | | | | 7,369,064 | 02/18/2015 |
| 4693 | | PHOENIX | AZ | | 03/31/2015 | 4.650 | 5,185,695 | | | | | | 11,242,938 | 03/03/2015 |
| 4694 | | LOS ANGELES | CA | | 02/18/2015 | 4.650 | 1,157,010 | | | | | | 2,012,120 | 01/16/2015 |
| 4696 | | BISHOP | CA | | 02/27/2015 | 4.750 | 4,641,928 | | | | | | 28,580,041 | 01/16/2015 |
| 4697 | CF | GERMANTOWN | TN | | 02/13/2015 | 4.460 | 1,320,100 | | | | | | 3,100,742 | 01/20/2015 |
| 4698 | CF | ALBANY | GA | | 02/27/2015 | 4.150 | 858,983 | | | | | | 3,013,333 | 02/12/2015 |
| 4701 | CF | LAS VEGAS | NV | | 05/22/2015 | 4.120 | 5,043,017 | | | | | | 12,338,533 | 03/24/2015 |
| 4702 | | FLORENCE | KY | | 03/30/2015 | 4.250 | 1,000,571 | | | | | | 2,803,992 | 02/18/2015 |
| 4707 | | RIVERDALE | UT | | 04/13/2015 | 4.400 | 1,484,083 | | | | | | 5,335,230 | 01/22/2015 |
| 4709 | | LOS ANGELES | CA | | 03/23/2015 | 4.200 | 1,069,032 | | | | | | 4,451,697 | 02/11/2015 |
| 4713 | | PACIFICA | CA | | 03/20/2015 | 4.400 | 1,152,263 | | | | | | 9,241,987 | 02/06/2015 |
| 4714 | | KIRKLAND | WA | | 04/22/2015 | 4.350 | 2,693,863 | | | | | | 7,828,707 | 02/09/2015 |
| 4716 | | LONG BEACH | CA | | 05/19/2015 | 4.150 | 1,287,469 | | | | | | 2,485,965 | 03/31/2015 |
| 4718 | | BOULDER | CO | | 04/14/2015 | 4.200 | 1,045,472 | | | | | | 2,640,183 | 04/07/2015 |
| 4719 | CF | OREM | UT | | 04/01/2015 | 4.150 | 2,210,612 | | | | | | 7,622,779 | 02/10/2015 |
| 4721 | CF | LEWISVILLE | TX | | 03/17/2015 | 4.150 | 3,272,649 | | | | | | 7,224,593 | 02/03/2015 |
| 4722 | CF | SPOKANE | WA | | 04/07/2015 | 4.200 | 2,345,364 | | | | | | 6,133,833 | 02/19/2015 |
| 4723 | CF | HOUSTON | TX | | 05/22/2015 | 4.350 | 2,936,097 | | | | | | 7,365,459 | 03/16/2015 |
| 4730 | | REDMOND | WA | | 04/22/2015 | 4.350 | 774,486 | | | | | | 2,455,735 | 02/18/2015 |
| 4734 | | SCHERTZ | TX | | 06/23/2015 | 4.750 | 574,188 | | | | | | 1,332,357 | 03/06/2015 |
| 4735 | | MESA | AZ | | 03/18/2015 | 4.250 | 500,478 | | | | | | 1,219,614 | 02/19/2015 |
| 4736 | CF | CLIFTON PARK | NY | | 05/07/2015 | 4.150 | 1,240,723 | | | | | | 2,991,787 | 03/12/2015 |
| 4739 | CF | BALTIMORE | MD | | 05/19/2015 | 4.050 | 7,375,499 | | | | | | 32,384,414 | 03/25/2015 |
| 4741 | | CLEVELAND | OH | | 03/20/2015 | 4.500 | 493,126 | | | | | | 979,248 | 03/06/2015 |
| 4744 | | LOS ANGELES | CA | | 04/02/2015 | 4.500 | 1,282,110 | | | | | | 6,573,800 | 03/16/2015 |
| 4747 | CF | JACKSONVILLE | FL | | 03/31/2015 | 4.300 | 1,105,577 | | | | | | 6,045,076 | 02/25/2015 |
| 4753 | | OCEANSIDE | CA | | 06/02/2015 | 4.530 | 660,028 | | | | | | 2,479,113 | 03/16/2015 |
| 4754 | CF | SAN FRANCISCO | CA | | 06/30/2015 | 4.050 | 2,184,162 | | | | | | 6,192,952 | 03/31/2015 |
| 4755 | CF | AUSTIN | TX | | 04/30/2015 | 4.190 | 4,161,185 | | | | | | 7,765,188 | 03/13/2015 |
| 4760 | | TRACY | CA | | 05/15/2015 | 4.110 | 1,763,306 | | | | | | 3,251,218 | 04/10/2015 |
| 4762 | | SUN VALLEY | CA | | 04/15/2015 | 4.740 | 1,264,318 | | | | | | 3,184,280 | 03/06/2015 |
| 4763 | | WOODLAND HILLS | CA | | 06/01/2015 | 4.290 | 1,320,082 | | | | | | 3,608,337 | 03/13/2015 |
| 4764 | CF | BUCKEYE | AZ | | 04/15/2015 | 4.302 | 9,614,265 | | | | | | 16,500,675 | 03/10/2015 |
| 4766 | CF | CATHEDRAL CITY | CA | | 04/09/2015 | 4.160 | 1,361,354 | | | | | | 2,704,821 | 03/16/2015 |
| 4767 | | MILL CREEK | WA | | 05/28/2015 | 4.370 | 2,880,231 | | | | | | 11,320,202 | 03/17/2015 |
| 4768 | | MOUNT VERNON | OH | | 05/12/2015 | 4.370 | 757,299 | | | | | | 2,016,246 | 03/30/2015 |
| 4769 | | FORT PIERCE | FL | | 06/22/2015 | 4.150 | 2,735,461 | | | | | | 18,113,029 | 06/03/2015 |
| 4774 | | HOUSTON | TX | | 07/09/2015 | 4.400 | 3,429,487 | | | | | | 11,991,313 | 06/25/2015 |
| 4776 | CF | DEPEW | NY | | 12/14/2015 | 4.300 | 1,406,488 | | | | | | 4,791,261 | 10/13/2015 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 4777 | | HOUSTON | TX | | 05/06/2015 | 4.780 | 643,905 | | | | | | 1,128,557 | 03/18/2015 |
| 4788 | CF | CHICAGO | IL | | 05/28/2015 | 4.400 | 2,301,211 | | | | | | 5,163,973 | 04/03/2015 |
| 4789 | | BAKERSFIELD | CA | | 05/20/2015 | 4.520 | 2,436,051 | | | | | | 16,982,026 | 04/08/2015 |
| 4791 | | PASSAIC | NJ | | 04/30/2015 | 4.350 | 3,078,748 | | | | | | 4,777,026 | 03/25/2015 |
| 4797 | | SAN DIEGO | CA | | 06/23/2015 | 4.300 | 5,779,371 | | | | | | 13,548,650 | 04/24/2015 |
| 4798 | CF | PERRYSBURG | OH | | 05/21/2015 | 4.530 | 722,125 | | | | | | 1,716,493 | 04/17/2015 |
| 4799 | CF | SACRAMENTO | CA | | 06/11/2015 | 4.320 | 2,669,682 | | | | | | 4,809,912 | 04/20/2015 |
| 4801 | | ALBERTVILLE | AL | | 09/04/2015 | 4.720 | 1,250,389 | | | | | | 10,923,135 | 07/15/2015 |
| 4803 | CF | HOUSTON | TX | | 05/22/2015 | 4.450 | 1,936,512 | | | | | | 6,357,318 | 05/15/2015 |
| 4809 | CF | ORANGE | CA | | 05/22/2015 | 4.550 | 2,330,889 | | | | | | 5,909,474 | 04/02/2015 |
| 4813 | | SAN MATEO | CA | | 09/28/2015 | 4.400 | 2,744,285 | | | | | | 6,455,504 | 07/31/2015 |
| 4814 | | SAN MATEO | CA | | 09/28/2015 | 4.400 | 1,176,122 | | | | | | 2,475,385 | 07/31/2015 |
| 4825 | CF | HOUSTON | TX | | 05/19/2015 | 4.190 | 2,767,098 | | | | | | 6,183,214 | 04/07/2015 |
| 4826 | CF | SALT LAKE CITY | UT | | 05/28/2015 | 4.350 | 1,557,690 | | | | | | 4,689,283 | 04/16/2015 |
| 4831 | | VERNON HILLS | IL | | 06/24/2015 | 4.500 | 2,277,559 | | | | | | 3,934,850 | 04/15/2015 |
| 4832 | CF | PARAMUS | NJ | | 06/25/2015 | 4.050 | 5,369,346 | | | | | | 23,855,766 | 04/14/2015 |
| 4834 | CF | PORT ST LUCIE | FL | | 05/20/2015 | 4.100 | 1,648,037 | | | | | | 3,111,430 | 04/23/2015 |
| 4837 | CF | APPLE VALLEY | CA | | 06/03/2015 | 4.250 | 2,936,332 | | | | | | 6,210,197 | 04/29/2015 |
| 4839 | | CLEVELAND | OH | | 06/15/2015 | 4.500 | 1,132,569 | | | | | | 1,015,494 | 04/22/2015 |
| 4840 | CF | HOUSTON | TX | | 05/21/2015 | 4.250 | 1,890,078 | | | | | | 4,702,601 | 04/20/2015 |
| 4842 | CF | SANTA MONICA | CA | | 06/05/2015 | 4.030 | 3,261,057 | | | | | | 9,221,038 | 04/22/2015 |
| 4843 | CF | VENICE | CA | | 06/05/2015 | 4.050 | 2,236,550 | | | | | | 9,039,883 | 04/22/2015 |
| 4844 | CF | VENICE | CA | | 06/05/2015 | 4.030 | 1,694,673 | | | | | | 3,902,576 | 04/22/2015 |
| 4846 | CF | SAN DIMAS | CA | | 05/29/2015 | 4.100 | 1,686,364 | | | | | | 3,634,418 | 04/13/2015 |
| 4847 | CF | VAN NUYS | CA | | 05/29/2015 | 4.100 | 1,686,364 | | | | | | 4,906,114 | 04/14/2015 |
| 4850 | CF | LOMBARD | IL | | 06/18/2015 | 4.050 | 2,137,867 | | | | | | 8,438,253 | 05/07/2015 |
| 4851 | | NORTH HOLLYWOOD | CA | | 06/25/2015 | 4.000 | 1,276,879 | | | | | | 5,878,754 | 05/20/2015 |
| 4852 | CF | MISSOULA | MT | | 09/30/2015 | 4.250 | 12,491,270 | | | | | | 46,547,020 | 05/21/2015 |
| 4856 | | TOOELE | UT | | 06/25/2015 | 4.000 | 2,524,658 | | | | | | 10,368,068 | 04/16/2015 |
| 4857 | CF | SEATTLE | WA | | 08/19/2015 | 4.310 | 7,634,385 | | | | | | 13,072,105 | 06/12/2015 |
| 4864 | CF | GILBERT | AZ | | 07/15/2015 | 4.300 | 4,037,990 | | | | | | 8,120,650 | 06/01/2015 |
| 4867 | CF | COLUMBUS | OH | | 07/14/2015 | 4.250 | 1,501,701 | | | | | | 8,295,911 | 05/29/2015 |
| 4869 | CF | OREM | UT | | 06/29/2015 | 4.000 | 958,618 | | | | | | 2,004,957 | 04/27/2015 |
| 4870 | CF | SAN DIEGO | CA | | 03/01/2016 | 4.150 | 6,026,155 | | | | | | 32,109,960 | 08/12/2015 |
| 4871 | | SAN DIEGO | CA | | 06/17/2015 | 4.300 | 4,704,538 | | | | | | 12,350,872 | 05/05/2015 |
| 4872 | CF | BRADENTON | FL | | 07/16/2015 | 4.430 | 992,197 | | | | | | 2,477,908 | 06/03/2015 |
| 4881 | | POTEAU | OK | | 06/30/2015 | 4.270 | 5,568,230 | | | | | | 16,078,537 | 05/13/2015 |
| 4884 | | WESTMINSTER | CA | | 07/31/2015 | 4.550 | 3,519,966 | | | | | | 9,802,871 | 04/29/2015 |
| 4888 | CF | CORONA | CA | | 05/20/2015 | 4.150 | 1,875,471 | | | | | | 4,331,931 | 04/30/2015 |
| 4891 | | HOUSTON | TX | | 08/14/2015 | 4.350 | 839,189 | | | | | | 2,607,620 | 06/20/2015 |
| 4893 | | HOUSTON | TX | | 05/21/2015 | 3.900 | 436,772 | | | | | | 3,964,861 | 05/18/2015 |
| 4894 | CF | LAS VEGAS | NV | | 05/21/2015 | 3.900 | 561,564 | | | | | | 6,345,704 | 05/18/2015 |
| 4900 | CF | WEST PALM BEACH | FL | | 06/10/2015 | 3.990 | 1,101,578 | | | | | | 2,435,902 | 05/11/2015 |
| 4901 | | CHICAGO | IL | | 06/10/2015 | 3.990 | 1,043,178 | | | | | | 2,001,577 | 05/13/2015 |
| 4906 | CF | VENICE | CA | | 07/09/2015 | 5.450 | 4,560,874 | | | | | | 15,183,254 | 05/15/2015 |
| 4907 | | VENICE | CA | | 06/30/2015 | 4.100 | 1,831,565 | | | | | | 3,407,504 | 05/22/2015 |
| 4909 | CF | SALEM | OR | | 06/09/2015 | 4.100 | 3,008,626 | | | | | | 7,472,882 | 05/13/2015 |
| 4910 | CF | SANDY | UT | | 07/02/2015 | 4.250 | 648,461 | | | | | | 1,280,774 | 05/14/2015 |
| 4911 | CF | TRACY | CA | | 07/08/2015 | 4.150 | 1,855,410 | | | | | | 5,735,505 | 05/21/2015 |
| 4913 | CF | SEATTLE | WA | | 07/09/2015 | 4.240 | 2,325,482 | | | | | | 4,778,036 | 06/05/2015 |
| 4916 | CF | KENT | WA | | 07/24/2015 | 4.290 | 1,940,768 | | | | | | 8,758,285 | 06/17/2015 |
| 4921 | | NORTHRIDGE | CA | | 08/10/2015 | 4.650 | 2,549,499 | | | | | | 10,426,421 | 06/12/2015 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 4923 | | HOUSTON | TX | | 09/22/2015 | 4.490 | 2,829,932 | | | | | | 5,931,420 | 06/18/2015 |
| 4925 | CF | BEAVERTON | OR | | 07/29/2015 | 6.125 | 392,774 | | | | | | 4,168,245 | 05/22/2015 |
| 4926 | CF | WORTHINGTON | OH | | 10/01/2015 | 4.350 | 2,452,233 | | | | | | 7,472,842 | 08/31/2015 |
| 4927 | | WAYNE | NJ | | 08/03/2015 | 4.570 | 4,481,841 | | | | | | 8,820,000 | 06/02/2015 |
| 4928 | | VALENCIA | CA | | 07/30/2015 | 4.250 | 446,352 | | | | | | 3,139,141 | 06/11/2015 |
| 4932 | CF | GEORGETOWN | TX | | 08/12/2015 | 4.120 | 733,827 | | | | | | 7,518,887 | 06/22/2015 |
| 4936 | | FORSYTH | GA | | 07/22/2015 | 4.420 | 1,372,674 | | | | | | 3,189,398 | 06/10/2015 |
| 4938 | | SAN DIEGO | CA | | 07/15/2015 | 4.600 | 1,488,344 | | | | | | 3,414,073 | 06/15/2015 |
| 4939 | CF | NAMPA | ID | | 06/29/2015 | 4.200 | 2,661,885 | | | | | | 4,861,587 | 05/21/2015 |
| 4940 | CF | SAN ANTONIO | TX | | 06/29/2015 | 4.200 | 2,141,082 | | | | | | 4,619,281 | 06/09/2015 |
| 4943 | CF | THOUSAND OAKS | CA | | 12/02/2015 | 4.150 | 1,730,056 | | | | | | 4,928,501 | 09/22/2015 |
| 4946 | CF | TRACY | CA | | 09/25/2015 | 4.330 | 1,721,521 | | | | | | 4,149,633 | 09/09/2015 |
| 4949 | | WHITE LAKE | MI | | 07/27/2015 | 4.360 | 996,700 | | | | | | 2,058,993 | 06/10/2015 |
| 4950 | CF | OAK CREEK | WI | | 09/11/2015 | 4.410 | 2,305,957 | | | | | | 5,267,638 | 07/31/2015 |
| 4951 | | MARIETTA | GA | | 07/21/2015 | 4.290 | 1,708,687 | | | | | | 5,569,684 | 06/03/2015 |
| 4965 | CF | UNIVERSAL CITY | TX | | 07/30/2015 | 4.260 | 1,515,066 | | | | | | 6,179,005 | 06/10/2015 |
| 4969 | | SAN MATEO | CA | | 09/21/2015 | 4.440 | 1,041,361 | | | | | | 2,169,522 | 08/06/2015 |
| 4970 | | LITTLE ROCK | AR | | 09/23/2015 | 4.450 | 109,027 | | | | | | 3,172,083 | 06/22/2015 |
| 4973 | | TUKWILA | WA | | 09/28/2015 | 4.300 | 977,292 | | | | | | 3,760,569 | 06/18/2015 |
| 4974 | | WATERFORD | MI | | 07/27/2015 | 4.360 | 462,387 | | | | | | 1,005,021 | 05/26/2015 |
| 4975 | | SAN FRANCISCO | CA | | 09/21/2015 | 4.440 | 1,388,482 | | | | | | 4,339,803 | 08/06/2015 |
| 4976 | | LUFKIN | TX | | 10/19/2015 | 4.310 | 4,822,655 | | | | | | 25,019,850 | 06/19/2015 |
| 4977 | | CYPRESS | TX | | 07/20/2015 | 4.470 | 2,499,146 | | | | | | 5,483,408 | 06/24/2015 |
| 4978 | CF | AUBURN | WA | | 06/19/2015 | 4.380 | 2,688,400 | | | | | | 9,392,678 | 06/09/2015 |
| 4979 | CF | HUTTO | TX | | 07/01/2015 | 4.230 | 814,046 | | | | | | 2,096,657 | 05/29/2015 |
| 4987 | | RAYMORE | MO | | 10/01/2015 | 4.390 | 1,308,874 | | | | | | 2,819,522 | 07/09/2015 |
| 4995 | | CANOGA PARK | CA | | 10/01/2015 | 5.000 | 518,290 | | | | | | 1,594,791 | 07/16/2015 |
| 4998 | CF | WILLOUGHBY | OH | | 08/13/2015 | 4.600 | 902,200 | | | | | | 2,589,075 | 07/01/2015 |
| 4999 | | HOUMA | LA | | 08/13/2015 | 4.410 | 518,822 | | | | | | 1,295,123 | 07/22/2015 |
| 5000 | | INDEPENDENCE | MO | | 07/29/2015 | 4.410 | 546,038 | | | | | | 1,369,702 | 07/14/2015 |
| 5001 | | BEACH CITY | TX | | 07/29/2015 | 4.410 | 490,956 | | | | | | 1,249,688 | 07/22/2015 |
| 5004 | | BEND | OR | | 07/31/2015 | 4.150 | 171,873 | | | | | | 3,790,271 | 06/30/2015 |
| 5007 | CF | RIALTO | CA | | 08/26/2015 | 4.350 | 3,121,295 | | | | | | 8,799,150 | 07/07/2015 |
| 5009 | CF | PORTLAND | OR | | 08/26/2015 | 4.360 | 1,274,217 | | | | | | 3,473,761 | 07/20/2015 |
| 5010 | CF | STAFFORD | TX | | 12/01/2015 | 4.250 | 2,779,143 | | | | | | 6,967,741 | 11/12/2015 |
| 5014 | | MOBILE | AL | | 10/08/2015 | 4.340 | 487,052 | | | | | | 718,854 | 08/17/2015 |
| 5022 | | TRACY | CA | | 10/02/2015 | 4.520 | 32,595 | | | | | | 5,269,495 | 07/30/2015 |
| 5024 | CF | BECKLEY | WV | | 12/08/2015 | 4.050 | 4,921,863 | | | | | | 16,189,282 | 10/05/2015 |
| 5027 | | ATLANTA | GA | | 09/17/2015 | 4.680 | 1,953,837 | | | | | | 5,008,198 | 08/24/2015 |
| 5028 | | ANN ARBOR | MI | | 10/13/2015 | 4.480 | 3,144,671 | | | | | | 7,237,868 | 08/03/2015 |
| 5029 | CF | CINCINNATI | OH | | 08/14/2015 | 4.460 | 1,894,393 | | | | | | 3,349,616 | 07/21/2015 |
| 5031 | | CLAREMONT | CA | | 09/22/2015 | 4.780 | 743,676 | | | | | | 1,557,316 | 07/17/2015 |
| 5032 | | CHINO | CA | | 10/05/2015 | 4.500 | 887,529 | | | | | | 2,101,961 | 07/27/2015 |
| 5034 | CF | PENNSAUKEN | NJ | | 08/27/2015 | 4.320 | 756,678 | | | | | | 2,098,464 | 07/21/2015 |
| 5036 | CF | ALHAMBRA | CA | | 12/01/2015 | 4.300 | 1,858,693 | | | | | | 5,669,340 | 08/06/2015 |
| 5041 | CF | KIRKLAND | WA | | 09/16/2015 | 4.540 | 2,075,071 | | | | | | 3,320,739 | 07/30/2015 |
| 5045 | | FEDERAL WAY | WA | | 09/10/2015 | 4.510 | 1,113,215 | | | | | | 7,816,555 | 07/21/2015 |
| 5049 | | COSTA MESA | CA | | 10/23/2015 | 4.430 | 1,548,975 | | | | | | 5,124,471 | 09/10/2015 |
| 5050 | CF | SAN DIEGO | CA | | 10/23/2015 | 4.230 | 1,511,431 | | | | | | 6,595,300 | 09/15/2015 |
| 5051 | | SAN DIEGO | CA | | 10/23/2015 | 4.230 | 685,541 | | | | | | 2,540,014 | 09/15/2015 |
| 5052 | CF | SAN DIEGO | CA | | 10/23/2015 | 4.430 | 1,573,745 | | | | | | 5,715,493 | 09/15/2015 |
| 5054 | | CLINTON | CT | | 10/13/2015 | 4.660 | 3,393,365 | | | | | | 4,807,333 | 08/19/2015 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 5055 | | OAK LAWN | IL | | 09/14/2015 | 4.730 | 1,278,744 | | | | | | 3,163,913 | 08/11/2015 |
| 5056 | | REDMOND | WA | | 10/20/2015 | 4.480 | 943,401 | | | | | | 4,805,514 | 09/11/2015 |
| 5057 | | ROSEVILLE | MI | | 09/11/2015 | 4.750 | 1,713,950 | | | | | | 2,918,235 | 07/30/2015 |
| 5060 | | PASADENA | CA | | 10/14/2015 | 4.470 | 2,904,612 | | | | | | 9,199,668 | 08/03/2015 |
| 5062 | CF | ALBUQUERQUE | NM | | 12/31/2015 | 4.200 | 1,769,697 | | | | | | 2,662,486 | 11/09/2015 |
| 5063 | | COLORADO SPRINGS | CO | | 09/23/2015 | 4.320 | 604,716 | | | | | | 1,889,118 | 09/02/2015 |
| 5065 | | FUQUAY VARINA | NC | | 08/21/2015 | 4.470 | 1,077,068 | | | | | | 2,940,165 | 07/14/2015 |
| 5067 | | MARION | IA | | 09/28/2015 | 4.500 | 1,286,754 | | | | | | 2,249,623 | 08/11/2015 |
| 5071 | | SYRACUSE | NY | | 10/15/2015 | 4.770 | 2,689,716 | | | | | | 5,416,928 | 08/13/2015 |
| 5072 | | BAKERSFIELD | CA | | 11/20/2015 | 4.500 | 2,173,877 | | | | | | 6,324,643 | 09/28/2015 |
| 5073 | | GEORGETOWN | TX | | 09/08/2015 | 4.690 | 1,959,010 | | | | | | 5,758,004 | 08/12/2015 |
| 5074 | | FULLERTON | CA | | 11/06/2015 | 4.460 | 1,183,596 | | | | | | 4,543,571 | 08/21/2015 |
| 5075 | | LEXINGTON | KY | | 10/15/2015 | 4.480 | 2,515,737 | | | | | | 4,954,031 | 09/11/2015 |
| 5079 | | PASADENA | CA | | 10/02/2015 | 4.500 | 2,307,515 | | | | | | 22,466,414 | 08/24/2015 |
| 5084 | | VENTURA | CA | | 09/29/2015 | 4.850 | 1,051,969 | | | | | | 2,327,479 | 09/02/2015 |
| 5085 | | RESEDA | CA | | 09/29/2015 | 4.950 | 320,168 | | | | | | 1,020,426 | 06/08/2015 |
| 5086 | CF | SOUTHLAKE | TX | | 09/30/2015 | 4.380 | 2,311,717 | | | | | | 8,463,834 | 07/31/2015 |
| 5092 | | TUCSON | AZ | | 09/24/2015 | 4.560 | 1,045,262 | | | | | | 2,624,850 | 08/25/2015 |
| 5094 | CF | WORTHINGTON | OH | | 12/09/2015 | 4.550 | 2,594,987 | | | | | | 8,245,474 | 10/29/2015 |
| 5095 | CF | DUBLIN | OH | | 12/09/2015 | 4.550 | 2,457,058 | | | | | | 8,854,036 | 10/28/2015 |
| 5097 | CF | RIVERSIDE | CA | | 09/24/2015 | 4.300 | 2,501,868 | | | | | | 5,695,108 | 08/21/2015 |
| 5099 | CF | CHESAPEAKE | VA | | 10/20/2015 | 4.900 | 1,489,935 | | | | | | 4,240,056 | 08/31/2015 |
| 5101 | CF | LOS ANGELES | CA | | 10/14/2015 | 4.340 | 2,739,202 | | | | | | 6,654,939 | 08/31/2015 |
| 5103 | CF | GROVETOWN | GA | | 05/19/2016 | 4.260 | 1,336,196 | | | | | | 2,649,840 | 01/29/2016 |
| 5105 | CF | CLEARLAKE | CA | | 10/16/2015 | 4.280 | 2,947,776 | | | | | | 6,502,585 | 10/05/2015 |
| 5106 | | SAINT LOUIS | MO | | 11/20/2015 | 4.000 | 530,494 | | | | | | 3,706,764 | 09/04/2015 |
| 5107 | | O FALLON | MO | | 11/20/2015 | 4.000 | 530,494 | | | | | | 3,671,153 | 09/04/2015 |
| 5109 | CF | ST PETERSBURG | FL | | 12/14/2015 | 4.470 | 5,998,160 | | | | | | 11,544,566 | 12/04/2015 |
| 5116 | | SULPHUR | LA | | 11/30/2015 | 4.040 | 541,888 | | | | | | 2,052,920 | 09/23/2015 |
| 5118 | CF | CHULA VISTA | CA | | 12/09/2015 | 4.200 | 3,687,719 | | | | | | 19,543,083 | 11/03/2015 |
| 5120 | | SAN FRANCISCO | CA | | 10/23/2015 | 4.290 | 149,359 | | | | | | 3,949,063 | 08/31/2015 |
| 5122 | | ROSEMONT | IL | | 10/20/2015 | 4.220 | 1,038,016 | | | | | | 2,271,936 | 08/31/2015 |
| 5124 | | MIDVALE | UT | | 10/27/2015 | 4.340 | 628,289 | | | | | | 1,195,830 | 10/09/2015 |
| 5125 | | SALT LAKE CITY | UT | | 10/28/2015 | 4.150 | 1,185,245 | | | | | | 7,074,061 | 09/16/2015 |
| 5127 | CF | WEST JORDAN | UT | | 10/19/2015 | 4.300 | 1,292,760 | | | | | | 6,373,914 | 08/28/2015 |
| 5130 | CF | LOS ANGELES | CA | | 11/04/2015 | 4.150 | 822,934 | | | | | | 6,724,329 | 09/15/2015 |
| 5132 | | VALLEY CENTER | CA | | 11/04/2015 | 4.410 | 4,877,473 | | | | | | 8,254,219 | 10/08/2015 |
| 5142 | CF | KENMORE | WA | | 10/09/2015 | 4.100 | 1,360,267 | | | | | | 3,709,388 | 09/03/2015 |
| 5143 | | CHARLOTTE | NC | | 02/16/2016 | 3.250 | 841,300 | | | | | | 1,734,883 | 01/29/2016 |
| 5148 | | NASHVILLE | TN | | 11/19/2015 | 4.400 | 411,385 | | | | | | 1,384,098 | 10/14/2015 |
| 5149 | CF | ANAHEIM | CA | | 11/10/2015 | 4.230 | 1,356,225 | | | | | | 7,851,372 | 10/07/2015 |
| 5154 | CF | FRESNO | CA | | 11/30/2015 | 4.480 | 2,966,499 | | | | | | 7,555,582 | 09/30/2015 |
| 5158 | | VALLEY STREAM | NY | | 11/25/2015 | 4.280 | 1,256,505 | | | | | | 1,678,583 | 10/20/2015 |
| 5165 | CF | MAPLE VALLEY | WA | | 12/15/2015 | 4.800 | 6,849,378 | | | | | | 12,419,321 | 09/25/2015 |
| 5169 | CF | RIDGEFIELD | WA | | 11/02/2015 | 4.310 | 1,558,443 | | | | | | 3,726,871 | 10/06/2015 |
| 5170 | | LAS VEGAS | NV | | 12/03/2015 | 4.120 | 1,152,762 | | | | | | 7,916,984 | 10/19/2015 |
| 5175 | CF | NAVASOTA | TX | | 10/19/2015 | 4.330 | 1,083,275 | | | | | | 4,026,981 | 09/25/2015 |
| 5176 | | BIRMINGHAM | AL | | 11/10/2015 | 4.480 | 1,064,207 | | | | | | 1,596,254 | 10/21/2015 |
| 5180 | | SANTA ANA | CA | | 11/30/2015 | 4.640 | 480,032 | | | | | | 1,577,975 | 10/26/2015 |
| 5181 | | LAKE WORTH | FL | | 11/30/2015 | 4.640 | 458,854 | | | | | | 2,017,194 | 10/26/2015 |
| 5182 | CF | LAS VEGAS | NV | | 12/15/2015 | 4.100 | 2,897,199 | | | | | | 17,871,971 | 11/06/2015 |
| 5188 | CF | ALBANY | OR | | 12/02/2015 | 4.130 | 4,940,018 | | | | | | 15,087,082 | 10/27/2015 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 5191 | CF | TROY | MI | | 12/28/2015 | 4.300 | 2,107,019 | | | | | | 4,719,314 | 12/07/2015 |
| 5195 | CF | FORT WAYNE | IN | | 11/19/2015 | 4.170 | 1,565,609 | | | | | | 4,509,959 | 11/03/2015 |
| 5199 | | MOUNT WASHINGTON | KY | | 12/29/2015 | 4.300 | 4,998,661 | | | | | | 13,302,108 | 11/25/2015 |
| 5202 | | DENVILLE | NJ | | 12/17/2015 | 4.440 | 3,042,579 | | | | | | 7,093,003 | 11/09/2015 |
| 5203 | | INDIALANTIC | FL | | 12/07/2015 | 4.400 | 648,232 | | | | | | 1,271,694 | 10/28/2015 |
| 5204 | CF | ALBUQUERQUE | NM | | 12/18/2015 | 4.400 | 2,692,474 | | | | | | 9,752,143 | 11/01/2015 |
| 5206 | | DENTON | TX | | 12/07/2015 | 4.150 | 1,098,972 | | | | | | 9,841,147 | 11/05/2015 |
| 5213 | | FAIR OAKS | CA | | 11/30/2015 | 6.150 | 1,150,162 | | | | | | 4,670,512 | 11/20/2015 |
| 5216 | CF | COSTA MESA | CA | | 02/01/2016 | 4.510 | 3,829,850 | | | | | | 10,249,048 | 12/09/2015 |
| 5222 | | LOS ANGELES | CA | | 12/29/2015 | 3.750 | 1,749,113 | | | | | | 4,038,993 | 11/11/2015 |
| 5224 | | THORNTON | CO | | 12/23/2015 | 4.420 | 1,026,665 | | | | | | 2,859,721 | 11/10/2015 |
| 5225 | CF | WEST CHESTER | OH | | 12/30/2015 | 4.500 | 3,235,899 | | | | | | 9,607,021 | 11/25/2015 |
| 5229 | CF | SANDY | UT | | 01/08/2016 | 4.220 | 5,042,829 | | | | | | 9,003,502 | 11/23/2015 |
| 5230 | CF | BURBANK | CA | | 12/29/2015 | 4.100 | 3,699,585 | | | | | | 9,517,049 | 11/23/2015 |
| 5231 | CF | FEDERAL WAY | WA | | 04/04/2016 | 4.100 | 5,034,225 | | | | | | 12,409,572 | 02/25/2016 |
| 5233 | CF | HOUSTON | TX | | 02/22/2016 | 4.260 | 1,349,875 | | | | | | 2,417,336 | 01/10/2016 |
| 5235 | | COLUMBUS | OH | | 12/29/2015 | 4.720 | 3,175,315 | | | | | | 5,663,818 | 12/08/2015 |
| 5237 | | FIRESTONE | CO | | 12/23/2015 | 4.390 | 859,374 | | | | | | 2,231,124 | 11/18/2015 |
| 5238 | | SALT LAKE CITY | UT | | 12/29/2015 | 4.250 | 3,063,556 | | | | | | 12,193,808 | 11/20/2015 |
| 5239 | | FARMINGTON | NM | | 12/29/2015 | 4.250 | 1,237,204 | | | | | | 3,951,489 | 11/24/2015 |
| 5242 | | EAST LIVERPOOL | OH | | 12/17/2015 | 4.290 | 579,663 | | | | | | 1,418,743 | 11/11/2015 |
| 5246 | | WOOSTER | OH | | 12/17/2015 | 4.290 | 474,771 | | | | | | 1,161,954 | 12/11/2015 |
| 5247 | | NEW KENSINGTON | PA | | 12/17/2015 | 4.290 | 574,142 | | | | | | 1,400,475 | 12/11/2015 |
| 5251 | | CUYAHOGA FALLS | OH | | 02/11/2016 | 4.480 | 806,614 | | | | | | 1,129,533 | 01/13/2016 |
| 5254 | CF | CHICAGO | IL | | 01/26/2016 | 4.670 | 3,248,182 | | | | | | 9,278,335 | 12/31/2015 |
| 5255 | CF | LIBERTY | MO | | 12/15/2015 | 5.750 | 1,468,838 | | | | | | 3,994,606 | 11/19/2015 |
| 5257 | CF | ONTARIO | CA | | 12/28/2015 | 4.410 | 3,164,843 | | | | | | 11,179,510 | 12/16/2015 |
| 5259 | | AKRON | OH | | 12/29/2015 | 4.380 | 844,864 | | | | | | 2,486,646 | 12/04/2015 |
| 5267 | | SAN RAFEAL | CA | | 03/11/2016 | 4.500 | 2,798,491 | | | | | | 6,088,395 | 01/11/2016 |
| 5268 | CF | ROMEOVILLE | IL | | 06/06/2016 | 4.480 | 1,927,503 | | | | | | 7,950,114 | 02/28/2016 |
| 5269 | | BOISE | ID | | 03/10/2016 | 4.720 | 1,611,376 | | | | | | 4,721,126 | 01/06/2016 |
| 5273 | | SWANSEA | MA | | 02/24/2016 | 4.230 | 1,558,084 | | | | | | 3,741,652 | 12/31/2015 |
| 5278 | CF | JACKSONVILLE | FL | | 02/02/2016 | 4.490 | 1,065,098 | | | | | | 4,650,651 | 01/04/2016 |
| 5285 | | CONROE | TX | | 02/29/2016 | 6.030 | 1,034,434 | | | | | | 2,069,073 | 01/08/2016 |
| 5286 | CF | CARSON CITY | NV | | 02/01/2016 | 4.560 | 1,365,069 | | | | | | 4,433,897 | 01/04/2016 |
| 5287 | CF | NEWPORT NEWS | VA | | 04/11/2016 | 3.810 | 1,999,166 | | | | | | 4,236,098 | 02/16/2016 |
| 5293 | | CASPER | WY | | 08/11/2016 | 4.800 | 6,276,457 | | | | | | 12,416,277 | 02/10/2016 |
| 5294 | CF | DEERFIELD BEACH | FL | | 02/01/2016 | 4.210 | 1,805,398 | | | | | | 3,025,682 | 01/14/2016 |
| 5296 | | REDWOOD CITY | CA | | 02/18/2016 | 4.350 | 3,770,914 | | | | | | 6,667,936 | 12/29/2015 |
| 5297 | | TUCSON | AZ | | 01/29/2016 | 3.960 | 1,275,308 | | | | | | 3,293,130 | 01/02/2016 |
| 5300 | CF | PLANO | TX | | 01/29/2016 | 4.280 | 5,859,894 | | | | | | 12,308,956 | 01/14/2016 |
| 5304 | CF | KISSIMMEE | FL | | 08/01/2016 | 5.300 | 9,262,820 | | | | | | 13,615,882 | 02/14/2016 |
| 5307 | CF | SALT LAKE CITY | UT | | 03/22/2016 | 4.100 | 2,965,572 | | | | | | 6,173,676 | 02/29/2016 |
| 5308 | | SIMSBURY | CT | | 01/27/2016 | 4.590 | 1,654,403 | | | | | | 4,909,760 | 01/13/2016 |
| 5310 | | EUGENE | OR | | 03/02/2016 | 4.460 | 3,592,625 | | | | | | 11,509,746 | 01/12/2016 |
| 5311 | CF | UNION GAP | WA | | 03/21/2016 | 4.300 | 3,412,994 | | | | | | 15,727,247 | 02/01/2016 |
| 5315 | | MISHAWAKA | IN | | 02/17/2016 | 4.510 | 664,147 | | | | | | 1,218,609 | 01/27/2016 |
| 5317 | CF | SALT LAKE CITY | UT | | 02/11/2016 | 4.350 | 875,593 | | | | | | 2,131,435 | 01/19/2016 |
| 5323 | CF | OKLAHOMA CITY | OK | | 03/23/2016 | 4.400 | 732,175 | | | | | | 1,370,062 | 02/18/2016 |
| 5327 | CF | STERLING | VA | | 03/15/2016 | 4.300 | 3,002,509 | | | | | | 8,805,456 | 02/10/2016 |
| 5331 | CF | ATLANTA | GA | | 04/22/2016 | 3.870 | 6,326,288 | | | | | | 17,612,916 | 03/02/2016 |
| 5333 | CF | MESA | AZ | | 11/04/2016 | 4.070 | 1,499,751 | | | | | | 4,622,851 | 09/23/2016 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 5335 | | DEARBORN | MI | | 03/07/2016 | 4.100 | 261,932 | | | | | | 2,089,439 | 02/04/2016 |
| 5338 | | EMERYVILLE | CA | | 05/06/2016 | 4.500 | 2,211,857 | | | | | | 5,618,258 | 04/22/2016 |
| 5340 | | MIDVALE | UT | | 04/06/2016 | 4.750 | 2,848,875 | | | | | | 15,222,529 | 02/23/2016 |
| 5345 | CF | MIAMI | FL | | 03/31/2016 | 4.000 | 2,237,740 | | | | | | 8,108,042 | 02/24/2016 |
| 5348 | CF | MIAMI | FL | | 03/31/2016 | 4.000 | 1,798,184 | | | | | | 7,555,440 | 02/24/2016 |
| 5350 | | SANTA CRUZ | CA | | 05/02/2016 | 4.300 | 4,819,617 | | | | | | 19,103,247 | 03/10/2016 |
| 5354 | CF | LOS ANGELES | CA | | 03/31/2016 | 4.150 | 3,647,974 | | | | | | 5,050,316 | 03/07/2016 |
| 5355 | CF | EUGENE | OR | | 04/12/2016 | 4.150 | 2,712,713 | | | | | | 14,107,932 | 02/29/2016 |
| 5357 | | CUTLER BAY | FL | | 04/15/2016 | 4.300 | 2,140,103 | | | | | | 7,470,416 | 03/07/2016 |
| 5359 | | PUYALLUP | WA | | 03/16/2016 | 4.350 | 1,589,583 | | | | | | 7,121,469 | 03/10/2016 |
| 5361 | CF | LA PORTE | TX | | 04/20/2016 | 4.300 | 1,111,377 | | | | | | 2,094,710 | 02/29/2016 |
| 5364 | CF | VANCOUVER | WA | | 05/10/2016 | 4.100 | 3,813,583 | | | | | | 13,119,081 | 04/06/2016 |
| 5365 | | CHARLOTTE | NC | | 04/15/2016 | 4.000 | 1,456,404 | | | | | | 4,802,269 | 03/07/2016 |
| 5368 | | ANAHEIM | CA | | 04/15/2016 | 4.150 | 2,748,140 | | | | | | 7,733,526 | 02/19/2016 |
| 5370 | CF | RICHLAND | WA | | 04/12/2016 | 4.150 | 2,470,285 | | | | | | 6,767,050 | 01/20/2016 |
| 5373 | | TUCSON | AZ | | 04/18/2016 | 3.500 | 1,159,244 | | | | | | 2,399,960 | 02/26/2016 |
| 5374 | | KEENE | NH | | 09/30/2016 | 4.000 | 1,230,151 | | | | | | 2,371,849 | 08/04/2016 |
| 5377 | | AMARILLO | TX | | 09/30/2016 | 4.000 | 766,324 | | | | | | 1,650,424 | 08/04/2016 |
| 5382 | CF | PHOENIX | AZ | | 03/11/2016 | 4.170 | 1,705,499 | | | | | | 5,781,295 | 03/03/2016 |
| 5386 | CF | PETALUMA | CA | | 04/05/2016 | 4.200 | 1,352,084 | | | | | | 3,624,434 | 02/29/2016 |
| 5387 | CF | KIRKLAND | WA | | 05/03/2016 | 4.000 | 1,964,564 | | | | | | 6,804,076 | 03/07/2016 |
| 5391 | CF | MURRIETA | CA | | 05/05/2016 | 4.250 | 1,331,287 | | | | | | 4,367,664 | 03/07/2016 |
| 5392 | CF | CORNING | CA | | 05/05/2016 | 4.050 | 2,384,121 | | | | | | 5,740,849 | 03/08/2016 |
| 5396 | CF | ESCONDIDO | CA | | 05/18/2016 | 4.750 | 893,212 | | | | | | 2,230,180 | 03/22/2016 |
| 5397 | CF | LA MESA | CA | | 05/18/2016 | 4.750 | 893,212 | | | | | | 1,689,364 | 03/21/2016 |
| 5402 | CF | DUBLIN | OH | | 04/18/2016 | 4.350 | 3,905,566 | | | | | | 7,527,012 | 03/08/2016 |
| 5403 | CF | VIRGINIA BEACH | VA | | 05/24/2016 | 4.450 | 1,570,299 | | | | | | 4,498,548 | 03/05/2016 |
| 5405 | CF | ELK GROVE | CA | | 05/02/2016 | 3.980 | 2,540,090 | | | | | | 21,093,451 | 03/20/2016 |
| 5406 | CF | GREELEY | CO | | 05/04/2016 | 4.150 | 1,074,493 | | | | | | 3,258,742 | 03/17/2016 |
| 5410 | CF | SAN JACINTO | CA | | 07/08/2016 | 3.980 | 899,559 | | | | | | 4,508,653 | 05/23/2016 |
| 5411 | CF | BILLINGS | MT | | 04/25/2016 | 4.030 | 1,537,346 | | | | | | 4,100,814 | 03/18/2016 |
| 5415 | CF | LOGAN | UT | | 04/25/2016 | 4.120 | 955,464 | | | | | | 2,602,771 | 03/15/2016 |
| 5416 | | CONSHOHOCKEN | PA | | 04/19/2016 | 4.650 | 1,151,018 | | | | | | 2,505,432 | 03/22/2016 |
| 5420 | CF | GEORGETOWN | TX | | 06/20/2016 | 4.120 | 931,154 | | | | | | 4,319,827 | 04/04/2016 |
| 5421 | CF | IRVING | TX | | 05/02/2016 | 4.190 | 2,600,049 | | | | | | 6,230,450 | 03/23/2016 |
| 5423 | CF | SACRAMENTO | CA | | 04/29/2016 | 4.050 | 2,968,230 | | | | | | 6,324,376 | 03/22/2016 |
| 5425 | CF | LOS ANGELES | CA | | 07/28/2016 | 4.100 | 3,761,950 | | | | | | 8,118,418 | 05/05/2016 |
| 5427 | CF | ROCK HILL | SC | | 05/20/2016 | 4.460 | 1,882,315 | | | | | | 4,513,271 | 04/01/2016 |
| 5429 | | PHILIPSBURG | PA | | 05/31/2016 | 4.200 | 262,251 | | | | | | 524,151 | 04/04/2016 |
| 5438 | CF | DARIEN | IL | | 07/15/2016 | 4.080 | 1,335,540 | | | | | | 2,680,507 | 04/29/2016 |
| 5441 | CF | LONG BEACH | CA | | 03/31/2016 | 4.210 | 1,790,009 | | | | | | 3,562,454 | 03/15/2016 |
| 5450 | CF | MISSOURI CITY | TX | | 06/24/2016 | 4.150 | 1,443,690 | | | | | | 3,267,190 | 04/07/2016 |
| 5455 | CF | BOSSIER CITY | LA | | 06/10/2016 | 4.350 | 1,354,533 | | | | | | 2,375,193 | 03/31/2016 |
| 5456 | CF | BOSSIER CITY | LA | | 06/06/2016 | 4.350 | 1,867,059 | | | | | | 3,509,118 | 03/31/2016 |
| 5457 | CF | THOUSAND OAKS | CA | | 08/02/2016 | 4.280 | 2,583,497 | | | | | | 6,727,476 | 04/25/2016 |
| 5458 | CF | LOWELL | MA | | 05/26/2016 | 4.410 | 1,301,894 | | | | | | 2,930,117 | 04/15/2016 |
| 5459 | CF | HUDSON | NH | | 05/26/2016 | 4.410 | 531,759 | | | | | | 1,181,257 | 04/18/2016 |
| 5464 | CF | SACRAMENTO | CA | | 07/29/2016 | 4.150 | 3,130,004 | | | | | | 7,704,302 | 05/03/2016 |
| 5472 | CF | EL PASO | TX | | 05/16/2016 | 4.440 | 966,709 | | | | | | 3,809,773 | 04/18/2016 |
| 5477 | CF | SAINT ALBANS | WV | | 05/11/2016 | 4.430 | 2,485,853 | | | | | | 4,271,463 | 04/07/2016 |
| 5478 | CF | HOUSTON | TX | | 06/30/2016 | 4.210 | 3,084,518 | | | | | | 7,198,231 | 04/29/2016 |
| 5482 | CF | SANTA ANA | CA | | 06/24/2016 | 4.350 | 1,185,191 | | | | | | 5,492,488 | 05/11/2016 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 5483 | | VENETA | OR | | 06/10/2016 | 4.460 | 1,007,511 | | | | | | 2,594,353 | 04/22/2016 |
| 5484 | CF | SACRAMENTO | CA | | 04/29/2016 | 4.350 | 2,403,426 | | | | | | 8,305,822 | 04/12/2016 |
| 5486 | CF | PALMDALE | CA | | 06/20/2016 | 3.720 | 3,418,462 | | | | | | 6,084,467 | 05/12/2016 |
| 5487 | CF | RENO | NV | | 07/01/2016 | 4.040 | 3,846,047 | | | | | | 10,778,535 | 05/01/2016 |
| 5493 | | PHOENIX | AZ | | 06/30/2016 | 4.500 | 6,536,490 | | | | | | 23,073,192 | 04/26/2016 |
| 5495 | CF | GRANADA HILLS | CA | | 06/27/2016 | 4.430 | 1,333,065 | | | | | | 3,413,979 | 05/31/2016 |
| 5496 | CF | ANAHEIM | CA | | 06/08/2016 | 4.260 | 1,266,041 | | | | | | 5,601,865 | 04/27/2016 |
| 5497 | CF | LOS ANGELES | CA | | 07/28/2016 | 4.140 | 2,139,512 | | | | | | 4,865,667 | 05/02/2016 |
| 5498 | CF | SUWANEE | GA | | 06/06/2016 | 4.150 | 3,161,355 | | | | | | 9,415,839 | 04/28/2016 |
| 5499 | CF | NEWPORT BEACH | CA | | 07/26/2016 | 4.650 | 1,385,496 | | | | | | 2,676,229 | 06/14/2016 |
| 5500 | CF | SANDY | UT | | 06/29/2016 | 4.080 | 5,443,851 | | | | | | 11,777,909 | 05/19/2016 |
| 5502 | CF | BAKERSFIELD | CA | | 09/12/2016 | 3.990 | 2,903,215 | | | | | | 8,000,477 | 07/20/2016 |
| 5504 | CF | RIVERSIDE | CA | | 07/22/2016 | 4.050 | 820,596 | | | | | | 1,722,333 | 06/06/2016 |
| 5508 | | LAKE OSWEGO | OR | | 06/15/2016 | 4.670 | 2,087,776 | | | | | | 5,081,309 | 05/13/2016 |
| 5510 | | GREENSBORO | NC | | 07/06/2016 | 3.710 | 1,627,634 | | | | | | 3,934,965 | 05/04/2016 |
| 5514 | CF | MONROE | WI | | 06/13/2016 | 4.230 | 1,167,944 | | | | | | 3,921,898 | 05/10/2016 |
| 5516 | CF | ROCKLIN | CA | | 06/15/2016 | 4.190 | 1,284,632 | | | | | | 3,196,686 | 05/19/2016 |
| 5517 | | COLUMBUS | OH | | 06/24/2016 | 4.230 | 1,004,736 | | | | | | 1,788,547 | 05/10/2016 |
| 5518 | CF | PHOENIX | AZ | | 05/31/2016 | 4.050 | 1,553,132 | | | | | | 4,073,250 | 05/11/2016 |
| 5519 | CF | PLACENTIA | CA | | 06/06/2016 | 4.240 | 1,797,492 | | | | | | 3,981,483 | 04/29/2016 |
| 5524 | | LITTLE ROCK | AR | | 07/27/2016 | 4.080 | 5,242,311 | | | | | | 12,009,821 | 06/17/2016 |
| 5525 | | CRESTVIEW | FL | | 07/27/2016 | 4.080 | 2,315,169 | | | | | | 11,060,518 | 06/14/2016 |
| 5526 | CF | LAKE CHARLES | LA | | 07/11/2016 | 4.090 | 1,701,655 | | | | | | 2,401,962 | 05/26/2016 |
| 5532 | CF | LEXINGTON | NC | | 07/29/2016 | 4.100 | 1,085,663 | | | | | | 3,507,028 | 06/18/2016 |
| 5533 | CF | SEATTLE | WA | | 06/30/2016 | 4.190 | 1,496,124 | | | | | | 5,921,611 | 05/20/2016 |
| 5536 | CF | SAN FRANCISCO | CA | | 07/08/2016 | 4.150 | 1,528,796 | | | | | | 2,651,444 | 06/21/2016 |
| 5537 | | ELGIN | IL | | 06/30/2016 | 3.650 | 5,630,196 | | | | | | 10,146,749 | 05/26/2016 |
| 5538 | CF | POOLER | GA | | 06/30/2016 | 4.250 | 1,286,654 | | | | | | 3,689,626 | 05/31/2016 |
| 5542 | | REDDING | CA | | 07/14/2016 | 6.125 | 1,732,154 | | | | | | 3,140,717 | 06/15/2016 |
| 5545 | CF | FREMONT | CA | | 07/11/2016 | 4.030 | 937,242 | | | | | | 2,651,468 | 06/10/2016 |
| 5547 | | SEATTLE | WA | | 07/05/2016 | 4.130 | 8,848,877 | | | | | | 35,570,688 | 06/17/2016 |
| 5548 | CF | SHERWOOD | OR | | 08/01/2016 | 4.100 | 3,437,935 | | | | | | 9,699,036 | 06/16/2016 |
| 5551 | | AMBOY | IL | | 09/02/2016 | 4.090 | 2,516,585 | | | | | | 14,401,855 | 07/21/2016 |
| 5555 | CF | TUCSON | AZ | | 07/14/2016 | 4.080 | 863,664 | | | | | | 2,512,500 | 06/17/2016 |
| 5556 | CF | THE WOODLANDS | TX | | 08/02/2016 | 4.300 | 3,634,913 | | | | | | 5,522,604 | 06/21/2016 |
| 5559 | CF | HOUSTON | TX | | 08/01/2016 | 4.250 | 1,744,472 | | | | | | 2,582,108 | 06/21/2016 |
| 5560 | CF | LAS VEGAS | NV | | 06/02/2017 | 4.290 | 3,287,943 | | | | | | 9,997,709 | 05/18/2017 |
| 5561 | CF | STOCKTON | CA | | 09/15/2016 | 3.900 | 2,004,904 | | | | | | 7,941,057 | 08/11/2016 |
| 5564 | | BEATRICE | NE | | 07/29/2016 | 4.570 | 531,707 | | | | | | 1,806,621 | 06/15/2016 |
| 5567 | CF | TACOMA | WA | | 08/01/2016 | 4.170 | 1,793,038 | | | | | | 5,776,860 | 06/08/2016 |
| 5568 | CF | BROOK PARK | OH | | 07/01/2016 | 4.000 | 461,462 | | | | | | 3,072,029 | 06/06/2016 |
| 5571 | | DOVER | DE | | 11/23/2016 | 4.500 | 7,130,281 | | | | | | 13,031,139 | 08/16/2016 |
| 5574 | CF | ELGIN | IL | | 10/24/2017 | 4.320 | 3,009,106 | | | | | | 6,153,030 | 09/12/2017 |
| 5575 | CF | STAFFORD | TX | | 10/24/2017 | 4.320 | 6,842,947 | | | | | | 12,398,106 | 09/07/2017 |
| 5576 | CF | HOUSTON | TX | | 10/24/2017 | 4.320 | 7,256,605 | | | | | | 15,309,560 | 09/12/2017 |
| 5577 | CF | LOVELAND | CO | | 08/11/2016 | 4.150 | 5,091,732 | | | | | | 10,513,209 | 06/26/2016 |
| 5578 | | PLYMOUTH | MI | | 08/12/2016 | 4.030 | 1,688,710 | | | | | | 6,792,466 | 07/07/2016 |
| 5584 | CF | ANCHORAGE | AK | | 12/01/2016 | 4.190 | 7,628,013 | | | | | | 25,358,178 | 08/09/2016 |
| 5586 | CF | ATHENS | GA | | 09/09/2016 | 4.020 | 1,604,728 | | | | | | 3,599,297 | 07/20/2016 |
| 5588 | CF | WOODINVILLE | WA | | 08/05/2016 | 4.060 | 1,657,088 | | | | | | 9,770,429 | 06/20/2016 |
| 5591 | | LYNDEN | WA | | 08/15/2016 | 3.990 | 1,345,613 | | | | | | 3,691,340 | 07/08/2016 |
| 5592 | CF | RALEIGH | NC | | 08/01/2016 | 6.900 | 2,468,274 | | | | | | 5,262,582 | 06/27/2016 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 5593 | CF | MARBLE FALLS | TX | | 07/08/2016 | 4.100 | 4,805,036 | | | | | | 13,583,766 | 06/03/2016 |
| 5595 | CF | BREMERTON | WA | | 08/17/2016 | 4.010 | 2,394,332 | | | | | | 6,740,961 | 07/20/2016 |
| 5596 | CF | SIOUX FALLS | SD | | 08/31/2016 | 3.850 | 2,159,538 | | | | | | 5,820,451 | 07/20/2016 |
| 5597 | | MAMMOTH LAKES | CA | | 09/29/2016 | 3.850 | 2,861,216 | | | | | | 13,300,153 | 09/02/2016 |
| 5598 | CF | IRVING | TX | | 09/30/2016 | 3.950 | 5,681,481 | | | | | | 9,692,483 | 08/22/2016 |
| 5600 | CF | CAMPBELL | CA | | 08/26/2016 | 4.100 | 945,624 | | | | | | 4,061,522 | 07/21/2016 |
| 5604 | CF | DUBLIN | CA | | 09/16/2016 | 3.900 | 2,116,565 | | | | | | 8,637,643 | 07/29/2016 |
| 5606 | | SPRINGFIELD | OR | | 09/01/2016 | 3.900 | 3,584,108 | | | | | | 11,785,904 | 08/30/2016 |
| 5607 | | ASHLAND | OH | | 09/30/2016 | 4.300 | 3,895,071 | | | | | | 12,308,547 | 08/29/2016 |
| 5609 | | MOUNT VERNON | OH | | 10/07/2016 | 4.300 | 5,767,655 | | | | | | 18,372,395 | 08/31/2016 |
| 5610 | | ROME | GA | | 08/15/2016 | 4.080 | 346,384 | | | | | | 1,089,046 | 07/18/2016 |
| 5615 | | SPARKS | NV | | 09/28/2016 | 3.900 | 1,773,714 | | | | | | 8,706,721 | 07/25/2016 |
| 5618 | | SEATTLE | WA | | 09/08/2016 | 3.550 | 4,925,801 | | | | | | 11,123,165 | 08/15/2016 |
| 5619 | | DAVENPORT | FL | | 08/10/2016 | 4.150 | 3,642,135 | | | | | | 10,515,180 | 06/23/2016 |
| 5624 | CF | SAN FRANCISCO | CA | | 09/13/2016 | 3.850 | 3,619,462 | | | | | | 12,315,677 | 08/19/2016 |
| 5626 | CF | SAN ANTONIO | TX | | 09/01/2016 | 3.900 | 2,053,022 | | | | | | 7,078,242 | 07/29/2016 |
| 5627 | CF | SAN ANTONIO | TX | | 10/25/2017 | 4.390 | 2,450,000 | | | | | | 10,673,250 | 08/31/2017 |
| 5636 | CF | VICTORIA | TX | | 10/04/2016 | 3.530 | 1,023,849 | | | | | | 5,810,501 | 08/05/2016 |
| 5641 | | JEFFERSON CITY | MO | | 11/04/2016 | 3.570 | 1,533,840 | | | | | | 2,072,084 | 08/11/2016 |
| 5645 | CF | PHOENIX | AZ | | 09/30/2016 | 3.840 | 1,720,203 | | | | | | 5,430,909 | 08/09/2016 |
| 5647 | | BROOKLYN | NY | | 12/22/2016 | 4.150 | 25,501,931 | | | | | | 122,094,343 | 10/31/2016 |
| 5649 | | LIVINGSTON | TN | | 10/14/2016 | 4.500 | 1,127,401 | | | | | | 2,929,633 | 09/14/2016 |
| 5652 | | BROOKLYN | NY | | 10/21/2016 | 3.850 | 6,852,114 | | | | | | 14,990,380 | 08/25/2016 |
| 5654 | | CRANBERRY TOWNSHIP | PA | | 09/01/2016 | 5.450 | 5,173,130 | | | | | | 8,411,944 | 08/10/2016 |
| 5658 | | HAMBURG | NY | | 10/14/2016 | 3.960 | 675,832 | | | | | | 1,779,021 | 09/27/2016 |
| 5659 | | WEST SENECA | NY | | 10/14/2016 | 3.960 | 765,944 | | | | | | 2,120,906 | 09/27/2016 |
| 5670 | CF | BOZEMAN | MT | | 10/28/2016 | 3.950 | 1,828,955 | | | | | | 5,444,212 | 10/03/2016 |
| 5672 | CF | MANSFIELD | TX | | 01/11/2017 | 3.750 | 1,513,721 | | | | | | 3,263,635 | 09/13/2016 |
| 5676 | CF | ALBANY | OR | | 11/01/2016 | 3.710 | 4,293,073 | | | | | | 10,336,730 | 09/12/2016 |
| 5680 | | MESA | AZ | | 12/01/2016 | 4.000 | 1,606,584 | | | | | | 3,262,500 | 08/31/2016 |
| 5682 | CF | ATLANTA | GA | | 09/30/2016 | 4.000 | 1,290,650 | | | | | | 3,119,051 | 08/31/2016 |
| 5683 | CF | NOVI | MI | | 11/01/2016 | 6.500 | 1,768,033 | | | | | | 4,792,542 | 09/22/2016 |
| 5685 | CF | FRIENDSWOOD | TX | | 10/04/2016 | 3.950 | 4,608,117 | | | | | | 7,445,744 | 08/29/2016 |
| 5686 | CF | LINCOLN | NE | | 10/19/2016 | 4.000 | 805,857 | | | | | | 1,985,244 | 09/22/2016 |
| 5687 | CF | HYATTSVILLE | MD | | 02/16/2017 | 4.000 | 2,417,453 | | | | | | 3,290,588 | 11/07/2016 |
| 5688 | CF | BOWIE | MD | | 02/16/2017 | 4.000 | 2,772,094 | | | | | | 3,876,455 | 10/07/2016 |
| 5691 | CF | LAS VEGAS | NV | | 10/25/2016 | 3.800 | 2,093,231 | | | | | | 2,725,122 | 09/15/2016 |
| 5692 | CF | BOWLING GREEN | KY | | 09/30/2016 | 3.820 | 2,255,479 | | | | | | 8,216,630 | 08/23/2016 |
| 5694 | CF | SAN JOSE | CA | | 11/01/2016 | 3.720 | 1,111,068 | | | | | | 12,884,035 | 09/15/2016 |
| 5695 | | CINCINNATI | OH | | 11/07/2016 | 3.950 | 1,024,215 | | | | | | 3,011,287 | 09/19/2016 |
| 5696 | CF | FOLSOM | CA | | 10/07/2016 | 3.750 | 2,010,107 | | | | | | 4,103,821 | 09/12/2016 |
| 5699 | CF | DOWNEY | CA | | 12/07/2016 | 4.300 | 5,230,060 | | | | | | 7,427,118 | 10/06/2016 |
| 5701 | CF | BURLINGAME | CA | | 11/15/2016 | 3.610 | 7,248,121 | | | | | | 25,418,847 | 10/04/2016 |
| 5702 | | BEDFORD | TX | | 09/29/2016 | 3.990 | 838,090 | | | | | | 2,411,938 | 09/13/2016 |
| 5703 | | JACKSONVILLE | FL | | 10/28/2016 | 3.750 | 1,655,067 | | | | | | 10,922,659 | 10/04/2016 |
| 5709 | CF | COLORADO SPRINGS | CO | | 11/07/2016 | 3.800 | 1,831,577 | | | | | | 6,196,818 | 10/05/2016 |
| 5710 | | AKRON | OH | | 11/17/2016 | 3.850 | 1,334,409 | | | | | | 4,326,649 | 10/28/2016 |
| 5713 | | RIVERSIDE | CA | | 11/01/2016 | 4.050 | 5,752,888 | | | | | | 11,890,244 | 09/09/2016 |
| 5714 | | SPRINGDALE | AR | | 10/28/2016 | 4.110 | 2,356,734 | | | | | | 3,943,651 | 10/18/2016 |
| 5717 | CF | FAYETTEVILLE | NC | | 12/01/2016 | 3.530 | 2,958,400 | | | | | | 9,104,136 | 09/30/2016 |
| 5719 | CF | SPENCERPORT | NY | | 11/01/2016 | 3.840 | 2,757,375 | | | | | | 5,274,487 | 10/19/2016 |
| 5725 | CF | RANCHO SANTA MARGARI | CA | | 11/14/2016 | 3.890 | 2,259,495 | | | | | | 5,805,963 | 10/03/2016 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 5727 | CF | KNOXVILLE | TN | | 11/28/2016 | 7.200 | 1,930,322 | | | | | | 5,166,482 | 09/14/2016 |
| 5729 | CF | PORTLAND | OR | | 12/01/2016 | 3.900 | 8,242,592 | | | | | | 17,384,063 | 09/19/2016 |
| 5736 | | PALOS HEIGHTS | IL | | 11/04/2016 | 3.980 | 1,537,601 | | | | | | 3,887,964 | 09/29/2016 |
| 5738 | CF | BONNEY LAKE | WA | | 11/16/2016 | 4.000 | 2,962,219 | | | | | | 9,447,316 | 09/30/2016 |
| 5740 | CF | LOS ALAMITOS | CA | | 11/08/2016 | 3.940 | 2,200,000 | | | | | | 7,836,685 | 09/30/2016 |
| 5742 | | DUARTE | CA | | 11/21/2016 | 4.080 | 1,844,525 | | | | | | 3,751,415 | 11/07/2016 |
| 5743 | CF | PORTLAND | OR | | 11/28/2016 | 3.850 | 2,130,154 | | | | | | 5,683,669 | 10/21/2016 |
| 5745 | CF | RENO | NV | | 11/10/2016 | 3.820 | 1,146,839 | | | | | | 4,312,656 | 10/10/2016 |
| 5750 | CF | ANCHORAGE | AK | | 11/16/2016 | 3.850 | 2,377,673 | | | | | | 3,503,170 | 10/04/2016 |
| 5755 | CF | CLEMSON | SC | | 11/10/2016 | 4.065 | 3,762,370 | | | | | | 5,684,244 | 10/06/2016 |
| 5769 | CF | DRAPER | UT | | 11/04/2016 | 4.470 | 2,542,624 | | | | | | 8,454,987 | 10/11/2016 |
| 5777 | CF | VIRGINIA BEACH | VA | | 11/14/2016 | 3.870 | 1,851,305 | | | | | | 4,554,700 | 10/20/2016 |
| 5778 | | JEFFERSONVILLE | IN | | 11/03/2016 | 5.250 | 10,294,135 | | | | | | 15,874,286 | 10/21/2016 |
| 5785 | | TROY | AL | | 12/05/2016 | 3.580 | 2,172,888 | | | | | | 10,018,044 | 10/26/2016 |
| 5786 | | WICHITA FALLS | TX | | 12/05/2016 | 3.580 | 625,018 | | | | | | 2,072,203 | 10/28/2016 |
| 5788 | CF | WARRENSBURG | MO | | 12/05/2016 | 3.580 | 1,218,862 | | | | | | 4,747,669 | 10/28/2016 |
| 5789 | CF | MARION | NC | | 01/04/2017 | 3.580 | 2,378,121 | | | | | | 6,536,224 | 10/27/2016 |
| 5790 | | FORT WASHINGTON | MD | | 02/02/2017 | 3.580 | 671,477 | | | | | | 3,088,783 | 10/27/2016 |
| 5798 | | BERKELEY | CA | | 01/03/2017 | 4.330 | 820,971 | | | | | | 8,830,557 | 11/28/2016 |
| 5799 | CF | AMERICAN FORK | UT | | 11/30/2016 | 3.780 | 5,812,456 | | | | | | 14,386,989 | 11/08/2016 |
| 5800 | | WHITTIER | CA | | 12/29/2016 | 4.500 | 3,049,947 | | | | | | 6,678,573 | 11/17/2016 |
| 5801 | CF | CARMEL | IN | | 12/21/2016 | 3.780 | 1,030,854 | | | | | | 5,751,097 | 11/14/2016 |
| 5803 | | EAGAN | MN | | 12/01/2016 | 4.030 | 1,251,229 | | | | | | 1,901,266 | 10/28/2016 |
| 5806 | CF | YPSILANTI | MI | | 12/23/2016 | 3.970 | 737,044 | | | | | | 5,317,446 | 10/31/2016 |
| 5809 | | BOISE | ID | | 11/18/2016 | 3.870 | 1,618,289 | | | | | | 3,901,991 | 10/27/2016 |
| 5812 | | COLORADO SPRINGS | CO | | 11/10/2016 | 3.940 | 1,588,742 | | | | | | 2,819,169 | 10/19/2016 |
| 5816 | | S SALT LAKE | UT | | 12/05/2016 | 3.970 | 2,419,600 | | | | | | 7,510,120 | 11/11/2016 |
| 5820 | CF | OKLAHOMA CITY | OK | | 05/09/2017 | 4.480 | 2,270,607 | | | | | | 6,226,201 | 03/16/2017 |
| 5821 | | ONTARIO | CA | | 12/22/2016 | 4.090 | 1,382,801 | | | | | | 5,764,769 | 10/25/2016 |
| 5825 | CF | BOZEMAN | MT | | 12/23/2016 | 4.210 | 1,851,923 | | | | | | 3,329,913 | 12/12/2016 |
| 5826 | CF | BOZEMAN | MT | | 07/03/2017 | 4.470 | 8,624,677 | | | | | | 16,044,326 | 12/16/2016 |
| 5828 | | WASHINGTON TERRACE | UT | | 12/23/2016 | 4.080 | 852,600 | | | | | | 4,553,009 | 11/14/2016 |
| 5829 | CF | AURORA | CO | | 12/28/2016 | 3.810 | 3,981,429 | | | | | | 7,934,515 | 11/25/2016 |
| 5831 | CF | HOUSTON | TX | | 12/19/2016 | 4.190 | 5,318,237 | | | | | | 8,935,653 | 11/11/2016 |
| 5832 | CF | SAN ANTONIO | TX | | 11/14/2016 | 4.170 | 869,255 | | | | | | 1,703,021 | 10/31/2016 |
| 5833 | CF | DANA POINT | CA | | 01/23/2017 | 4.270 | 2,220,170 | | | | | | 4,317,020 | 11/17/2016 |
| 5834 | CF | SAN DIEGO | CA | | 12/12/2016 | 3.890 | 951,947 | | | | | | 9,161,266 | 11/09/2016 |
| 5835 | CF | TWINSBURG | OH | | 03/01/2017 | 4.150 | 1,537,267 | | | | | | 4,098,734 | 12/07/2016 |
| 5838 | CF | RICHMOND | IN | | 12/28/2016 | 4.030 | 1,962,043 | | | | | | 3,525,571 | 11/29/2016 |
| 5841 | CF | COSTA MESA | CA | | 01/05/2017 | 3.960 | 856,066 | | | | | | 2,619,225 | 11/21/2016 |
| 5844 | | PEORIA | IL | | 01/03/2017 | 4.350 | 1,738,480 | | | | | | 3,498,400 | 11/22/2016 |
| 5849 | CF | HILLSBORO | OR | | 01/12/2017 | 4.050 | 1,554,064 | | | | | | 2,666,130 | 12/05/2016 |
| 5850 | CF | POCATELLO | ID | | 01/12/2017 | 4.200 | 985,087 | | | | | | 3,323,629 | 12/12/2016 |
| 5854 | | RICHMOND | VA | | 01/03/2017 | 4.060 | 795,194 | | | | | | 1,303,314 | 12/02/2016 |
| 5860 | CF | NEWARK | DE | | 02/10/2017 | 4.570 | 2,732,788 | | | | | | 5,119,094 | 01/09/2017 |
| 5861 | | BROOKLYN | NY | | 12/28/2017 | 5.200 | 5,559,220 | | | | | | 21,442,218 | 11/17/2017 |
| 5863 | | SUGAR LAND | TX | | 03/01/2017 | 4.640 | 1,518,704 | | | | | | 4,360,243 | 12/20/2016 |
| 5866 | CF | HENDERSON | NV | | 12/19/2016 | 4.470 | 1,367,090 | | | | | | 3,167,323 | 11/23/2016 |
| 5868 | CF | ANN ARBOR | MI | | 02/03/2017 | 4.570 | 1,883,967 | | | | | | 4,675,709 | 12/21/2016 |
| 5869 | | EVERETT | WA | | 01/19/2017 | 4.580 | 1,925,820 | | | | | | 4,656,984 | 12/23/2016 |
| 5871 | | MOUNT AIRY | NC | | 02/01/2017 | 4.690 | 1,228,008 | | | | | | 7,785,712 | 12/19/2016 |
| 5873 | | ALBUQUERQUE | NM | | 01/17/2017 | 4.780 | 606,860 | | | | | | 1,709,323 | 12/14/2016 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 5874 | | DAYTONA BEACH | FL | | 02/03/2017 | 4.910 | 1,835,192 | | | | | | 3,394,747 | 01/13/2017 |
| 5877 | CF | LAS VEGAS | NV | | 02/10/2017 | 4.550 | 3,921,570 | | | | | | 22,393,280 | 01/14/2017 |
| 5881 | | TUSTIN | CA | | 02/28/2017 | 4.830 | 4,219,048 | | | | | | 9,297,960 | 01/09/2017 |
| 5883 | | MINEOLA | NY | | 02/17/2017 | 4.590 | 2,264,391 | | | | | | 6,330,001 | 12/28/2016 |
| 5885 | CF | LAS VEGAS | NV | | 03/02/2017 | 4.640 | 1,898,380 | | | | | | 8,324,779 | 01/30/2017 |
| 5886 | CF | WOLFFORTH | TX | | 02/03/2017 | 4.840 | 2,659,032 | | | | | | 8,000,511 | 01/12/2017 |
| 5891 | | COTTAGE GROVE | OR | | 03/31/2017 | 3.900 | 2,564,258 | | | | | | 8,493,212 | 02/22/2017 |
| 5893 | CF | AMHERST | NY | | 10/02/2017 | 5.200 | 2,775,964 | | | | | | 5,849,620 | 04/27/2017 |
| 5895 | CF | WINCHESTER | VA | | 05/15/2017 | 4.660 | 6,295,928 | | | | | | 12,429,800 | 04/01/2017 |
| 5899 | CF | SIGNAL HILL | CA | | 04/03/2017 | 4.630 | 1,892,187 | | | | | | 10,625,723 | 03/07/2017 |
| 5900 | CF | STATESBORO | GA | | 02/09/2017 | 4.580 | 3,418,656 | | | | | | 12,897,273 | 01/25/2017 |
| 5905 | CF | CHARLOTTE | NC | | 03/01/2017 | 4.530 | 5,144,699 | | | | | | 20,455,827 | 02/10/2017 |
| 5906 | | GROVE CITY | OH | | 03/15/2017 | 4.880 | 1,050,381 | | | | | | 4,821,482 | 02/01/2017 |
| 5915 | CF | VENICE | CA | | 03/20/2017 | 4.530 | 832,223 | | | | | | 26,291,248 | 02/15/2017 |
| 5916 | CF | VENICE | CA | | 03/20/2017 | 4.530 | 2,205,393 | | | | | | 12,189,417 | 02/11/2017 |
| 5917 | CF | SANTA MONICA | CA | | 03/21/2017 | 4.530 | 1,789,281 | | | | | | 10,789,449 | 02/11/2017 |
| 5918 | CF | SANTA MONICA | CA | | 03/20/2017 | 4.530 | 1,498,003 | | | | | | 4,738,726 | 02/11/2017 |
| 5920 | | PALMDALE | CA | | 04/25/2017 | 4.730 | 2,764,551 | | | | | | 6,016,809 | 03/28/2017 |
| 5921 | | FEDERAL WAY | WA | | 03/28/2017 | 4.260 | 6,375,985 | | | | | | 41,348,893 | 02/09/2017 |
| 5922 | | OCEANSIDE | CA | | 06/01/2017 | 4.470 | 1,164,393 | | | | | | 8,469,252 | 04/03/2017 |
| 5924 | | CLOVIS | CA | | 06/23/2017 | 4.400 | 634,124 | | | | | | 1,488,712 | 05/22/2017 |
| 5927 | | MANKATO | MN | | 04/03/2017 | 4.640 | 1,186,542 | | | | | | 2,092,041 | 02/14/2017 |
| 5928 | CF | ROSEVILLE | MI | | 03/21/2017 | 4.590 | 2,666,499 | | | | | | 7,377,225 | 02/15/2017 |
| 5930 | CF | PORTLAND | OR | | 03/14/2017 | 4.520 | 1,475,420 | | | | | | 3,580,694 | 02/10/2017 |
| 5932 | | LOCUST GROVE | GA | | 05/26/2017 | 5.400 | 666,036 | | | | | | 1,747,823 | 04/05/2017 |
| 5933 | CF | GREENVILLE | SC | | 02/23/2017 | 4.570 | 1,441,009 | | | | | | 4,250,261 | 02/10/2017 |
| 5937 | | ANCHORAGE | AK | | 04/26/2017 | 4.490 | 655,742 | | | | | | 2,934,191 | 03/22/2017 |
| 5940 | | PORTLAND | OR | | 03/31/2017 | 4.750 | 1,338,156 | | | | | | 3,242,928 | 02/17/2017 |
| 5943 | CF | CARLSBAD | CA | | 05/08/2017 | 4.720 | 4,925,961 | | | | | | 13,843,586 | 04/13/2017 |
| 5944 | CF | CARLSBAD | CA | | 05/08/2017 | 4.720 | 7,811,383 | | | | | | 25,055,762 | 03/30/2017 |
| 5945 | | SAN DIEGO | CA | | 04/04/2017 | 4.690 | 6,110,009 | | | | | | 21,607,043 | 02/28/2017 |
| 5946 | CF | CHARLOTTE | NC | | 04/24/2017 | 4.970 | 1,280,967 | | | | | | 2,414,337 | 04/08/2017 |
| 5947 | CF | TROY | MI | | 04/04/2017 | 4.500 | 1,578,861 | | | | | | 4,104,346 | 03/02/2017 |
| 5950 | CF | TEMPE | AZ | | 03/28/2017 | 4.690 | 2,400,809 | | | | | | 3,946,027 | 02/28/2017 |
| 5951 | CF | NEW BEDFORD | MA | | 03/08/2017 | 4.620 | 2,300,000 | | | | | | 8,263,883 | 02/22/2017 |
| 5953 | CF | NEWTON | NC | | 05/04/2017 | 4.390 | 1,387,828 | | | | | | 4,557,533 | 03/27/2017 |
| 5954 | CF | WINSTON SALEM | NC | | 03/02/2017 | 4.400 | 2,347,429 | | | | | | 8,935,531 | 02/22/2017 |
| 5957 | CF | SANTA ANA | CA | | 04/07/2017 | 4.440 | 1,731,071 | | | | | | 5,297,062 | 02/23/2017 |
| 5960 | CF | HAPEVILLE | GA | | 05/17/2017 | 4.550 | 1,228,789 | | | | | | 4,463,227 | 03/29/2017 |
| 5966 | CF | SAN JOSE | CA | | 04/26/2017 | 4.550 | 3,882,853 | | | | | | 8,257,763 | 03/07/2017 |
| 5967 | CF | PUEBLO | CO | | 04/10/2017 | 4.900 | 6,691,326 | | | | | | 11,118,358 | 02/28/2017 |
| 5969 | CF | FOREST | VA | | 06/05/2017 | 4.680 | 1,170,927 | | | | | | 4,700,613 | 04/20/2017 |
| 5970 | CF | YAKIMA | WA | | 04/27/2017 | 6.400 | 7,051,259 | | | | | | 9,572,723 | 03/27/2017 |
| 5971 | CF | DENVER | CO | | 04/11/2017 | 4.790 | 845,957 | | | | | | 2,023,214 | 03/21/2017 |
| 5973 | CF | LUFKIN | TX | | 03/16/2017 | 4.480 | 1,496,299 | | | | | | 3,946,985 | 03/08/2017 |
| 5975 | CF | ROANOKE | TX | | 04/26/2017 | 4.710 | 762,573 | | | | | | 1,615,385 | 02/24/2017 |
| 5978 | CF | LAKEWOOD | CA | | 05/08/2017 | 4.720 | 7,619,022 | | | | | | 28,556,933 | 04/12/2017 |
| 5979 | CF | RIALTO | CA | | 05/08/2017 | 4.720 | 3,824,598 | | | | | | 9,817,517 | 04/17/2017 |
| 5980 | CF | VISALIA | CA | | 05/08/2017 | 4.720 | 4,107,482 | | | | | | 11,059,200 | 04/20/2017 |
| 5982 | CF | EL DORADO HILLS | CA | | 05/08/2017 | 4.720 | 2,489,383 | | | | | | 6,790,125 | 04/18/2017 |
| 5983 | CF | MAPLE GROVE | MN | | 03/30/2017 | 4.360 | 790,632 | | | | | | 5,835,425 | 03/15/2017 |
| 5984 | CF | PASO ROBLES | CA | | 04/12/2017 | 4.440 | 1,143,708 | | | | | | 4,445,665 | 03/31/2017 |

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 5985 | CF | NASHVILLE | TN | | 04/28/2017 | 4.670 | 5,684,654 | | | | | | 14,096,801 | 03/14/2017 |
| 5987 | CF | LAS VEGAS | NV | | 05/02/2017 | 4.900 | 2,608,563 | | | | | | 7,961,841 | 03/13/2017 |
| 5990 | CF | SANTA BARBARA | CA | | 06/01/2017 | 4.670 | 3,358,561 | | | | | | 6,429,182 | 04/21/2017 |
| 5991 | | DALLAS | OR | | 05/01/2017 | 4.710 | 781,980 | | | | | | 1,638,319 | 03/08/2017 |
| 6000 | CF | SANTA CLARITA | CA | | 05/09/2017 | 3.750 | 1,529,936 | | | | | | 4,166,530 | 03/24/2017 |
| 6003 | | TORRANCE | CA | | 04/20/2017 | 4.490 | 4,381,844 | | | | | | 20,133,635 | 04/03/2017 |
| 6006 | CF | DURHAM | NC | | 05/19/2017 | 4.610 | 2,928,416 | | | | | | 7,958,235 | 04/03/2017 |
| 6010 | | CITRUS HEIGHTS | CA | | 05/02/2017 | 4.510 | 1,252,595 | | | | | | 3,617,370 | 03/30/2017 |
| 6011 | | KIHEI | HI | | 05/09/2017 | 4.740 | 1,088,651 | | | | | | 3,007,434 | 04/07/2017 |
| 6014 | | SANTA ANA | CA | | 04/28/2017 | 4.920 | 4,040,810 | | | | | | 11,200,000 | 04/06/2017 |
| 6018 | | HOUSTON | TX | | 08/02/2017 | 4.660 | 1,958,441 | | | | | | 2,051,638 | 04/07/2017 |
| 6023 | CF | SAN ANTONIO | TX | | 06/30/2017 | 4.650 | 757,490 | | | | | | 2,282,744 | 05/24/2017 |
| 6024 | CF | EL PASO | TX | | 05/26/2017 | 4.680 | 1,001,539 | | | | | | 2,383,870 | 04/25/2017 |
| 6025 | CF | PEORIA | AZ | | 06/16/2017 | 4.690 | 1,642,642 | | | | | | 3,085,900 | 03/28/2017 |
| 6026 | | HENDERSON | NV | | 05/18/2017 | 4.950 | 1,481,008 | | | | | | 3,285,926 | 04/04/2017 |
| 6027 | | WHITEHALL | OH | | 04/27/2017 | 4.900 | 1,339,050 | | | | | | 3,368,204 | 03/29/2017 |
| 6033 | CF | HOUSTON | TX | | 05/08/2017 | 4.570 | 1,675,606 | | | | | | 2,496,308 | 04/19/2017 |
| 6038 | CF | IRWINDALE | CA | | 08/07/2017 | 4.510 | 980,354 | | | | | | 1,908,065 | 06/20/2017 |
| 6039 | | MARICOPA | AZ | | 06/09/2017 | 4.910 | 1,476,990 | | | | | | 3,722,148 | 04/21/2016 |
| 6040 | CF | CINCINNATI | OH | | 06/23/2017 | 4.400 | 2,113,745 | | | | | | 7,440,022 | 05/08/2017 |
| 6041 | CF | KEIZER | OR | | 05/25/2017 | 4.520 | 4,421,103 | | | | | | 10,829,419 | 04/26/2017 |
| 6043 | | TULSA | OK | | 06/23/2017 | 4.610 | 964,734 | | | | | | 1,874,809 | 04/25/2017 |
| 6044 | CF | CONWAY | AR | | 06/22/2017 | 4.610 | 1,045,128 | | | | | | 1,364,303 | 05/22/2017 |
| 6047 | CF | NIPOMO | CA | | 06/14/2017 | 4.600 | 1,554,026 | | | | | | 3,730,629 | 05/18/2017 |
| 6048 | | SALINAS | CA | | 06/09/2017 | 4.910 | 253,198 | | | | | | 956,741 | 04/28/2017 |
| 6050 | CF | SANTA MONICA | CA | | 06/05/2017 | 4.590 | 3,890,743 | | | | | | 8,278,356 | 04/27/2017 |
| 6051 | CF | SANTA MONICA | CA | | 06/08/2017 | 4.590 | 6,897,226 | | | | | | 12,749,864 | 04/27/2017 |
| 6052 | CF | LOS ANGELES | CA | | 06/05/2017 | 4.590 | 5,217,132 | | | | | | 10,307,794 | 04/27/2017 |
| 6053 | | SAN LUIS OBISPO | CA | | 06/14/2017 | 4.600 | 1,488,593 | | | | | | 5,530,286 | 05/16/2017 |
| 6054 | | PORTLAND | OR | | 08/03/2017 | 4.800 | 1,363,939 | | | | | | 3,603,840 | 04/26/2017 |
| 6055 | | DUNEDIN | FL | | 06/05/2017 | 4.560 | 416,007 | | | | | | 2,102,210 | 05/05/2017 |
| 6058 | | GRAHAM | WA | | 07/20/2017 | 4.690 | 2,990,726 | | | | | | 5,956,072 | 04/27/2017 |
| 6059 | CF | SACRAMENTO | CA | | 06/05/2017 | 4.720 | 1,563,811 | | | | | | 3,221,055 | 05/13/2017 |
| 6061 | | FOUNTAIN VALLEY | CA | | 06/07/2017 | 4.710 | 848,068 | | | | | | 2,769,709 | 04/17/2017 |
| 6063 | CF | SIOUX FALLS | SD | | 06/23/2017 | 4.380 | 795,848 | | | | | | 4,257,814 | 05/24/2017 |
| 6066 | CF | LYNNWOOD | WA | | 06/06/2017 | 4.450 | 1,228,423 | | | | | | 3,801,271 | 04/28/2017 |
| 6071 | CF | JACKSONVILLE | FL | | 08/18/2017 | 5.200 | 5,056,149 | | | | | | 7,208,013 | 05/24/2017 |
| 6075 | | DEER PARK | TX | | 06/16/2017 | 4.660 | 1,276,196 | | | | | | 2,929,163 | 05/03/2017 |
| 6078 | CF | CALEXICO | CA | | 06/08/2017 | 4.400 | 2,503,941 | | | | | | 8,258,948 | 05/05/2017 |
| 6080 | CF | SAN DIEGO | CA | | 06/21/2017 | 4.350 | 6,525,464 | | | | | | 14,510,038 | 05/10/2017 |
| 6084 | CF | SEATTLE | WA | | 06/15/2017 | 4.230 | 2,332,608 | | | | | | 5,956,195 | 03/29/2017 |
| 6086 | CF | DELAWARE | OH | | 08/31/2017 | 4.430 | 3,104,216 | | | | | | 7,712,956 | 08/11/2017 |
| 6089 | CF | DUBLIN | CA | | 06/01/2017 | 4.390 | 1,084,798 | | | | | | 5,995,371 | 05/08/2017 |
| 6090 | CF | BIG RAPIDS | MI | | 08/01/2017 | 4.580 | 1,264,156 | | | | | | 3,074,152 | 05/30/2017 |
| 6091 | | HAZARD | KY | | 07/07/2017 | 4.490 | 17,655,777 | | | | | | 38,620,669 | 05/11/2017 |
| 6092 | CF | BURLINGTON | WA | | 06/09/2017 | 4.480 | 1,546,854 | | | | | | 2,748,630 | 05/17/2017 |
| 6094 | | CHAMPAIGN | IL | | 06/22/2017 | 4.710 | 674,194 | | | | | | 760,670 | 06/01/2017 |
| 6095 | CF | TUCSON | AZ | | 06/29/2017 | 4.270 | 1,435,226 | | | | | | 3,663,565 | 05/19/2017 |
| 6098 | CF | PEMBROKE PINES | FL | | 08/16/2017 | 4.500 | 1,518,693 | | | | | | 3,561,940 | 06/30/2017 |
| 6099 | CF | LITTLETON | CO | | 06/30/2017 | 4.950 | 1,872,791 | | | | | | 8,000,000 | 05/16/2017 |
| 6100 | | COLUMBUS | OH | | 07/13/2017 | 4.850 | 1,076,812 | | | | | | 2,750,573 | 05/25/2017 |
| 6101 | CF | MILWAUKEE | WI | | 09/05/2017 | 4.420 | 1,695,696 | | | | | | 6,001,706 | 05/31/2017 |

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6104 | CF | VAN NUYS | CA | | 06/30/2017 | 4.900 | 1,462,456 | | | | | | 2,523,771 | 05/09/2017 |
| 6105 | CF | FARMINGTON HILLS | MI | | 07/06/2017 | 5.050 | 2,743,638 | | | | | | 6,885,709 | 06/07/2017 |
| 6106 | CF | VERNON | CA | | 05/15/2018 | 6.150 | 2,074,985 | | | | | | 3,968,308 | 03/30/2018 |
| 6110 | CF | MOUNT VERNON | OH | | 07/14/2017 | 4.490 | 1,957,854 | | | | | | 3,240,067 | 06/13/2017 |
| 6111 | CF | COLUMBUS | GA | | 09/08/2017 | 4.480 | 993,921 | | | | | | 3,070,256 | 05/30/2017 |
| 6114 | CF | LAS VEGAS | NV | | 07/24/2017 | 4.420 | 1,448,336 | | | | | | 3,420,838 | 06/05/2017 |
| 6115 | CF | LAS VEGAS | NV | | 07/24/2017 | 4.420 | 3,089,783 | | | | | | 10,757,526 | 06/07/2017 |
| 6117 | CF | LAWRENCE | KS | | 08/04/2017 | 4.750 | 1,016,027 | | | | | | 4,606,840 | 06/23/2017 |
| 6118 | CF | CASPER | WY | | 07/26/2017 | 4.440 | 4,868,731 | | | | | | 12,505,472 | 06/30/2017 |
| 6119 | CF | WINTER SPRINGS | FL | | 08/11/2017 | 4.300 | 1,648,863 | | | | | | 7,451,170 | 07/12/2017 |
| 6122 | CF | INDIANAPOLIS | IN | | 08/18/2017 | 4.700 | 4,981,525 | | | | | | 14,299,623 | 06/06/2017 |
| 6126 | CF | AVON | OH | | 08/16/2017 | 4.690 | 2,108,089 | | | | | | 7,905,028 | 08/14/2017 |
| 6131 | CF | SAN DIEGO | CA | | 10/03/2017 | 4.400 | 4,333,679 | | | | | | 12,774,291 | 06/27/2017 |
| 6133 | CF | FAIRBURN | GA | | 09/08/2017 | 4.350 | 2,504,876 | | | | | | 3,640,892 | 07/19/2017 |
| 6137 | | IRVINE | CA | | 07/07/2017 | 4.720 | 1,863,271 | | | | | | 4,244,753 | 06/06/2017 |
| 6138 | CF | ALBUQUERQUE | NM | | 08/04/2017 | 4.280 | 1,929,350 | | | | | | 7,799,555 | 06/28/2017 |
| 6139 | | CENTERVILLE | OH | | 08/09/2017 | 4.580 | 2,040,291 | | | | | | 4,954,200 | 06/28/2017 |
| 6140 | | FORT WAYNE | IN | | 08/09/2017 | 4.580 | 1,317,688 | | | | | | 2,956,741 | 06/28/2017 |
| 6149 | CF | OREGON CITY | OR | | 08/01/2017 | 4.450 | 2,628,196 | | | | | | 5,735,518 | 06/26/2017 |
| 6150 | CF | OREGON CITY | OR | | 08/01/2017 | 4.450 | 1,870,657 | | | | | | 4,189,956 | 06/26/2017 |
| 6152 | CF | WALNUT CREEK | CA | | 09/05/2017 | 4.720 | 720,487 | | | | | | 3,254,030 | 07/06/2017 |
| 6153 | | BELLFLOWER | CA | | 08/09/2017 | 4.490 | 848,565 | | | | | | 1,816,336 | 07/06/2017 |
| 6155 | | SAN DIEGO | CA | | 08/08/2017 | 4.250 | 1,307,002 | | | | | | 7,213,543 | 07/07/2017 |
| 6158 | CF | COLUMBUS | OH | | 08/21/2017 | 4.310 | 2,941,000 | | | | | | 7,222,363 | 06/16/2017 |
| 6162 | CF | LATHROP | CA | | 08/15/2017 | 4.430 | 1,179,443 | | | | | | 2,985,225 | 07/12/2017 |
| 6165 | CF | MAPLE HEIGHTS | OH | | 09/22/2017 | 4.500 | 655,700 | | | | | | 3,907,023 | 07/06/2017 |
| 6166 | CF | VICTORVILLE | CA | | 08/30/2017 | 4.630 | 2,818,502 | | | | | | 7,708,075 | 07/06/2017 |
| 6169 | | SAN DIEGO | CA | | 09/14/2017 | 4.710 | 849,798 | | | | | | 10,043,724 | 08/10/2017 |
| 6171 | | RALEIGH | NC | | 08/22/2017 | 4.540 | 1,597,754 | | | | | | 4,037,117 | 07/12/2017 |
| 6172 | CF | BASTROP | TX | | 09/13/2017 | 4.430 | 2,711,015 | | | | | | 4,844,438 | 08/01/2017 |
| 6173 | CF | TAMPA | FL | | 08/23/2017 | 4.450 | 4,224,716 | | | | | | 10,359,842 | 07/27/2017 |
| 6178 | CF | SAN ANTONIO | TX | | 09/01/2017 | 4.260 | 1,552,842 | | | | | | 3,004,263 | 07/13/2017 |
| 6181 | CF | EAST LOS ANGELES | CA | | 08/31/2017 | 4.410 | 1,094,728 | | | | | | 3,360,310 | 07/03/2017 |
| 6184 | | CATHEDRAL CITY | CA | | 09/13/2017 | 4.520 | 2,146,437 | | | | | | 3,552,616 | 08/08/2017 |
| 6185 | | CULLMAN | AL | | 07/07/2017 | 4.490 | 3,484,178 | | | | | | 6,599,964 | 05/19/2017 |
| 6187 | CF | TWIN FALLS | ID | | 08/31/2017 | 4.320 | 6,387,553 | | | | | | 16,469,660 | 07/14/2017 |
| 6189 | CF | RICHMOND | VA | | 08/01/2017 | 4.630 | 1,864,512 | | | | | | 6,104,792 | 07/20/2017 |
| 6194 | CF | LAKELAND | FL | | 08/21/2017 | 4.470 | 927,498 | | | | | | 2,439,501 | 07/20/2017 |
| 6195 | CF | ORLANDO | FL | | 08/21/2017 | 4.470 | 843,180 | | | | | | 1,633,106 | 07/21/2017 |
| 6196 | CF | CASTROVILLE | CA | | 08/31/2017 | 4.480 | 1,507,447 | | | | | | 5,529,708 | 08/23/2017 |
| 6197 | | OREGON | OH | | 10/27/2017 | 4.250 | 485,333 | | | | | | 772,553 | 09/22/2017 |
| 6198 | | MARION | IN | | 10/27/2017 | 4.250 | 928,462 | | | | | | 1,695,841 | 10/06/2017 |
| 6199 | | BIRMINGHAM | AL | | 10/27/2017 | 4.250 | 928,462 | | | | | | 1,650,773 | 09/22/2017 |
| 6200 | | INDIANAPOLIS | IN | | 10/27/2017 | 4.250 | 611,941 | | | | | | 993,062 | 09/21/2017 |
| 6201 | | REYNOLDSBURG | OH | | 10/27/2017 | 4.250 | 675,245 | | | | | | 1,023,043 | 09/25/2017 |
| 6210 | CF | WOODSTOCK | GA | | 11/16/2017 | 4.950 | 767,400 | | | | | | 2,760,993 | 08/03/2017 |
| 6211 | | KISSIMMEE | FL | | 09/25/2017 | 5.020 | 627,496 | | | | | | 1,529,240 | 08/10/2017 |
| 6219 | | SANTA FE SPRINGS | CA | | 10/13/2017 | 4.800 | 614,799 | | | | | | 1,343,704 | 08/22/2017 |
| 6221 | CF | HOUSTON | TX | | 10/11/2017 | 4.400 | 1,163,120 | | | | | | 7,346,353 | 08/11/2017 |
| 6222 | | HOUSTON | TX | | 09/28/2017 | 4.450 | 328,446 | | | | | | 5,185,119 | 08/31/2017 |
| 6224 | | ERIE | PA | | 09/21/2017 | 4.500 | 3,992,362 | | | | | | 4,097,122 | 08/09/2017 |
| 6226 | | AMHERST | NY | | 10/02/2017 | 4.840 | 786,808 | | | | | | 946,886 | 08/08/2017 |

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6233 | | MOUNT PROSPECT | IL | | 10/19/2017 | 4.610 | 1,980,904 | | | | | | 3,343,453 | 08/14/2017 |
| 6234 | | OAKLAND | CA | | 10/25/2017 | 4.450 | 868,792 | | | | | | 2,502,651 | 09/05/2017 |
| 6237 | CF | SOLON | OH | | 10/12/2017 | 4.450 | 1,440,924 | | | | | | 3,380,256 | 08/15/2017 |
| 6240 | | LAHAINA | HI | | 11/16/2017 | 4.550 | 9,762,963 | | | | | | 39,521,461 | 10/30/2017 |
| 6242 | | SAN CLEMENTE | CA | | 09/29/2017 | 4.560 | 2,375,245 | | | | | | 5,351,994 | 08/14/2017 |
| 6244 | | NAMPA | ID | | 09/29/2017 | 4.660 | 2,607,620 | | | | | | 9,574,428 | 08/30/2017 |
| 6250 | CF | STERLING HEIGHTS | MI | | 10/02/2017 | 4.650 | 2,291,816 | | | | | | 5,851,012 | 08/30/2017 |
| 6251 | CF | WAYNESBORO | VA | | 10/20/2017 | 4.410 | 1,566,760 | | | | | | 8,395,500 | 09/05/2017 |
| 6253 | CF | BREA | CA | | 09/22/2017 | 4.400 | 2,258,566 | | | | | | 3,136,240 | 08/24/2017 |
| 6255 | | NEW BRAUNFELS | TX | | 11/14/2017 | 4.600 | 1,657,941 | | | | | | 3,836,545 | 10/09/2017 |
| 6256 | | MCALLEN | TX | | 10/18/2017 | 4.770 | 1,982,856 | | | | | | 3,662,072 | 08/29/2017 |
| 6258 | CF | VERNON | CA | | 10/05/2017 | 4.290 | 651,907 | | | | | | 5,820,910 | 09/04/2017 |
| 6260 | CF | ALPHARETTA | GA | | 10/24/2017 | 4.320 | 2,696,556 | | | | | | 4,759,535 | 09/12/2017 |
| 6263 | CF | WOODLAND HILLS | CA | | 11/01/2017 | 4.300 | 2,703,832 | | | | | | 7,002,969 | 09/19/2017 |
| 6264 | CF | PHOENIXVILLE | PA | | 10/20/2017 | 4.750 | 2,118,803 | | | | | | 5,984,346 | 09/05/2017 |
| 6267 | | PARKLAND | FL | | 12/20/2017 | 4.560 | 2,152,662 | | | | | | 4,014,300 | 09/29/2017 |
| 6269 | | NEW ORLEANS | LA | | 11/17/2017 | 4.160 | 5,196,150 | | | | | | 9,422,420 | 10/18/2017 |
| 6273 | | PLANT CITY | FL | | 12/20/2017 | 4.680 | 3,998,305 | | | | | | 7,002,096 | 10/31/2017 |
| 6274 | CF | FEDERAL WAY | WA | | 02/01/2018 | 4.490 | 2,566,163 | | | | | | 4,584,811 | 09/08/2017 |
| 6276 | CF | SCOTTSDALE | AZ | | 02/02/2018 | 4.660 | 2,151,774 | | | | | | 4,531,293 | 10/05/2017 |
| 6277 | | MIAMI | FL | | 11/10/2017 | 4.420 | 2,362,699 | | | | | | 4,155,803 | 10/04/2017 |
| 6278 | CF | BATAVIA | NY | | 12/21/2017 | 4.600 | 3,462,391 | | | | | | 7,579,428 | 10/26/2017 |
| 6280 | | CONCORD | CA | | 10/31/2017 | 4.670 | 1,220,062 | | | | | | 3,011,796 | 09/18/2017 |
| 6282 | CF | CHICAGO | IL | | 11/09/2017 | 4.400 | 5,727,349 | | | | | | 17,770,823 | 10/02/2017 |
| 6283 | CF | SAINT LOUIS | MO | | 10/13/2017 | 4.210 | 4,916,249 | | | | | | 10,183,255 | 09/21/2017 |
| 6284 | CF | SANTA YNEZ | CA | | 12/08/2017 | 4.300 | 674,989 | | | | | | 3,801,271 | 11/08/2017 |
| 6287 | CF | PORTLAND | OR | | 10/23/2017 | 4.270 | 937,095 | | | | | | 5,975,653 | 09/21/2017 |
| 6290 | CF | WATSONVILLE | CA | | 02/15/2018 | 4.420 | 958,573 | | | | | | 12,926,101 | 01/02/2018 |
| 6291 | | PARK CITY | UT | | 12/12/2017 | 4.510 | 2,756,828 | | | | | | 23,405,933 | 10/24/2017 |
| 6297 | | FRESNO | CA | | 11/02/2017 | 4.270 | 1,486,882 | | | | | | 3,803,533 | 10/03/2017 |
| 6298 | CF | OCEANSIDE | CA | | 05/15/2018 | 4.930 | 1,430,725 | | | | | | 5,103,379 | 03/26/2018 |
| 6301 | CF | PORTLAND | OR | | 11/21/2017 | 4.500 | 1,162,827 | | | | | | 3,167,643 | 10/04/2017 |
| 6303 | CF | EL SEGUNDO | CA | | 11/14/2017 | 4.400 | 3,481,347 | | | | | | 10,148,865 | 10/31/2017 |
| 6306 | CF | OREGON CITY | OR | | 12/20/2017 | 4.070 | 3,900,603 | | | | | | 8,362,937 | 10/04/2017 |
| 6309 | | BARSTOW | CA | | 11/21/2017 | 4.450 | 943,926 | | | | | | 2,230,031 | 10/03/2017 |
| 6310 | CF | GRAND PRAIRIE | TX | | 10/26/2017 | 4.300 | 768,902 | | | | | | 1,500,000 | 10/03/2017 |
| 6314 | CF | SANTA CLARITA | CA | | 11/22/2017 | 4.400 | 1,868,040 | | | | | | 5,460,816 | 10/12/2017 |
| 6316 | CF | NORTH CANTON | OH | | 12/01/2017 | 4.490 | 2,637,495 | | | | | | 5,617,601 | 10/31/2017 |
| 6321 | CF | LOS ANGELES | CA | | 12/19/2017 | 4.310 | 2,936,996 | | | | | | 6,464,328 | 10/25/2017 |
| 6322 | CF | SAN DIEGO | CA | | 11/20/2017 | 4.140 | 3,378,100 | | | | | | 9,933,415 | 11/06/2017 |
| 6323 | CF | ST LOUIS | MO | | 12/08/2017 | 4.490 | 1,108,946 | | | | | | 2,252,219 | 10/30/2017 |
| 6324 | CF | SPRINGVILLE | NY | | 12/18/2017 | 4.460 | 989,995 | | | | | | 2,618,900 | 11/21/2017 |
| 6330 | CF | BOSSIER CITY | LA | | 12/27/2017 | 4.400 | 2,377,262 | | | | | | 4,278,335 | 10/27/2017 |
| 6333 | CF | PLANO | TX | | 12/19/2017 | 4.350 | 3,783,446 | | | | | | 6,837,014 | 11/17/2017 |
| 6335 | | LITTLETON | CO | | 11/22/2017 | 4.680 | 2,953,126 | | | | | | 9,907,692 | 10/12/2017 |
| 6336 | CF | TURLOCK | CA | | 12/18/2017 | 4.390 | 3,030,466 | | | | | | 6,832,768 | 10/23/2017 |
| 6337 | CF | MORGAN HILL | CA | | 11/07/2017 | 4.110 | 2,564,396 | | | | | | 9,417,014 | 10/24/2017 |
| 6344 | CF | CRANSTON | RI | | 12/15/2017 | 4.320 | 1,439,115 | | | | | | 7,340,522 | 10/24/2017 |
| 6348 | | SOUTH LAKE TAHOE | CA | | 12/20/2017 | 4.600 | 1,346,485 | | | | | | 5,309,443 | 11/10/2017 |
| 6349 | CF | DALLAS | TX | | 12/21/2017 | 4.220 | 8,483,623 | | | | | | 26,427,823 | 12/01/2017 |
| 6350 | CF | FALLBROOK | CA | | 02/01/2018 | 4.660 | 3,432,978 | | | | | | 11,244,612 | 11/27/2017 |
| 6356 | | CORONA | CA | | 12/13/2017 | 4.350 | 2,550,000 | | | | | | 8,119,965 | 11/09/2017 |

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6360 | CF | PFLUGERVILLE | TX | | 12/29/2017 | 4.500 | 2,491,175 | | | | | | 5,354,719 | 10/30/2017 |
| 6361 | CF | TROY | MI | | 04/23/2018 | 4.850 | 3,482,852 | | | | | | 8,338,577 | 03/09/2018 |
| 6362 | CF | SACREMENTO | CA | | 12/28/2017 | 4.420 | 3,748,067 | | | | | | 6,434,638 | 11/27/2017 |
| 6363 | CF | STATELINE | NV | | 12/13/2017 | 4.390 | 1,782,627 | | | | | | 6,003,180 | 11/17/2017 |
| 6365 | | ARLINGTON HEIGHTS | IL | | 01/08/2018 | 4.520 | 853,549 | | | | | | 1,859,862 | 11/03/2017 |
| 6374 | | AURORA | CO | | 12/15/2017 | 6.400 | 802,632 | | | | | | 3,815,031 | 11/20/2017 |
| 6375 | CF | IRVING | TX | | 05/31/2018 | 4.820 | 2,191,081 | | | | | | 8,344,541 | 04/25/2018 |
| 6376 | CF | SYLVAN LAKE | MI | | 12/27/2017 | 4.290 | 2,479,553 | | | | | | 5,406,907 | 12/08/2017 |
| 6381 | | MADISON | WI | | 01/10/2018 | 4.670 | 4,463,739 | | | | | | 9,031,023 | 11/30/2017 |
| 6384 | | RANCHO CUCAMONGA | CA | | 12/13/2017 | 4.690 | 2,325,609 | | | | | | 5,784,615 | 12/04/2017 |
| 6385 | CF | MIDLAND | TX | | 12/20/2017 | 4.330 | 8,232,168 | | | | | | 18,791,179 | 11/30/2017 |
| 6386 | | KENTWOOD | MI | | 12/29/2017 | 4.828 | 16,613,439 | | | | | | 28,809,644 | 12/12/2017 |
| 6391 | CF | BRENTWOOD | CA | | 12/21/2017 | 4.300 | 3,228,079 | | | | | | 5,204,893 | 11/22/2017 |
| 6399 | | LEXINGTON | NC | | 12/29/2017 | 4.580 | 13,742,701 | | | | | | 32,983,931 | 12/27/2017 |
| 6400 | CF | TRIANGLE | VA | | 12/27/2017 | 4.410 | 3,574,213 | | | | | | 5,697,332 | 12/19/2017 |
| 6402 | | ROANOKE | TX | | 01/12/2018 | 4.470 | 1,282,573 | | | | | | 2,258,672 | 12/06/2017 |
| 6403 | CF | ENCINITAS | CA | | 01/30/2018 | 4.240 | 3,191,686 | | | | | | 9,828,800 | 12/06/2017 |
| 6404 | CF | VACAVILLE | CA | | 01/12/2018 | 4.330 | 3,347,970 | | | | | | 6,336,434 | 12/14/2017 |
| 6405 | CF | GRESHAM | OR | | 12/29/2017 | 4.480 | 683,086 | | | | | | 1,746,911 | 11/30/2017 |
| 6406 | | SAINT PAUL | MN | | 02/27/2018 | 3.500 | 517,960 | | | | | | 5,698,572 | 01/23/2018 |
| 6408 | CF | MOUNT VERNON | OH | | 03/23/2018 | 4.450 | 1,170,820 | | | | | | 1,797,103 | 01/10/2018 |
| 6409 | CF | HURST | TX | | 01/19/2018 | 4.330 | 1,907,054 | | | | | | 5,137,488 | 12/14/2017 |
| 6411 | CF | WASHINGTON | DC | | 12/21/2018 | 5.030 | 1,016,196 | | | | | | 1,560,000 | 10/16/2018 |
| 6414 | CF | KELLER | TX | | 02/09/2018 | 4.370 | 2,184,570 | | | | | | 5,410,593 | 12/14/2017 |
| 6415 | CF | FORT WORTH | TX | | 02/09/2018 | 4.360 | 2,167,069 | | | | | | 5,556,684 | 12/14/2017 |
| 6419 | CF | CITY OF INDUSTRY | CA | | 12/28/2017 | 4.530 | 2,343,460 | | | | | | 4,069,540 | 12/13/2017 |
| 6420 | | CITY OF INDUSTRY | CA | | 12/28/2017 | 4.530 | 6,402,896 | | | | | | 6,869,594 | 12/13/2017 |
| 6421 | CF | CITY OF INDUSTRY | CA | | 12/28/2017 | 4.530 | 1,626,336 | | | | | | 2,171,728 | 12/13/2017 |
| 6422 | | CITY OF INDUSTRY | CA | | 12/28/2017 | 4.530 | 1,216,550 | | | | | | 2,389,857 | 12/13/2017 |
| 6423 | | CITY OF INDUSTRY | CA | | 12/28/2017 | 4.530 | 1,156,790 | | | | | | 4,817,445 | 12/13/2017 |
| 6424 | CF | CITY OF INDUSTRY | CA | | 12/28/2017 | 4.530 | 913,480 | | | | | | 7,532,638 | 12/13/2017 |
| 6426 | | NAMPA | ID | | 12/28/2017 | 4.610 | 4,275,405 | | | | | | 9,728,756 | 12/11/2017 |
| 6428 | | CLARKSTON | MI | | 02/09/2018 | 4.720 | 1,723,078 | | | | | | 3,923,633 | 01/05/2018 |
| 6429 | CF | ANAHEIM | CA | | 02/16/2018 | 4.480 | 2,240,509 | | | | | | 7,119,100 | 12/27/2017 |
| 6430 | | CONROE | TX | | 02/14/2018 | 4.790 | 602,283 | | | | | | 3,396,887 | 12/20/2017 |
| 6437 | CF | SOUTHLAKE | TX | | 03/22/2018 | 4.640 | 1,887,557 | | | | | | 3,865,104 | 01/30/2018 |
| 6439 | CF | SPARKS | NV | | 02/15/2018 | 5.750 | 3,548,157 | | | | | | 5,456,324 | 01/24/2018 |
| 6440 | CF | SAN LEANDRO | CA | | 10/26/2018 | 5.000 | 756,981 | | | | | | 5,554,286 | 08/08/2018 |
| 6446 | CF | BELLEVUE | WA | | 12/20/2018 | 5.050 | 1,502,163 | | | | | | 4,068,309 | 11/01/2018 |
| 6454 | CF | FAIRFIELD | CA | | 02/15/2018 | 4.450 | 914,834 | | | | | | 1,919,739 | 01/17/2018 |
| 6456 | CF | LAS VEGAS | NV | | 03/01/2018 | 4.370 | 2,139,290 | | | | | | 5,027,337 | 01/18/2018 |
| 6457 | CF | MOBILE | AL | | 02/23/2018 | 4.560 | 2,361,967 | | | | | | 5,044,075 | 02/16/2018 |
| 6458 | CF | DRAPER | UT | | 03/01/2018 | 4.390 | 2,225,739 | | | | | | 4,537,956 | 02/08/2018 |
| 6461 | CF | CHICAGO | IL | | 12/26/2018 | 5.130 | 2,710,123 | | | | | | 5,331,857 | 11/16/2018 |
| 6463 | CF | SAN DIEGO | CA | | 03/16/2018 | 4.650 | 2,489,839 | | | | | | 4,235,215 | 02/01/2018 |
| 6464 | | COSTA MESA | CA | | 02/09/2018 | 4.600 | 2,148,902 | | | | | | 4,467,802 | 01/18/2018 |
| 6466 | CF | ELMHURST | IL | | 04/09/2018 | 4.890 | 1,301,730 | | | | | | 5,780,520 | 02/15/2018 |
| 6469 | | DANA POINT | CA | | 03/07/2018 | 5.500 | 1,026,868 | | | | | | 2,199,311 | 02/06/2018 |
| 6470 | CF | BAY CITY | TX | | 03/09/2018 | 4.510 | 1,394,332 | | | | | | 3,711,599 | 02/01/2018 |
| 6472 | CF | HARLINGEN | TX | | 03/23/2018 | 4.650 | 1,443,242 | | | | | | 3,416,053 | 02/07/2018 |
| 6474 | CF | MCMINNVILLE | OR | | 02/22/2018 | 4.630 | 1,634,109 | | | | | | 2,880,850 | 01/18/2018 |
| 6477 | CF | SALEM | OR | | 04/05/2018 | 4.700 | 1,286,754 | | | | | | 6,932,551 | 02/23/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6478 | CF | AMARILLO | TX | | 04/06/2018 | 4.610 | 2,351,737 | | | | | | 4,646,936 | 02/23/2018 |
| 6479 | CF | ODESSA | TX | | 04/06/2018 | 4.610 | 698,172 | | | | | | 1,619,877 | 02/20/2018 |
| 6482 | CF | CHARLOTTE | NC | | 03/27/2018 | 4.650 | 2,008,459 | | | | | | 7,115,047 | 02/14/2018 |
| 6485 | | DETROIT | MI | | 03/29/2018 | 5.200 | 771,856 | | | | | | 1,502,516 | 03/05/2018 |
| 6486 | CF | ARLINGTON | VA | | 03/09/2018 | 4.640 | 5,247,356 | | | | | | 9,243,205 | 02/23/2018 |
| 6488 | CF | SAN ANTONIO | TX | | 04/05/2018 | 4.830 | 2,484,268 | | | | | | 5,764,991 | 02/21/2018 |
| 6489 | CF | EAGLE | ID | | 07/20/2018 | 5.080 | 1,091,211 | | | | | | 2,969,875 | 02/28/2018 |
| 6490 | CF | HIGHLAND RANCH | CO | | 04/09/2018 | 4.700 | 880,771 | | | | | | 2,491,449 | 03/02/2018 |
| 6497 | CF | WOODLAND | CA | | 03/22/2018 | 4.750 | 2,398,461 | | | | | | 4,992,978 | 02/09/2018 |
| 6499 | CF | NORTH CANTON | OH | | 03/19/2018 | 4.730 | 842,726 | | | | | | 1,488,153 | 02/27/2018 |
| 6500 | CF | SANTA MARIA | CA | | 03/28/2018 | 4.630 | 1,983,433 | | | | | | 3,045,265 | 02/21/2018 |
| 6501 | CF | QUINCY | FL | | 03/28/2018 | 4.630 | 905,480 | | | | | | 1,498,329 | 02/21/2018 |
| 6502 | CF | ANKENY | IA | | 03/28/2018 | 4.630 | 1,983,433 | | | | | | 3,368,633 | 02/21/2018 |
| 6508 | CF | PORT SAINT LUCIE | FL | | 03/08/2018 | 4.780 | 3,967,596 | | | | | | 10,545,505 | 02/26/2018 |
| 6524 | | PACIFIC PALISADES | CA | | 10/10/2018 | 5.100 | 2,389,704 | | | | | | 6,050,662 | 09/10/2018 |
| 6530 | CF | LUBBOCK | TX | | 04/16/2018 | 4.780 | 4,843,097 | | | | | | 11,220,000 | 03/13/2018 |
| 6533 | | HARKER HEIGHTS | TX | | 04/05/2018 | 5.060 | 2,173,137 | | | | | | 4,143,160 | 02/27/2018 |
| 6534 | CF | EL SEGUNDO | CA | | 04/16/2018 | 4.950 | 1,231,572 | | | | | | 3,345,005 | 03/15/2018 |
| 6535 | CF | FAIRFIELD | CA | | 05/10/2018 | 4.930 | 2,912,591 | | | | | | 7,860,521 | 04/04/2018 |
| 6536 | CF | INDIANAPOLIS | IN | | 04/24/2018 | 5.000 | 1,958,685 | | | | | | 3,661,431 | 03/12/2018 |
| 6544 | CF | MIDLAND | TX | | 05/09/2018 | 4.870 | 1,189,839 | | | | | | 2,314,545 | 03/27/2018 |
| 6545 | CF | LUBBOCK | TX | | 05/09/2018 | 4.870 | 1,041,108 | | | | | | 1,841,956 | 04/18/2018 |
| 6548 | | MEMPHIS | TN | | 04/06/2018 | 5.080 | 731,569 | | | | | | 1,514,330 | 03/12/2018 |
| 6549 | CF | WAKE FOREST | NC | | 05/09/2018 | 4.850 | 1,884,826 | | | | | | 4,008,431 | 04/13/2018 |
| 6552 | CF | LOCKPORT | NY | | 05/04/2018 | 5.060 | 1,274,297 | | | | | | 1,774,249 | 03/09/2018 |
| 6555 | CF | DALLAS | TX | | 04/26/2018 | 4.990 | 957,408 | | | | | | 3,288,338 | 03/21/2018 |
| 6562 | CF | OLEAN | NY | | 07/18/2018 | 4.950 | 1,450,951 | | | | | | 5,822,929 | 05/31/2018 |
| 6564 | CF | MARRERO | LA | | 04/18/2018 | 4.860 | 3,386,477 | | | | | | 5,903,853 | 03/16/2018 |
| 6565 | CF | LAS VEGAS | NV | | 05/31/2018 | 5.650 | 2,036,808 | | | | | | 5,196,339 | 04/13/2018 |
| 6567 | | AMARILLO | TX | | 04/27/2018 | 4.850 | 1,773,635 | | | | | | 2,782,005 | 03/21/2018 |
| 6568 | | LUBBOCK | TX | | 04/27/2018 | 4.850 | 780,520 | | | | | | 1,228,004 | 03/27/2018 |
| 6569 | | LUBBOCK | TX | | 04/27/2018 | 4.850 | 1,263,700 | | | | | | 1,953,915 | 03/27/2018 |
| 6576 | CF | ST PETERSBURG | FL | | 11/19/2018 | 5.000 | 2,378,464 | | | | | | 3,880,107 | 09/05/2018 |
| 6580 | CF | COCOA | FL | | 05/17/2018 | 5.040 | 3,056,730 | | | | | | 5,572,517 | 04/10/2018 |
| 6581 | CF | HESPERIA | CA | | 05/25/2018 | 4.870 | 1,428,839 | | | | | | 3,519,374 | 04/16/2018 |
| 6583 | CF | SEATTLE | WA | | 08/06/2018 | 4.810 | 4,737,302 | | | | | | 10,472,000 | 04/24/2018 |
| 6585 | | TUSCALOOSA | AL | | 04/19/2018 | 5.000 | 4,753,075 | | | | | | 7,695,382 | 03/21/2018 |
| 6586 | | EASTPOINTE | MI | | 04/19/2018 | 5.000 | 3,133,896 | | | | | | 5,050,580 | 03/29/2018 |
| 6589 | | DALLAS | TX | | 07/11/2018 | 4.790 | 2,097,485 | | | | | | 6,793,245 | 04/30/2018 |
| 6590 | | GARLAND | TX | | 07/11/2018 | 4.790 | 2,272,275 | | | | | | 7,644,974 | 04/23/2018 |
| 6591 | CF | HOUSTON | TX | | 12/03/2018 | 5.020 | 1,849,270 | | | | | | 2,849,205 | 04/05/2018 |
| 6592 | | TUCSON | AZ | | 06/01/2018 | 5.090 | 915,111 | | | | | | 2,792,949 | 04/30/2018 |
| 6596 | | GULF BREEZE | FL | | 07/20/2018 | 5.120 | 1,029,823 | | | | | | 1,660,281 | 05/23/2018 |
| 6599 | | EVANSVILLE | WY | | 05/07/2018 | 4.920 | 1,148,204 | | | | | | 1,403,646 | 03/30/2018 |
| 6600 | | CHARLOTTE | NC | | 05/04/2018 | 5.000 | 561,489 | | | | | | 667,816 | 04/12/2018 |
| 6601 | CF | EAST SYRACUSE | NY | | 06/20/2018 | 4.830 | 1,748,839 | | | | | | 7,045,720 | 04/11/2018 |
| 6604 | CF | SHERMAN OAKS | CA | | 06/07/2018 | 4.870 | 2,271,677 | | | | | | 5,723,231 | 04/27/2018 |
| 6607 | CF | ONTARIO | CA | | 06/04/2018 | 4.880 | 1,219,229 | | | | | | 4,520,593 | 04/16/2018 |
| 6609 | CF | GILBERT | AZ | | 06/19/2018 | 4.760 | 1,974,462 | | | | | | 4,433,552 | 05/24/2018 |
| 6610 | | HEMET | CA | | 06/14/2018 | 4.750 | 1,900,052 | | | | | | 5,769,941 | 05/16/2018 |
| 6616 | CF | MIAMI | FL | | 05/24/2018 | 4.710 | 8,109,169 | | | | | | 15,566,128 | 04/09/2018 |
| 6617 | | MARINA | CA | | 06/01/2018 | 4.900 | 1,568,139 | | | | | | 4,753,316 | 04/30/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6624 | | BRONX | NY | | 06/11/2018 | 6.150 | 4,283,177 | | | | | | 6,185,021 | 04/25/2018 |
| 6629 | CF | EL CAJON | CA | | 06/19/2018 | 4.880 | 3,089,966 | | | | | | 6,625,519 | 05/09/2018 |
| 6631 | CF | SAN ANGELO | TX | | 06/06/2018 | 4.720 | 2,238,748 | | | | | | 5,148,100 | 05/09/2018 |
| 6636 | CF | ODESSA | TX | | 07/02/2018 | 4.740 | 1,277,293 | | | | | | 2,655,531 | 05/09/2018 |
| 6637 | CF | RINGGOLD | GA | | 08/16/2018 | 4.830 | 3,068,728 | | | | | | 7,410,018 | 07/17/2018 |
| 6639 | CF | SALT LAKE CTY | UT | | 06/28/2018 | 5.010 | 875,088 | | | | | | 2,150,120 | 06/05/2018 |
| 6640 | CF | SALT LAKE CITY | UT | | 06/28/2018 | 4.960 | 2,360,684 | | | | | | 10,919,508 | 05/30/2018 |
| 6642 | | SAN DIEGO | CA | | 06/27/2018 | 4.800 | 6,524,889 | | | | | | 15,195,283 | 05/02/2018 |
| 6651 | CF | NEWNAN | GA | | 06/28/2018 | 4.780 | 1,317,800 | | | | | | 2,717,000 | 04/20/2018 |
| 6655 | CF | KENNEWICK | WA | | 06/01/2018 | 4.800 | 1,478,368 | | | | | | 3,188,150 | 05/17/2018 |
| 6656 | CF | EUGENE | OR | | 06/29/2018 | 4.920 | 2,315,348 | | | | | | 4,087,893 | 06/20/2018 |
| 6658 | | CLACKAMAS | OR | | 06/11/2018 | 4.770 | 5,193,944 | | | | | | 14,826,547 | 05/14/2018 |
| 6659 | CF | WESTMINSTER | CO | | 06/29/2018 | 4.780 | 1,045,874 | | | | | | 1,967,185 | 06/19/2018 |
| 6664 | CF | TEMPLE | TX | | 06/19/2018 | 4.960 | 1,617,505 | | | | | | 3,561,274 | 05/09/2018 |
| 6666 | | TEMPLE | TX | | 06/06/2018 | 4.950 | 697,572 | | | | | | 1,257,407 | 05/18/2018 |
| 6672 | CF | ROCHESTER HILLS | MI | | 06/01/2018 | 4.950 | 1,918,321 | | | | | | 3,315,647 | 05/11/2018 |
| 6674 | CF | SAN LEANDRO | CA | | 07/12/2018 | 4.930 | 1,068,691 | | | | | | 2,104,914 | 05/23/2018 |
| 6678 | CF | BLUE ASH | OH | | 07/12/2018 | 4.990 | 5,894,263 | | | | | | 18,030,260 | 05/11/2018 |
| 6679 | CF | CINCINNATI | OH | | 07/12/2018 | 4.990 | 1,899,263 | | | | | | 8,099,317 | 05/11/2018 |
| 6680 | CF | BLUE ASH | OH | | 07/12/2018 | 4.990 | 802,275 | | | | | | 3,437,121 | 05/11/2018 |
| 6681 | CF | CINCINNATI | OH | | 07/12/2018 | 4.990 | 1,146,107 | | | | | | 2,870,438 | 05/11/2018 |
| 6682 | CF | EAST WENATCHEE | WA | | 07/24/2018 | 4.900 | 6,667,282 | | | | | | 22,664,305 | 06/29/2018 |
| 6683 | CF | TACOMA | WA | | 07/25/2018 | 4.960 | 1,437,368 | | | | | | 2,548,301 | 05/25/2018 |
| 6684 | CF | CINCINNATI | OH | | 07/12/2018 | 4.990 | 1,170,666 | | | | | | 3,269,601 | 05/11/2018 |
| 6689 | CF | CANOGA PARK | CA | | 07/24/2018 | 5.090 | 1,976,560 | | | | | | 5,844,189 | 06/04/2018 |
| 6690 | | NORTH HOLLYWOOD | CA | | 07/24/2018 | 5.010 | 1,049,052 | | | | | | 1,830,846 | 05/31/2018 |
| 6692 | | DALLAS | TX | | 07/11/2018 | 4.920 | 1,491,727 | | | | | | 2,722,008 | 06/11/2018 |
| 6693 | | WEST BEND | WI | | 08/31/2018 | 5.060 | 1,239,106 | | | | | | 2,819,686 | 06/06/2018 |
| 6694 | CF | RENO | NV | | 06/19/2018 | 4.860 | 1,508,156 | | | | | | 5,877,026 | 05/25/2018 |
| 6695 | | TUCSON | AZ | | 06/28/2018 | 5.150 | 1,642,361 | | | | | | 4,089,307 | 05/22/2018 |
| 6697 | CF | RICHARDSON | TX | | 06/20/2018 | 4.870 | 2,860,647 | | | | | | 5,841,355 | 05/31/2018 |
| 6699 | | COMSTOCK PARK | MI | | 08/01/2018 | 5.070 | 984,877 | | | | | | 2,436,454 | 07/25/2018 |
| 6700 | CF | RICHLAND | MS | | 08/17/2018 | 4.940 | 2,884,259 | | | | | | 6,711,559 | 07/26/2018 |
| 6702 | CF | CHICAGO | IL | | 06/21/2018 | 5.020 | 2,363,148 | | | | | | 4,665,603 | 06/06/2018 |
| 6706 | | BURBANK | CA | | 08/01/2018 | 5.320 | 779,488 | | | | | | 2,083,895 | 06/26/2018 |
| 6707 | CF | GILBERT | AZ | | 07/23/2018 | 4.700 | 4,769,171 | | | | | | 6,702,179 | 06/19/2018 |
| 6716 | CF | ALTOONA | IA | | 06/29/2018 | 5.310 | 2,561,421 | | | | | | 6,350,580 | 06/07/2018 |
| 6719 | CF | LACEY | WA | | 09/07/2018 | 4.810 | 6,150,851 | | | | | | 19,336,532 | 08/03/2018 |
| 6720 | CF | LACEY | WA | | 09/07/2018 | 5.030 | 9,701,110 | | | | | | 27,962,080 | 08/07/2018 |
| 6725 | CF | HOBBS | NM | | 07/02/2018 | 4.960 | 980,898 | | | | | | 2,708,270 | 06/04/2018 |
| 6726 | CF | SUMMERVILLE | SC | | 08/17/2018 | 4.940 | 1,607,213 | | | | | | 3,154,185 | 07/06/2018 |
| 6727 | CF | MOUNT PLEASANT | SC | | 08/17/2018 | 4.940 | 1,875,081 | | | | | | 3,415,784 | 07/06/2018 |
| 6728 | CF | WAKE FOREST | NC | | 08/17/2018 | 4.940 | 1,421,765 | | | | | | 2,631,116 | 07/06/2018 |
| 6729 | CF | URBANA | MD | | 10/30/2018 | 4.820 | 2,140,424 | | | | | | 5,577,422 | 09/05/2018 |
| 6731 | | MORGANTOWN | WV | | 07/13/2018 | 4.820 | 2,225,240 | | | | | | 3,676,547 | 06/14/2018 |
| 6734 | CF | LAS VEGAS | NV | | 07/31/2018 | 5.020 | 1,530,521 | | | | | | 10,962,071 | 07/09/2018 |
| 6739 | CF | GLENDALE | AZ | | 06/26/2018 | 4.980 | 1,355,680 | | | | | | 2,481,600 | 06/22/2018 |
| 6742 | CF | KENT | WA | | 08/16/2018 | 4.820 | 3,708,418 | | | | | | 9,398,507 | 07/03/2018 |
| 6743 | CF | ATLANTA | GA | | 08/14/2018 | 3.600 | 4,228,318 | | | | | | 10,748,840 | 07/19/2018 |
| 6744 | CF | KENT | WA | | 07/30/2018 | 6.000 | 2,305,302 | | | | | | 4,124,908 | 06/04/2018 |
| 6747 | | ALBANY | OR | | 08/02/2018 | 5.120 | 1,054,701 | | | | | | 2,202,227 | 07/12/2018 |
| 6749 | | SANTA MARIA | CA | | 08/20/2018 | 3.930 | 2,341,360 | | | | | | 14,488,072 | 07/16/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6750 | CF | WICKENBURG | AZ | | 07/26/2018 | 5.010 | 1,447,508 | | | | | | 3,623,636 | 06/26/2018 |
| 6751 | CF | ALBANY | OR | | 08/17/2018 | 4.900 | 4,326,276 | | | | | | 14,589,930 | 07/11/2018 |
| 6755 | | RENSSELAER | IN | | 08/20/2018 | 5.120 | 766,701 | | | | | | 1,308,049 | 07/12/2018 |
| 6757 | | FORT WAYNE | IN | | 08/20/2018 | 5.120 | 1,448,214 | | | | | | 2,597,661 | 07/31/2018 |
| 6761 | CF | SAN ANTONIO | TX | | 09/06/2018 | 4.750 | 1,672,756 | | | | | | 3,201,405 | 08/06/2018 |
| 6764 | CF | EDGEWATER | FL | | 08/23/2018 | 4.970 | 1,054,639 | | | | | | 1,876,708 | 07/30/2018 |
| 6767 | CF | NORMANDY PARK | WA | | 09/26/2018 | 5.610 | 6,599,964 | | | | | | 17,899,101 | 07/19/2018 |
| 6771 | CF | TEMECULA | CA | | 10/01/2018 | 5.040 | 911,792 | | | | | | 2,112,971 | 07/01/2018 |
| 6773 | CF | LAKE JACKSON | TX | | 08/30/2018 | 4.970 | 1,292,685 | | | | | | 2,649,671 | 07/19/2018 |
| 6774 | | PORTLAND | OR | | 09/13/2018 | 4.670 | 11,675,828 | | | | | | 16,536,883 | 07/17/2018 |
| 6775 | CF | UPPER MARLBORO | MD | | 10/16/2018 | 4.870 | 1,146,302 | | | | | | 2,706,936 | 07/12/2018 |
| 6777 | CF | OVIEDO | FL | | 08/23/2018 | 4.970 | 1,186,469 | | | | | | 2,088,400 | 07/30/2018 |
| 6781 | CF | FOOTHILL RANCH | CA | | 08/23/2018 | 4.940 | 1,449,395 | | | | | | 2,451,338 | 08/03/2018 |
| 6785 | CF | HOUSTON | TX | | 09/21/2018 | 4.850 | 1,693,275 | | | | | | 3,909,195 | 08/23/2018 |
| 6787 | CF | HENDERSON | NV | | 09/07/2018 | 4.790 | 2,049,166 | | | | | | 5,485,224 | 07/24/2018 |
| 6789 | CF | HOUSTON | TX | | 09/21/2018 | 4.960 | 1,506,338 | | | | | | 3,312,032 | 08/07/2018 |
| 6792 | | NORTH CHESTERFIELD | VA | | 08/30/2018 | 4.920 | 606,151 | | | | | | 989,631 | 08/01/2018 |
| 6794 | CF | LAS VEGAS | NV | | 03/07/2019 | 4.640 | 5,873,696 | | | | | | 10,983,828 | 01/23/2019 |
| 6795 | CF | LOS ANGELES | CA | | 08/28/2018 | 4.990 | 749,228 | | | | | | 3,052,224 | 08/03/2018 |
| 6799 | CF | EVERETT | WA | | 10/01/2018 | 4.900 | 3,872,088 | | | | | | 7,610,038 | 08/03/2018 |
| 6800 | CF | TEMECULA | CA | | 09/28/2018 | 4.800 | 3,294,543 | | | | | | 4,460,307 | 08/23/2018 |
| 6801 | CF | LUBBOCK | TX | | 09/25/2018 | 4.800 | 3,433,884 | | | | | | 7,464,044 | 08/07/2018 |
| 6807 | CF | OKLAHOMA CITY | OK | | 10/23/2018 | 4.900 | 1,994,663 | | | | | | 4,431,713 | 08/24/2018 |
| 6808 | CF | ALBUQUERQUE | NM | | 09/17/2018 | 4.740 | 3,190,769 | | | | | | 10,494,505 | 08/17/2018 |
| 6810 | CF | TOMBALL | TX | | 09/07/2018 | 5.010 | 952,710 | | | | | | 2,789,955 | 08/02/2018 |
| 6811 | | PAYSON | UT | | 09/07/2018 | 4.900 | 826,758 | | | | | | 1,565,201 | 08/15/2018 |
| 6812 | CF | RENO | NV | | 10/12/2018 | 4.840 | 1,736,295 | | | | | | 3,634,567 | 09/07/2018 |
| 6813 | | CINCINNATI | OH | | 09/11/2018 | 5.030 | 1,325,214 | | | | | | 2,534,880 | 08/14/2018 |
| 6820 | | FAYETTEVILLE | AR | | 09/14/2018 | 5.080 | 1,355,951 | | | | | | 3,206,981 | 08/17/2018 |
| 6826 | CF | SHERMAN OAKS | CA | | 10/26/2018 | 4.880 | 1,321,925 | | | | | | 4,044,999 | 08/09/2018 |
| 6827 | CF | FORT WORTH | TX | | 09/17/2018 | 4.880 | 5,862,328 | | | | | | 11,042,367 | 08/24/2018 |
| 6831 | | BERKELEY | CA | | 09/19/2018 | 4.900 | 4,601,104 | | | | | | 16,033,747 | 08/24/2018 |
| 6834 | | OAKBROOK TERRACE | IL | | 10/23/2018 | 4.850 | 605,698 | | | | | | 3,747,763 | 09/05/2018 |
| 6835 | CF | WEST SACRAMENTO | CA | | 10/19/2018 | 4.840 | 712,941 | | | | | | 2,201,128 | 08/27/2018 |
| 6836 | CF | SACRAMENTO | CA | | 10/19/2018 | 4.840 | 1,616,552 | | | | | | 8,053,217 | 08/27/2018 |
| 6837 | | ALLEN PARK | MI | | 08/30/2018 | 5.050 | 578,141 | | | | | | 1,226,076 | 08/11/2018 |
| 6838 | CF | AIKEN | SC | | 10/25/2018 | 4.820 | 2,140,424 | | | | | | 6,219,048 | 09/18/2018 |
| 6839 | | PALMETTO | FL | | 10/15/2018 | 5.020 | 596,362 | | | | | | 1,602,605 | 09/13/2018 |
| 6840 | | MUSTANG RIDGE | TX | | 10/10/2018 | 5.270 | 364,750 | | | | | | 1,443,436 | 08/27/2018 |
| 6841 | | FORT WORTH | TX | | 10/10/2018 | 5.270 | 395,901 | | | | | | 1,659,567 | 09/04/2018 |
| 6850 | CF | SEATTLE | WA | | 11/14/2018 | 4.760 | 5,470,716 | | | | | | 13,873,527 | 09/24/2018 |
| 6851 | CF | SYRACUSE | NY | | 03/25/2019 | 4.700 | 2,128,938 | | | | | | 6,214,381 | 10/12/2018 |
| 6856 | CF | VENICE | CA | | 12/12/2018 | 5.160 | 1,250,000 | | | | | | 4,720,010 | 10/21/2018 |
| 6857 | CF | WARWICK | RI | | 10/17/2018 | 4.890 | 1,327,618 | | | | | | 3,177,788 | 09/11/2018 |
| 6858 | CF | COLUMBIA | SC | | 10/17/2018 | 4.890 | 1,057,116 | | | | | | 2,083,476 | 09/07/2018 |
| 6859 | CF | COLUMBIA | SC | | 10/17/2018 | 4.890 | 1,057,116 | | | | | | 2,082,729 | 09/07/2018 |
| 6860 | CF | IRMO | SC | | 10/17/2018 | 4.890 | 1,057,116 | | | | | | 2,059,225 | 09/07/2018 |
| 6861 | CF | LEXINGTON | SC | | 10/17/2018 | 4.890 | 1,057,116 | | | | | | 2,093,667 | 09/07/2018 |
| 6862 | CF | GAYLORD | MI | | 10/17/2018 | 4.890 | 809,017 | | | | | | 1,337,844 | 09/14/2018 |
| 6863 | CF | SOUTH HOLLAND | IL | | 10/17/2018 | 4.890 | 1,742,499 | | | | | | 2,815,952 | 09/12/2018 |
| 6868 | CF | OCEANSIDE | CA | | 10/16/2018 | 4.780 | 3,521,838 | | | | | | 6,926,593 | 09/10/2018 |
| 6869 | CF | PARAMOUNT | CA | | 10/16/2018 | 4.780 | 1,320,689 | | | | | | 1,824,018 | 09/12/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6870 | CF | EVANSVILLE | IN | | 10/23/2018 | 4.940 | 1,129,507 | | | | | | 2,340,177 | 08/24/2018 |
| 6871 | CF | INDIANAPOLIS | IN | | 11/13/2018 | 4.860 | 1,635,050 | | | | | | 2,377,288 | 10/12/2018 |
| 6874 | CF | IRVINE | CA | | 11/20/2018 | 4.740 | 3,156,470 | | | | | | 7,842,040 | 09/13/2018 |
| 6876 | CF | ROUND ROCK | TX | | 11/16/2018 | 4.950 | 1,017,857 | | | | | | 1,917,259 | 09/20/2018 |
| 6877 | CF | TERRE HAUTE | IN | | 09/13/2018 | 4.770 | 6,464,267 | | | | | | 12,330,605 | 08/30/2018 |
| 6880 | CF | WEST WARWICK | RI | | 10/24/2018 | 4.980 | 1,049,793 | | | | | | 1,963,215 | 09/13/2018 |
| 6881 | CF | FARMERS BRANCH | TX | | 11/01/2018 | 5.010 | 2,275,760 | | | | | | 3,988,667 | 09/13/2018 |
| 6883 | CF | RIO RANCHO | NM | | 10/22/2018 | 4.990 | 1,961,377 | | | | | | 4,388,062 | 09/19/2018 |
| 6885 | CF | HOLLY SPRINGS | GA | | 11/28/2018 | 4.920 | 818,317 | | | | | | 1,217,380 | 10/08/2018 |
| 6886 | CF | CUMMING | GA | | 11/28/2018 | 4.920 | 796,200 | | | | | | 1,339,390 | 10/04/2018 |
| 6887 | CF | WESLEY CHAPEL | FL | | 11/28/2018 | 4.920 | 973,134 | | | | | | 1,455,686 | 10/06/2018 |
| 6888 | CF | ST PETE BEACH | FL | | 11/28/2018 | 4.920 | 778,507 | | | | | | 1,160,206 | 10/02/2018 |
| 6889 | CF | MARBLE FALLS | TX | | 11/28/2018 | 4.920 | 619,267 | | | | | | 789,197 | 09/28/2018 |
| 6890 | CF | CHARLESTON | SC | | 11/28/2018 | 4.920 | 778,507 | | | | | | 1,229,035 | 10/08/2018 |
| 6891 | CF | BOYNTON BEACH | FL | | 11/28/2018 | 4.920 | 597,150 | | | | | | 804,242 | 10/06/2018 |
| 6892 | CF | FLETCHER | NC | | 11/28/2018 | 4.920 | 928,901 | | | | | | 1,712,884 | 10/08/2018 |
| 6893 | CF | HUNTSVILLE | AL | | 11/28/2018 | 4.920 | 928,901 | | | | | | 1,654,123 | 10/04/2018 |
| 6894 | CF | COLUMBUS | GA | | 11/28/2018 | 4.920 | 601,574 | | | | | | 913,932 | 10/04/2018 |
| 6895 | CF | WOODSTOCK | GA | | 11/28/2018 | 4.920 | 1,415,467 | | | | | | 2,508,438 | 10/08/2018 |
| 6899 | CF | LAS VEGAS | NV | | 12/11/2018 | 5.010 | 2,104,115 | | | | | | 4,205,108 | 10/04/2018 |
| 6900 | | MORRISTOWN | TN | | 10/31/2018 | 4.910 | 632,042 | | | | | | 1,180,167 | 05/28/2018 |
| 6903 | CF | HOUSTON | TX | | 12/19/2018 | 4.990 | 2,308,303 | | | | | | 3,537,312 | 10/23/2018 |
| 6904 | CF | LUBBOCK | TX | | 11/21/2018 | 4.730 | 1,162,436 | | | | | | 2,323,753 | 09/20/2018 |
| 6905 | CF | CANTON | OH | | 12/04/2018 | 5.010 | 2,088,012 | | | | | | 3,860,860 | 10/17/2018 |
| 6906 | CF | PARKVILLE | MO | | 12/21/2018 | 5.220 | 1,065,896 | | | | | | 2,105,541 | 11/19/2018 |
| 6907 | | LIVERPOOL | NY | | 12/04/2018 | 4.860 | 1,956,273 | | | | | | 3,895,779 | 10/10/2018 |
| 6908 | CF | ROSEVILLE | CA | | 12/27/2018 | 4.970 | 2,503,652 | | | | | | 4,674,345 | 11/26/2018 |
| 6909 | CF | CITRUS HEIGHTS | CA | | 12/27/2018 | 4.970 | 3,040,149 | | | | | | 4,246,324 | 11/16/2018 |
| 6910 | CF | CITRUS HEIGHTS | CA | | 12/27/2018 | 4.970 | 2,503,652 | | | | | | 4,105,382 | 11/16/2018 |
| 6911 | CF | ROSEVILLE | CA | | 12/28/2018 | 4.970 | 3,940,558 | | | | | | 10,814,960 | 11/26/2018 |
| 6912 | CF | CULVER CITY | CA | | 11/20/2018 | 4.840 | 2,952,052 | | | | | | 5,604,073 | 09/21/2018 |
| 6914 | CF | LAS VEGAS | NV | | 01/15/2019 | 5.010 | 2,220,218 | | | | | | 4,594,632 | 10/04/2018 |
| 6915 | CF | SAN FRANCISCO | CA | | 12/14/2018 | 4.820 | 1,857,269 | | | | | | 45,317,317 | 10/11/2018 |
| 6917 | CF | ROSEVILLE | CA | | 12/28/2018 | 4.970 | 1,430,658 | | | | | | 3,523,386 | 11/26/2018 |
| 6920 | CF | FIFE | WA | | 12/07/2018 | 4.980 | 889,662 | | | | | | 8,772,568 | 10/08/2018 |
| 6921 | CF | FOUNTAIN VALLEY | CA | | 12/13/2018 | 4.970 | 3,820,005 | | | | | | 12,009,003 | 10/04/2018 |
| 6922 | CF | SARASOTA | FL | | 12/21/2018 | 5.100 | 789,400 | | | | | | 2,109,240 | 10/15/2018 |
| 6924 | CF | MIAMI | FL | | 12/13/2018 | 5.010 | 1,284,617 | | | | | | 2,362,607 | 10/26/2018 |
| 6926 | | SAN DIEGO | CA | | 12/06/2018 | 5.300 | 524,359 | | | | | | 1,752,515 | 10/15/2018 |
| 6933 | CF | HUBER HEIGHTS | OH | | 12/06/2018 | 4.850 | 3,079,534 | | | | | | 7,915,100 | 10/16/2018 |
| 6936 | CF | HIXON | TN | | 12/07/2018 | 5.230 | 860,748 | | | | | | 2,285,498 | 10/10/2018 |
| 6939 | CF | METAIRIE | LA | | 12/21/2018 | 4.780 | 4,190,261 | | | | | | 9,881,218 | 10/24/2018 |
| 6940 | CF | HARVEY | LA | | 12/14/2018 | 4.900 | 1,507,134 | | | | | | 3,812,373 | 10/23/2018 |
| 6942 | CF | WARREN | MI | | 12/11/2018 | 4.980 | 1,341,561 | | | | | | 3,267,167 | 10/09/2018 |
| 6943 | CF | WARREN | MI | | 12/11/2018 | 4.980 | 938,650 | | | | | | 1,656,080 | 10/09/2018 |
| 6944 | CF | WARREN | MI | | 12/11/2018 | 4.980 | 3,298,558 | | | | | | 4,856,599 | 10/09/2018 |
| 6951 | CF | ROSEVILLE | CA | | 11/21/2018 | 5.250 | 4,495,116 | | | | | | 9,348,724 | 10/18/2018 |
| 6952 | CF | GOODYEAR | AZ | | 11/29/2018 | 5.060 | 1,384,944 | | | | | | 3,337,072 | 11/06/2018 |
| 6954 | CF | CARSON CITY | NV | | 01/22/2019 | 5.070 | 8,296,391 | | | | | | 13,691,362 | 12/20/2018 |
| 6955 | CF | CARSON CITY | NV | | 01/22/2019 | 5.070 | 2,340,008 | | | | | | 3,614,029 | 12/20/2018 |
| 6960 | CF | FORT LAUDERDALE | FL | | 04/09/2019 | 4.500 | 6,885,836 | | | | | | 8,726,796 | 12/21/2018 |
| 6961 | CF | FUQUAY VARINA | NC | | 02/13/2019 | 4.950 | 1,008,036 | | | | | | 1,697,318 | 12/20/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 6964 | CF | SACRAMENTO | CA | | 04/26/2019 | 4.450 | 2,267,173 | | | | | | 4,895,420 | 04/01/2019 |
| 6965 | CF | GUN BARREL CITY | TX | | 11/28/2018 | 5.050 | 2,171,942 | | | | | | 5,241,776 | 10/31/2018 |
| 6966 | CF | LAS VEGAS | NV | | 03/29/2019 | 5.040 | 3,727,258 | | | | | | 15,408,042 | 12/11/2018 |
| 6968 | CF | MOGADORE | OH | | 12/21/2018 | 5.020 | 3,435,601 | | | | | | 4,802,971 | 11/14/2018 |
| 6969 | CF | KENT | OH | | 12/21/2018 | 5.020 | 1,089,337 | | | | | | 1,611,016 | 11/14/2018 |
| 6970 | | WILLISTON | ND | | 03/04/2019 | 4.700 | 55,951,133 | | | | | | 145,014,783 | 01/07/2019 |
| 6972 | CF | LOMPOC | CA | | 02/01/2019 | 5.090 | 2,526,159 | | | | | | 6,702,613 | 11/05/2018 |
| 6973 | CF | CHULA VISTA | CA | | 12/21/2018 | 4.870 | 1,494,253 | | | | | | 11,399,200 | 10/31/2018 |
| 6976 | CF | SANTA MONICA | CA | | 01/22/2019 | 5.070 | 1,782,083 | | | | | | 8,336,563 | 11/30/2018 |
| 6977 | | MCALLEN | TX | | 12/20/2018 | 4.930 | 1,422,269 | | | | | | 4,146,008 | 11/02/2018 |
| 6978 | CF | THOUSAND OAKS | CA | | 12/21/2018 | 4.980 | 2,068,270 | | | | | | 3,154,267 | 10/25/2018 |
| 6979 | CF | COMMERCE | CA | | 01/16/2019 | 4.960 | 3,980,551 | | | | | | 9,594,003 | 11/13/2018 |
| 6982 | CF | PHOENIX | AZ | | 12/21/2018 | 4.810 | 1,416,450 | | | | | | 2,642,719 | 10/30/2018 |
| 6983 | CF | MANSFIELD | TX | | 12/27/2018 | 4.980 | 1,898,354 | | | | | | 4,131,490 | 11/16/2018 |
| 6985 | CF | OKLAHOMA CITY | OK | | 01/17/2019 | 5.040 | 5,003,223 | | | | | | 9,402,297 | 11/21/2018 |
| 6986 | CF | SACRAMENTO | CA | | 01/22/2019 | 4.980 | 3,114,338 | | | | | | 4,043,610 | 11/15/2018 |
| 6987 | CF | ASHBURN | VA | | 02/26/2019 | 4.810 | 2,846,814 | | | | | | 5,485,007 | 01/07/2019 |
| 6989 | CF | COLORADO SPRINGS | CO | | 12/21/2018 | 4.970 | 2,130,072 | | | | | | 2,995,152 | 11/20/2018 |
| 6995 | CF | ALBUQUERQUE | NM | | 01/23/2019 | 4.960 | 1,680,350 | | | | | | 4,541,506 | 12/10/2018 |
| 6996 | CF | NAPA | CA | | 04/12/2019 | 4.600 | 2,210,385 | | | | | | 4,069,013 | 02/22/2019 |
| 6998 | CF | SAN FRANCISCO | CA | | 01/15/2019 | 5.070 | 1,782,083 | | | | | | 2,258,050 | 11/21/2018 |
| 6999 | CF | RIO RANCHO | NM | | 01/25/2019 | 4.890 | 1,890,510 | | | | | | 7,544,460 | 11/19/2018 |
| 7000 | CF | CICERO | NY | | 02/25/2019 | 4.760 | 2,269,058 | | | | | | 4,978,651 | 01/03/2019 |
| 7001 | CF | BELLE ISLE | FL | | 12/27/2018 | 4.950 | 1,999,559 | | | | | | 5,344,512 | 11/16/2018 |
| 7002 | CF | SAN DIEGO | CA | | 01/24/2019 | 4.890 | 1,130,287 | | | | | | 3,989,363 | 11/28/2018 |
| 7004 | CF | EAST DUNDEE | IL | | 01/25/2019 | 4.980 | 1,979,830 | | | | | | 5,585,894 | 12/06/2018 |
| 7007 | CF | FRESNO | CA | | 04/19/2019 | 4.990 | 3,461,137 | | | | | | 9,164,008 | 11/27/2018 |
| 7012 | CF | CHANDLER | AZ | | 12/28/2018 | 4.910 | 2,349,729 | | | | | | 6,693,118 | 10/24/2018 |
| 7014 | CF | CHARLESTON | SC | | 02/13/2019 | 4.800 | 1,878,039 | | | | | | 5,133,185 | 12/20/2018 |
| 7015 | CF | GALLATIN | TN | | 02/15/2019 | 4.860 | 2,525,501 | | | | | | 6,353,624 | 01/14/2019 |
| 7016 | CF | FRESNO | CA | | 02/20/2019 | 4.750 | 840,247 | | | | | | 3,669,882 | 01/08/2019 |
| 7017 | CF | ODESSA | FL | | 12/28/2018 | 4.860 | 1,520,787 | | | | | | 3,431,349 | 12/13/2018 |
| 7019 | CF | ARVADA | CO | | 02/28/2019 | 4.840 | 1,793,545 | | | | | | 3,263,059 | 12/10/2018 |
| 7022 | CF | SAN DIEGO | CA | | 02/27/2019 | 4.700 | 3,996,509 | | | | | | 9,005,333 | 01/07/2019 |
| 7025 | CF | VENTURA | CA | | 03/05/2019 | 5.300 | 1,173,795 | | | | | | 2,328,646 | 01/22/2019 |
| 7026 | CF | SALT LAKE CITY | UT | | 02/20/2019 | 4.620 | 1,676,718 | | | | | | 4,146,648 | 01/07/2019 |
| 7027 | | CANTON | MI | | 03/15/2019 | 4.800 | 1,076,205 | | | | | | 2,224,345 | 01/24/2019 |
| 7029 | CF | RANCHO CORDOVA | CA | | 02/14/2019 | 4.760 | 1,054,945 | | | | | | 2,202,895 | 12/17/2018 |
| 7035 | CF | COTTONWOOD | AZ | | 02/15/2019 | 4.650 | 2,122,770 | | | | | | 7,688,148 | 01/02/2019 |
| 7041 | CF | LOVELAND | CO | | 01/24/2019 | 4.810 | 1,597,427 | | | | | | 3,416,361 | 01/06/2019 |
| 7043 | CF | SOUTH PASADENA | CA | | 04/15/2019 | 4.450 | 4,456,341 | | | | | | 23,855,891 | 02/27/2019 |
| 7045 | CF | BELLINGHAM | WA | | 03/08/2019 | 4.800 | 1,211,195 | | | | | | 3,814,603 | 01/21/2019 |
| 7046 | CF | MILLSAP | TX | | 02/25/2019 | 4.660 | 3,111,828 | | | | | | 7,966,325 | 01/11/2019 |
| 7047 | | ANCHORAGE | AK | | 03/27/2019 | 4.520 | 5,095,996 | | | | | | 42,321,214 | 01/07/2019 |
| 7050 | CF | LITCHFIELD PARK | AZ | | 02/25/2019 | 4.650 | 943,550 | | | | | | 3,269,161 | 01/10/2019 |
| 7051 | | SCOTTSDALE | AZ | | 05/03/2019 | 4.740 | 1,964,624 | | | | | | 3,589,431 | 01/15/2019 |
| 7052 | CF | NACOGDOCHES | TX | | 02/28/2019 | 4.520 | 858,267 | | | | | | 1,465,480 | 01/15/2019 |
| 7053 | CF | VINELAND | NJ | | 02/28/2019 | 4.520 | 804,784 | | | | | | 1,329,539 | 02/05/2019 |
| 7054 | | SAINT LOUIS | MO | | 02/28/2019 | 4.520 | 784,410 | | | | | | 1,295,820 | 01/15/2019 |
| 7055 | CF | GAINESVILLE | GA | | 02/28/2019 | 4.520 | 759,791 | | | | | | 1,255,109 | 01/21/2019 |
| 7056 | CF | MOBILE | AL | | 02/28/2019 | 4.520 | 545,267 | | | | | | 899,405 | 01/26/2019 |
| 7057 | CF | COLLEGE DALE | TN | | 03/13/2019 | 4.520 | 677,735 | | | | | | 1,114,739 | 01/21/2019 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7058 | CF | YULEE | FL | | 03/13/2019 | 4.520 | 687,022 | | | | | | 1,113,358 | 01/31/2019 |
| 7059 | | ZANESVILLE | OH | | 02/28/2019 | 4.520 | 804,869 | | | | | | 1,329,539 | 01/26/2019 |
| 7060 | CF | CIRCLEVILLE | OH | | 02/28/2019 | 4.520 | 536,438 | | | | | | 884,739 | 01/26/2019 |
| 7061 | CF | SAINT GEORGE | UT | | 02/28/2019 | 4.520 | 759,791 | | | | | | 1,255,109 | 02/06/2019 |
| 7062 | CF | FARGO | ND | | 02/28/2019 | 4.520 | 724,221 | | | | | | 1,195,095 | 01/30/2019 |
| 7063 | CF | COLUMBUS | IN | | 02/28/2019 | 4.520 | 670,569 | | | | | | 1,106,961 | 01/26/2019 |
| 7065 | CF | VAN NUYS | CA | | 03/18/2019 | 4.480 | 2,182,689 | | | | | | 4,244,335 | 01/16/2019 |
| 7068 | CF | NEWBERRY | SC | | 04/15/2019 | 4.500 | 2,086,292 | | | | | | 4,288,554 | 02/11/2019 |
| 7069 | CF | ARTESIA | NM | | 04/15/2019 | 4.500 | 1,411,935 | | | | | | 2,646,303 | 02/07/2019 |
| 7070 | CF | BAY CITY | MI | | 04/15/2019 | 4.500 | 1,959,850 | | | | | | 3,396,589 | 01/24/2019 |
| 7071 | CF | MCALLEN | TX | | 04/15/2019 | 4.500 | 1,411,935 | | | | | | 2,479,954 | 02/08/2019 |
| 7072 | CF | INDIANAPOLIS | IN | | 04/15/2019 | 4.500 | 1,559,451 | | | | | | 2,960,902 | 02/06/2019 |
| 7073 | CF | KENT | WA | | 03/25/2019 | 4.470 | 1,342,954 | | | | | | 2,949,299 | 01/15/2019 |
| 7075 | CF | STOCKBRIDGE | GA | | 02/21/2019 | 4.590 | 1,337,612 | | | | | | 2,301,547 | 01/19/2019 |
| 7077 | CF | SIERRA VISTA | AZ | | 03/15/2019 | 4.730 | 912,913 | | | | | | 3,524,286 | 01/23/2019 |
| 7078 | CF | SEATTLE | WA | | 03/12/2019 | 4.530 | 3,696,943 | | | | | | 8,202,999 | 01/15/2019 |
| 7079 | CF | RENO | NV | | 03/26/2019 | 4.660 | 1,189,410 | | | | | | 3,978,359 | 02/05/2019 |
| 7084 | CF | BOLINGBROOK | IL | | 03/04/2019 | 4.730 | 760,761 | | | | | | 1,822,377 | 02/01/2019 |
| 7085 | CF | HUBER HEIGHTS | OH | | 04/01/2019 | 4.530 | 1,176,300 | | | | | | 2,112,465 | 01/30/2019 |
| 7086 | CF | FT WORTH | TX | | 04/04/2019 | 4.400 | 1,860,929 | | | | | | 3,795,247 | 02/22/2019 |
| 7088 | CF | PACIFIC PALISADES | CA | | 04/08/2019 | 4.590 | 1,838,539 | | | | | | 4,909,160 | 02/11/2019 |
| 7089 | CF | LAWRENCE | KS | | 04/12/2019 | 4.400 | 3,642,444 | | | | | | 13,013,169 | 02/13/2019 |
| 7090 | CF | MCALLEN | TX | | 03/21/2019 | 4.840 | 1,873,609 | | | | | | 3,505,488 | 02/07/2019 |
| 7091 | CF | LAS VEGAS | NV | | 04/01/2019 | 4.890 | 535,720 | | | | | | 1,644,387 | 02/06/2019 |
| 7092 | CF | NEWPORT BEACH | CA | | 03/15/2019 | 4.400 | 2,000,000 | | | | | | 4,803,489 | 02/06/2019 |
| 7093 | CF | NEWPORT BEACH | CA | | 03/15/2019 | 4.400 | 2,000,000 | | | | | | 5,422,115 | 02/06/2019 |
| 7095 | CF | MORENO VALLEY | CA | | 04/05/2019 | 4.650 | 978,577 | | | | | | 3,100,284 | 02/07/2019 |
| 7096 | CF | LAFAYETTE | LA | | 04/05/2019 | 5.400 | 25,415,607 | | | | | | 62,230,107 | 02/26/2019 |
| 7097 | CF | INDIANAPOLIS | IN | | 04/26/2019 | 4.640 | 1,159,170 | | | | | | 3,439,748 | 01/17/2019 |
| 7099 | CF | PLAINFIELD | IN | | 04/15/2019 | 4.470 | 3,151,768 | | | | | | 6,970,869 | 02/07/2019 |
| 7100 | CF | Venice | CA | | 10/07/2019 | 4.150 | 13,444,677 | | | | | | 19,357,143 | 03/12/2019 |
| 7101 | CF | ROHNERT PARK | CA | | 04/25/2019 | 4.690 | 1,516,980 | | | | | | 2,546,443 | 02/11/2019 |
| 7102 | CF | SEATTLE | WA | | 07/09/2019 | 4.600 | 3,537,235 | | | | | | 7,475,847 | 02/26/2019 |
| 7105 | CF | SUNNYVALE | CA | | 04/11/2019 | 4.690 | 1,780,324 | | | | | | 3,512,068 | 02/22/2019 |
| 7106 | CF | ST LOUIS PARK | MN | | 04/05/2019 | 4.460 | 1,720,363 | | | | | | 2,631,430 | 02/19/2019 |
| 7110 | CF | GRANDVILLE | MI | | 03/29/2019 | 4.610 | 785,621 | | | | | | 1,250,888 | 02/15/2019 |
| 7111 | CF | FRESNO | CA | | 03/29/2019 | 4.430 | 1,509,779 | | | | | | 3,325,582 | 02/21/2019 |
| 7112 | CF | ROEBUCK | SC | | 04/01/2019 | 4.450 | 3,259,190 | | | | | | 4,572,380 | 02/15/2019 |
| 7113 | CF | CORPUS CHRISTI | TX | | 04/03/2019 | 4.450 | 1,445,004 | | | | | | 3,973,333 | 02/22/2019 |
| 7116 | CF | JACKSONVILLE | FL | | 05/21/2019 | 4.400 | 2,649,645 | | | | | | 4,439,856 | 02/20/2019 |
| 7120 | CF | HENDERSON | NV | | 04/24/2019 | 4.500 | 3,317,822 | | | | | | 5,927,519 | 03/15/2019 |
| 7122 | CF | OCEANSIDE | CA | | 04/03/2019 | 4.460 | 833,774 | | | | | | 1,711,036 | 02/27/2019 |
| 7123 | CF | INDIANAPOLIS | IN | | 04/18/2019 | 4.400 | 4,308,745 | | | | | | 8,421,606 | 02/27/2019 |
| 7124 | CF | CARLSBAD | CA | | 03/26/2019 | 4.300 | 9,289,899 | | | | | | 14,348,807 | 03/13/2019 |
| 7128 | CF | SAN DIEGO | CA | | 05/07/2019 | 4.540 | 1,390,536 | | | | | | 3,291,523 | 03/12/2019 |
| 7129 | CF | O FALLON | IL | | 05/23/2019 | 4.490 | 1,358,638 | | | | | | 3,075,183 | 03/29/2019 |
| 7131 | CF | LAKE SAINT LOUIS | MO | | 05/02/2019 | 4.340 | 1,642,011 | | | | | | 3,099,692 | 03/21/2019 |
| 7134 | CF | SAN DIEGO | CA | | 05/31/2019 | 4.400 | 8,531,395 | | | | | | 15,838,466 | 04/12/2019 |
| 7136 | CF | SAN DIEGO | CA | | 05/07/2019 | 4.540 | 2,317,560 | | | | | | 5,641,921 | 03/12/2019 |
| 7137 | CF | FRESNO | CA | | 04/03/2019 | 4.570 | 1,975,879 | | | | | | 4,914,817 | 03/01/2019 |
| 7138 | CF | PORTERVILLE | CA | | 04/03/2019 | 4.570 | 2,251,583 | | | | | | 4,228,325 | 03/01/2019 |
| 7139 | CF | DALLAS | GA | | 04/17/2019 | 4.790 | 862,048 | | | | | | 4,366,945 | 03/15/2019 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7140 | CF | LAREDO | TX | | 04/03/2019 | 4.690 | 1,288,759 | | | | | | 2,940,001 | 02/19/2019 |
| 7141 | | NEWARK | NJ | | 05/23/2019 | 4.670 | 3,129,868 | | | | | | 8,345,725 | 03/21/2019 |
| 7142 | CF | CORONA | CA | | 05/06/2019 | 4.120 | 4,811,553 | | | | | | 18,156,114 | 03/07/2019 |
| 7143 | CF | CORONA | CA | | 06/20/2019 | 4.350 | 1,381,634 | | | | | | 2,976,708 | 03/07/2019 |
| 7144 | CF | PARKER | CO | | 05/06/2019 | 4.500 | 4,905,914 | | | | | | 9,291,171 | 03/12/2019 |
| 7146 | CF | ROUND ROCK | TX | | 05/07/2019 | 4.440 | 1,002,575 | | | | | | 1,681,892 | 05/01/2019 |
| 7147 | | JOHNSON CITY | NY | | 05/24/2019 | 4.820 | 849,226 | | | | | | 991,230 | 03/20/2019 |
| 7150 | CF | LOS GATOS | CA | | 05/17/2019 | 4.640 | 1,564,240 | | | | | | 3,718,718 | 03/12/2019 |
| 7155 | CF | SEATTLE | WA | | 04/25/2019 | 4.480 | 4,892,239 | | | | | | 5,877,080 | 03/15/2019 |
| 7156 | CF | SEATTLE | WA | | 04/25/2019 | 4.480 | 4,358,540 | | | | | | 6,681,428 | 03/15/2019 |
| 7158 | CF | COLMAR | PA | | 05/28/2019 | 4.580 | 1,344,284 | | | | | | 2,400,030 | 03/19/2019 |
| 7159 | CF | DAVIE | FL | | 06/26/2019 | 4.460 | 1,787,322 | | | | | | 4,672,092 | 03/20/2019 |
| 7160 | CF | LOCKPORT | IL | | 04/08/2019 | 4.620 | 2,280,434 | | | | | | 3,630,957 | 03/12/2019 |
| 7163 | CF | ROCKY MOUNT | NC | | 04/10/2019 | 5.110 | 850,996 | | | | | | 2,014,405 | 03/13/2019 |
| 7165 | CF | LAS VEGAS | NV | | 06/24/2019 | 4.360 | 6,759,414 | | | | | | 14,449,141 | 04/18/2019 |
| 7166 | CF | LAS VEGAS | NV | | 06/24/2019 | 4.360 | 4,283,193 | | | | | | 6,443,086 | 04/18/2019 |
| 7167 | CF | LAS VEGAS | NV | | 06/24/2019 | 4.360 | 5,867,082 | | | | | | 9,983,836 | 04/18/2019 |
| 7168 | CF | LAS VEGAS | NV | | 06/24/2019 | 4.360 | 3,100,853 | | | | | | 4,826,393 | 04/18/2019 |
| 7170 | | PORTLAND | OR | | 05/15/2019 | 4.570 | 7,441,352 | | | | | | 29,103,245 | 04/16/2019 |
| 7172 | CF | FRASER | MI | | 05/24/2019 | 4.310 | 10,000,998 | | | | | | 19,333,189 | 03/27/2019 |
| 7174 | | SAN DIEGO | CA | | 06/12/2019 | 4.230 | 2,682,315 | | | | | | 6,228,314 | 04/15/2019 |
| 7176 | CF | GETZVILLE | NY | | 05/28/2019 | 4.600 | 1,355,998 | | | | | | 2,128,849 | 04/04/2019 |
| 7178 | CF | CORONA | CA | | 05/13/2019 | 4.290 | 1,837,369 | | | | | | 3,894,733 | 03/29/2019 |
| 7179 | CF | CORONA | CA | | 07/09/2019 | 4.340 | 1,199,380 | | | | | | 6,759,862 | 04/25/2019 |
| 7180 | CF | HOUSTON | TX | | 05/28/2019 | 4.730 | 1,664,639 | | | | | | 3,179,134 | 04/03/2019 |
| 7186 | CF | GRAPEVINE | TX | | 04/10/2019 | 4.850 | 568,498 | | | | | | 2,435,324 | 03/13/2019 |
| 7187 | CF | AMARILLO | TX | | 05/14/2019 | 4.460 | 2,384,374 | | | | | | 3,363,064 | 03/25/2019 |
| 7188 | CF | MT PLEASANT | MI | | 05/24/2019 | 4.510 | 1,118,703 | | | | | | 1,955,980 | 04/27/2019 |
| 7189 | CF | LAWTON | OK | | 05/31/2019 | 4.600 | 803,988 | | | | | | 2,207,561 | 04/17/2019 |
| 7190 | CF | HARLINGEN | TX | | 06/10/2019 | 4.890 | 672,846 | | | | | | 1,502,746 | 04/02/2019 |
| 7193 | CF | MISSOURI CITY | TX | | 06/12/2019 | 4.300 | 1,076,658 | | | | | | 2,362,637 | 04/17/2019 |
| 7194 | CF | TROY | MI | | 07/02/2019 | 4.610 | 1,531,361 | | | | | | 2,203,176 | 04/17/2019 |
| 7198 | CF | SAN RAFAEL | CA | | 06/21/2019 | 4.640 | 864,549 | | | | | | 2,340,729 | 04/15/2019 |
| 7199 | CF | SCOTTSDALE | AZ | | 07/02/2019 | 4.100 | 15,776,587 | | | | | | 36,192,313 | 05/17/2019 |
| 7200 | CF | SANTA MONICA | CA | | 06/12/2019 | 4.250 | 1,870,799 | | | | | | 3,561,257 | 04/25/2019 |
| 7201 | CF | BEND | OR | | 05/31/2019 | 4.200 | 3,486,599 | | | | | | 7,627,895 | 04/23/2019 |
| 7202 | CF | ARKANSAS CITY | KS | | 06/10/2019 | 4.900 | 681,317 | | | | | | 1,400,000 | 04/11/2019 |
| 7203 | CF | GERMANTOWN | TN | | 06/07/2019 | 4.300 | 2,529,831 | | | | | | 4,888,388 | 04/30/2019 |
| 7212 | CF | TUALATIN | OR | | 05/24/2019 | 4.390 | 2,003,629 | | | | | | 5,739,342 | 04/15/2019 |
| 7214 | CF | SAN DIEGO | CA | | 07/08/2019 | 4.410 | 2,310,737 | | | | | | 9,271,100 | 04/25/2019 |
| 7215 | CF | YUKON | OK | | 06/14/2019 | 4.620 | 738,647 | | | | | | 1,481,481 | 04/12/2019 |
| 7216 | CF | SEASIDE | CA | | 06/06/2019 | 4.920 | 566,065 | | | | | | 2,190,000 | 04/26/2019 |
| 7218 | | San Antonio | TX | | 10/24/2019 | 4.250 | 498,319 | | | | | | 1,799,713 | 09/12/2019 |
| 7219 | CF | FORT WAYNE | IN | | 06/11/2019 | 4.300 | 618,191 | | | | | | 1,098,533 | 04/20/2019 |
| 7220 | CF | MOUNT VERNON | WA | | 06/11/2019 | 4.300 | 729,810 | | | | | | 1,301,813 | 04/23/2019 |
| 7221 | CF | YUCAIPA | CA | | 06/11/2019 | 4.300 | 867,185 | | | | | | 1,543,813 | 04/25/2019 |
| 7222 | CF | NORTH MYRTLE BEACH | SC | | 06/11/2019 | 4.300 | 1,021,733 | | | | | | 1,673,385 | 04/10/2019 |
| 7223 | CF | STAFFORD | VA | | 06/11/2019 | 4.300 | 944,459 | | | | | | 1,531,518 | 04/16/2019 |
| 7224 | CF | CARTHAGE | TX | | 06/11/2019 | 4.300 | 358,895 | | | | | | 627,486 | 04/29/2019 |
| 7225 | CF | GEORGETOWN | TX | | 06/11/2019 | 4.300 | 935,874 | | | | | | 1,514,703 | 04/10/2019 |
| 7226 | CF | REDDING | CA | | 06/11/2019 | 4.300 | 884,358 | | | | | | 1,435,518 | 04/24/2019 |
| 7227 | CF | PRINCETON | TX | | 06/11/2019 | 4.300 | 729,810 | | | | | | 1,275,519 | 04/15/2019 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7228 | CF | ORLANDO | FL | | 06/11/2019 | 4.300 | 1,141,937 | | | | | | 1,860,318 | 04/25/2019 |
| 7229 | | REPUBLIC | MO | | 06/11/2019 | 4.300 | 489,402 | | | | | | 787,485 | 04/25/2019 |
| 7232 | CF | STOCKTON | CA | | 05/22/2019 | 4.220 | 3,867,690 | | | | | | 13,616,604 | 04/08/2019 |
| 7237 | CF | ANKENY | IA | | 06/20/2019 | 4.600 | 1,029,828 | | | | | | 1,673,415 | 04/23/2019 |
| 7238 | CF | MIDWEST CITY | OK | | 06/20/2019 | 4.600 | 1,164,153 | | | | | | 2,211,384 | 04/18/2019 |
| 7239 | CF | OKLAHOMA CITY | OK | | 05/17/2019 | 4.260 | 2,835,714 | | | | | | 6,003,385 | 04/18/2019 |
| 7242 | CF | RIALTO | CA | | 06/04/2019 | 4.370 | 1,535,648 | | | | | | 2,742,667 | 05/09/2019 |
| 7243 | CF | WOODSTOCK | IL | | 06/06/2019 | 4.360 | 2,532,382 | | | | | | 5,474,612 | 04/16/2019 |
| 7244 | CF | Rome | GA | | 08/28/2019 | 4.550 | 795,046 | | | | | | 1,548,508 | 06/01/2019 |
| 7246 | CF | WOODLAND | CA | | 06/12/2019 | 4.790 | 1,706,134 | | | | | | 4,565,235 | 05/03/2019 |
| 7250 | CF | NORTH HILLS | CA | | 07/01/2019 | 4.340 | 1,231,049 | | | | | | 3,916,064 | 05/08/2019 |
| 7253 | CF | LA HABRA | CA | | 06/18/2019 | 4.470 | 1,876,966 | | | | | | 4,485,418 | 05/14/2019 |
| 7255 | CF | Puyallup | WA | | 08/06/2019 | 4.350 | 1,344,979 | | | | | | 2,910,637 | 06/26/2019 |
| 7257 | CF | TUCSON | AZ | | 07/19/2019 | 4.500 | 873,609 | | | | | | 2,357,143 | 05/09/2019 |
| 7258 | CF | FLORENCE | OR | | 07/19/2019 | 4.500 | 640,647 | | | | | | 1,579,207 | 05/14/2019 |
| 7261 | | Southfield | MI | | 08/08/2019 | 4.150 | 3,390,261 | | | | | | 6,088,825 | 06/19/2019 |
| 7263 | CF | St Charles | IL | | 07/31/2019 | 4.400 | 1,839,341 | | | | | | 3,326,686 | 06/13/2019 |
| 7264 | CF | Algonquin | IL | | 08/01/2019 | 4.400 | 1,839,341 | | | | | | 2,872,471 | 06/13/2019 |
| 7265 | CF | Harwood Heights | IL | | 07/31/2019 | 4.400 | 1,839,341 | | | | | | 3,122,844 | 06/13/2019 |
| 7266 | CF | San Bernardino | CA | | 03/05/2020 | 4.440 | 3,314,780 | | | | | | 7,130,432 | 05/23/2019 |
| 7269 | CF | SALEM | OR | | 07/15/2019 | 4.460 | 4,280,451 | | | | | | 10,015,573 | 05/15/2019 |
| 7270 | CF | AMERICAN FORK | UT | | 06/20/2019 | 4.510 | 764,442 | | | | | | 1,280,462 | 05/28/2019 |
| 7271 | CF | CLOVIS | CA | | 07/16/2019 | 5.000 | 22,479,898 | | | | | | 61,086,496 | 05/23/2019 |
| 7275 | CF | Houston | TX | | 07/26/2019 | 4.300 | 968,959 | | | | | | 1,550,520 | 06/26/2019 |
| 7277 | CF | Portland | OR | | 07/29/2019 | 4.250 | 14,066,494 | | | | | | 31,403,972 | 06/03/2019 |
| 7278 | CF | KINGSVILLE | TX | | 06/20/2019 | 4.450 | 1,260,025 | | | | | | 2,528,807 | 05/31/2019 |
| 7279 | CF | FEDERAL WAY | WA | | 07/15/2019 | 4.250 | 4,286,931 | | | | | | 8,728,351 | 05/29/2019 |
| 7281 | CF | COLORADO SPRINGS | CO | | 07/12/2019 | 4.500 | 1,528,635 | | | | | | 3,428,571 | 06/06/2019 |
| 7284 | CF | Pace | FL | | 07/30/2019 | 4.300 | 6,732,203 | | | | | | 15,779,263 | 06/03/2019 |
| 7285 | CF | North Ridgeville | OH | | 07/30/2019 | 4.270 | 1,765,181 | | | | | | 7,705,730 | 06/14/2019 |
| 7287 | CF | Canton | OH | | 09/25/2019 | 4.300 | 3,599,745 | | | | | | 10,253,430 | 06/13/2019 |
| 7288 | CF | Deer Park | TX | | 08/09/2019 | 4.200 | 4,127,567 | | | | | | 7,757,716 | 06/19/2019 |
| 7291 | CF | Duvall | WA | | 08/02/2019 | 4.300 | 2,492,207 | | | | | | 4,924,896 | 06/03/2019 |
| 7292 | CF | STOW | OH | | 07/11/2019 | 4.510 | 1,117,902 | | | | | | 2,001,855 | 06/03/2019 |
| 7297 | CF | CARROLLTON | GA | | 07/22/2019 | 4.300 | 1,875,094 | | | | | | 3,544,661 | 06/04/2019 |
| 7298 | CF | New York | NY | | 08/12/2019 | 4.350 | 1,859,284 | | | | | | 5,151,559 | 06/14/2019 |
| 7300 | CF | Ontario | CA | | 07/23/2019 | 4.150 | 1,426,848 | | | | | | 2,333,417 | 06/07/2019 |
| 7301 | CF | Medford | OR | | 08/16/2019 | 4.400 | 1,344,512 | | | | | | 2,332,107 | 06/20/2019 |
| 7302 | CF | Austin | TX | | 08/19/2019 | 4.200 | 2,937,481 | | | | | | 6,721,961 | 06/28/2019 |
| 7310 | CF | Corpus Christi | TX | | 08/07/2019 | 4.360 | 1,739,563 | | | | | | 4,374,781 | 06/13/2019 |
| 7311 | CF | Odessa | TX | | 08/16/2019 | 4.000 | 3,568,273 | | | | | | 4,753,661 | 06/20/2019 |
| 7313 | CF | Cypress | TX | | 07/25/2019 | 4.450 | 1,490,460 | | | | | | 4,946,667 | 06/19/2019 |
| 7320 | CF | Los Angeles | CA | | 09/03/2019 | 4.150 | 1,428,965 | | | | | | 5,864,501 | 06/26/2019 |
| 7324 | CF | Los Angeles | CA | | 09/10/2019 | 4.090 | 1,697,195 | | | | | | 3,766,364 | 07/10/2019 |
| 7325 | CF | Wauwatosa | WI | | 08/08/2019 | 4.400 | 2,700,853 | | | | | | 5,494,061 | 06/25/2019 |
| 7328 | CF | Mesa | AZ | | 08/15/2019 | 4.200 | 3,944,284 | | | | | | 8,734,358 | 07/09/2019 |
| 7329 | CF | Peculiar | MO | | 10/08/2019 | 4.150 | 3,540,432 | | | | | | 7,183,639 | 07/10/2019 |
| 7330 | CF | Mesa | AZ | | 08/12/2019 | 4.180 | 1,520,554 | | | | | | 3,447,801 | 06/24/2019 |
| 7331 | CF | Lake Elsinore | CA | | 08/14/2019 | 4.180 | 894,443 | | | | | | 1,911,291 | 06/25/2019 |
| 7334 | CF | Sacramento | CA | | 07/31/2019 | 4.200 | 1,160,181 | | | | | | 2,666,457 | 06/24/2019 |
| 7336 | CF | Staunton | VA | | 09/13/2019 | 4.500 | 1,855,457 | | | | | | 3,197,568 | 07/02/2019 |
| 7337 | | Naples | FL | | 08/14/2019 | 4.250 | 697,559 | | | | | | 1,136,740 | 07/02/2019 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7344 | CF | Placentia | CA | | 08/26/2019 | 4.050 | 892,731 | | | | | | 1,755,771 | 07/10/2019 |
| 7345 | CF | Woodbury | MN | | 08/09/2019 | 4.060 | 2,977,897 | | | | | | 11,565,414 | 07/02/2019 |
| 7348 | CF | Watsonville | CA | | 09/03/2019 | 3.950 | 4,597,093 | | | | | | 7,408,325 | 07/15/2019 |
| 7349 | CF | Victorville | CA | | 09/06/2019 | 4.200 | 2,482,806 | | | | | | 8,927,339 | 07/17/2019 |
| 7351 | CF | Elk Grove Village | IL | | 08/02/2019 | 4.060 | 1,540,290 | | | | | | 4,011,234 | 07/02/2019 |
| 7352 | CF | Manteca | CA | | 11/01/2019 | 3.690 | 2,437,030 | | | | | | 4,376,080 | 09/11/2019 |
| 7353 | | West Springfield | MA | | 09/09/2019 | 4.100 | 1,568,540 | | | | | | 3,207,575 | 07/15/2019 |
| 7357 | CF | Draper | UT | | 09/10/2019 | 4.250 | 2,812,006 | | | | | | 4,973,120 | 07/19/2019 |
| 7360 | | Austin | TX | | 09/12/2019 | 4.030 | 3,056,159 | | | | | | 8,027,139 | 08/01/2019 |
| 7362 | CF | Los Angeles | CA | | 11/22/2019 | 3.940 | 1,594,629 | | | | | | 2,729,664 | 10/01/2019 |
| 7365 | | Kent | WA | | 10/23/2019 | 4.100 | 1,108,945 | | | | | | 6,518,552 | 08/22/2019 |
| 7366 | CF | Henderson | NV | | 08/13/2019 | 4.250 | 1,782,793 | | | | | | 3,321,853 | 07/11/2019 |
| 7367 | CF | Santa Clara | CA | | 09/20/2019 | 4.110 | 1,791,590 | | | | | | 3,407,008 | 07/30/2019 |
| 7369 | CF | Cold Spring | KY | | 11/12/2019 | 3.950 | 1,415,170 | | | | | | 2,989,952 | 08/01/2019 |
| 7371 | CF | Detroit | MI | | 09/17/2019 | 4.160 | 1,793,573 | | | | | | 3,063,689 | 06/07/2019 |
| 7372 | CF | Tolleson | AZ | | 08/22/2019 | 4.480 | 786,805 | | | | | | 2,158,625 | 07/16/2019 |
| 7373 | | Exton | PA | | 10/08/2019 | 3.890 | 11,235,232 | | | | | | 22,532,923 | 08/19/2019 |
| 7378 | CF | Carrollton | TX | | 09/27/2019 | 4.290 | 3,634,824 | | | | | | 5,593,455 | 07/30/2019 |
| 7379 | CF | Yulee | FL | | 08/28/2019 | 4.620 | 1,030,288 | | | | | | 1,821,826 | 07/22/2019 |
| 7381 | CF | Costa Mesa | CA | | 10/04/2019 | 4.130 | 2,688,161 | | | | | | 5,597,355 | 07/31/2019 |
| 7382 | CF | Columbus | NC | | 09/26/2019 | 3.800 | 1,257,646 | | | | | | 3,608,203 | 08/08/2019 |
| 7383 | CF | Columbus | NC | | 09/26/2019 | 3.800 | 1,157,297 | | | | | | 3,151,112 | 08/08/2019 |
| 7384 | CF | Albuquerque | NM | | 09/26/2019 | 3.800 | 3,532,494 | | | | | | 8,640,732 | 08/07/2019 |
| 7385 | CF | Oak Hill | WV | | 09/26/2019 | 3.800 | 4,008,747 | | | | | | 10,180,514 | 08/05/2019 |
| 7386 | CF | Glendale | CA | | 12/04/2019 | 3.990 | 1,303,276 | | | | | | 2,257,392 | 10/18/2019 |
| 7387 | CF | Woodinville | WA | | 12/09/2019 | 4.050 | 6,347,127 | | | | | | 10,918,042 | 09/12/2019 |
| 7388 | CF | Seal Beach | CA | | 12/09/2019 | 4.050 | 992,815 | | | | | | 2,561,946 | 09/13/2019 |
| 7389 | CF | Fort Worth | TX | | 08/27/2019 | 4.350 | 762,155 | | | | | | 1,280,163 | 08/02/2019 |
| 7390 | CF | San Angelo | TX | | 10/16/2019 | 4.400 | 1,152,230 | | | | | | 1,844,480 | 08/09/2019 |
| 7392 | CF | Alexandria | VA | | 10/25/2019 | 3.750 | 4,109,707 | | | | | | 9,392,845 | 09/05/2019 |
| 7395 | CF | Menlo Park | CA | | 12/10/2019 | 4.000 | 2,966,491 | | | | | | 13,250,874 | 08/27/2019 |
| 7396 | | Livermore | CA | | 12/10/2019 | 4.000 | 1,528,192 | | | | | | 4,374,857 | 08/27/2019 |
| 7397 | CF | Gardena | CA | | 10/04/2019 | 3.900 | 3,221,789 | | | | | | 8,900,780 | 08/26/2019 |
| 7400 | CF | New York | NY | | 12/10/2019 | 3.600 | 2,388,790 | | | | | | 4,332,650 | 10/01/2019 |
| 7402 | CF | Dixon | IL | | 11/13/2019 | 3.900 | 3,366,273 | | | | | | 7,661,393 | 09/17/2019 |
| 7404 | CF | San Antonio | TX | | 10/31/2019 | 4.350 | 1,877,167 | | | | | | 2,951,730 | 08/07/2019 |
| 7405 | CF | Richland | WA | | 09/12/2019 | 4.050 | 1,074,020 | | | | | | 2,498,125 | 08/16/2019 |
| 7410 | CF | Las Vegas | NV | | 09/27/2019 | 3.800 | 7,356,779 | | | | | | 14,891,145 | 08/23/2019 |
| 7411 | CF | Las Vegas | NV | | 09/27/2019 | 3.800 | 5,573,317 | | | | | | 9,473,543 | 08/23/2019 |
| 7413 | CF | Porterville | CA | | 10/15/2019 | 4.100 | 785,413 | | | | | | 2,364,889 | 09/03/2019 |
| 7416 | CF | Las Vegas | NV | | 12/16/2019 | 4.070 | 1,136,146 | | | | | | 4,477,400 | 10/30/2019 |
| 7417 | | Kyle | TX | | 10/15/2019 | 3.850 | 800,728 | | | | | | 1,507,305 | 09/03/2019 |
| 7418 | CF | Benbrook | TX | | 10/15/2019 | 3.850 | 666,552 | | | | | | 1,227,029 | 09/03/2019 |
| 7419 | | Wichita | KS | | 10/15/2019 | 3.850 | 519,391 | | | | | | 1,021,409 | 09/04/2019 |
| 7420 | CF | Hutto | TX | | 10/15/2019 | 3.850 | 794,669 | | | | | | 1,327,816 | 09/03/2019 |
| 7421 | | Dixon | CA | | 10/15/2019 | 3.850 | 610,285 | | | | | | 995,331 | 09/04/2019 |
| 7422 | CF | White Settlement | TX | | 10/15/2019 | 3.850 | 921,920 | | | | | | 1,495,331 | 09/03/2019 |
| 7423 | | Streetsboro | OH | | 10/15/2019 | 3.850 | 779,087 | | | | | | 1,363,518 | 09/04/2019 |
| 7424 | CF | Willis | TX | | 10/15/2019 | 3.850 | 809,385 | | | | | | 1,363,518 | 09/03/2019 |
| 7425 | | Richardson | TX | | 10/15/2019 | 3.850 | 1,034,454 | | | | | | 1,660,087 | 09/03/2019 |
| 7426 | CF | Independence | MO | | 10/15/2019 | 3.850 | 675,209 | | | | | | 1,179,519 | 09/04/2019 |
| 7427 | | Norman | OK | | 10/15/2019 | 3.850 | 675,209 | | | | | | 1,183,518 | 09/04/2019 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7428 | CF | Kentwood | MI | | 10/15/2019 | 3.850 | 757,446 | | | | | | 1,291,518 | 09/04/2019 |
| 7436 | CF | Ogden | UT | | 10/09/2019 | 3.750 | 3,519,708 | | | | | | 7,494,779 | 09/10/2019 |
| 7438 | CF | Highland Falls | NY | | 10/31/2019 | 4.250 | 1,034,800 | | | | | | 2,148,238 | 09/17/2019 |
| 7440 | CF | NORTH BRUNSWICK | NJ | | 10/04/2019 | 4.500 | 3,336,347 | | | | | | 5,661,552 | 09/13/2019 |
| 7441 | | Huntington Beach | CA | | 02/07/2020 | 3.740 | 1,205,403 | | | | | | 3,774,916 | 12/13/2019 |
| 7442 | CF | Chatsworth | CA | | 02/07/2020 | 3.740 | 1,669,019 | | | | | | 8,081,083 | 12/16/2019 |
| 7443 | CF | Panorama City | CA | | 02/07/2020 | 3.740 | 1,390,849 | | | | | | 6,449,981 | 12/13/2019 |
| 7444 | CF | Tucson | AZ | | 10/11/2019 | 3.700 | 1,651,603 | | | | | | 3,460,895 | 08/16/2019 |
| 7445 | CF | Hurricane | UT | | 12/17/2019 | 4.150 | 686,435 | | | | | | 1,265,096 | 09/27/2019 |
| 7446 | CF | Brigham City | UT | | 12/17/2019 | 4.150 | 1,575,778 | | | | | | 2,749,400 | 11/01/2019 |
| 7447 | CF | Las Vegas | NV | | 12/17/2019 | 4.150 | 1,277,891 | | | | | | 2,320,000 | 10/04/2019 |
| 7448 | CF | Enoch | UT | | 12/17/2019 | 4.150 | 655,351 | | | | | | 1,422,414 | 09/27/2019 |
| 7449 | CF | Ivins | UT | | 12/17/2019 | 4.150 | 638,082 | | | | | | 1,392,943 | 09/27/2019 |
| 7450 | CF | Tuba City | AZ | | 12/17/2019 | 4.150 | 783,140 | | | | | | 1,591,057 | 10/04/2019 |
| 7451 | CF | North Ogden | UT | | 12/17/2019 | 4.150 | 1,338,332 | | | | | | 2,347,096 | 09/30/2019 |
| 7452 | CF | Pahrump | NV | | 12/17/2019 | 4.150 | 1,679,391 | | | | | | 3,058,493 | 10/03/2019 |
| 7458 | CF | Sacramento | CA | | 02/07/2020 | 3.740 | 3,708,932 | | | | | | 12,542,734 | 12/20/2019 |
| 7459 | | Kalamazoo | MI | | 12/11/2019 | 4.570 | 536,903 | | | | | | 1,415,385 | 08/07/2019 |
| 7460 | CF | San Marino | CA | | 10/29/2019 | 3.900 | 1,706,127 | | | | | | 5,255,768 | 09/12/2019 |
| 7461 | CF | Jurupa Valley | CA | | 11/08/2019 | 3.900 | 7,236,711 | | | | | | 15,255,398 | 09/10/2019 |
| 7462 | CF | Fresno | CA | | 10/24/2019 | 3.750 | 1,032,996 | | | | | | 3,334,491 | 09/04/2019 |
| 7463 | CF | San Bernardino | CA | | 10/28/2019 | 3.740 | 2,992,500 | | | | | | 6,258,873 | 09/09/2019 |
| 7464 | CF | Carbondale | IL | | 12/18/2019 | 4.750 | 7,777,632 | | | | | | 15,060,031 | 09/21/2019 |
| 7466 | CF | Murray | UT | | 11/04/2019 | 3.820 | 3,051,203 | | | | | | 6,769,812 | 09/16/2019 |
| 7468 | CF | Chattanooga | TN | | 11/01/2019 | 3.800 | 742,366 | | | | | | 1,420,351 | 09/09/2019 |
| 7469 | CF | Seattle | WA | | 11/22/2019 | 3.700 | 3,870,386 | | | | | | 8,231,695 | 10/17/2019 |
| 7470 | CF | Las Vegas | NV | | 11/22/2019 | 3.700 | 3,870,386 | | | | | | 10,209,634 | 10/18/2019 |
| 7473 | CF | Henderson | NV | | 11/04/2019 | 3.640 | 3,577,343 | | | | | | 22,295,991 | 10/25/2019 |
| 7474 | | Midland | TX | | 11/15/2019 | 3.500 | 10,710,098 | | | | | | 30,809,761 | 09/18/2019 |
| 7475 | | Rock Springs | WY | | 11/15/2019 | 3.500 | 10,482,671 | | | | | | 36,937,943 | 09/10/2019 |
| 7481 | CF | San Diego | CA | | 11/08/2019 | 3.650 | 2,532,491 | | | | | | 4,767,138 | 09/20/2019 |
| 7482 | CF | Grover Beach | CA | | 11/04/2019 | 4.040 | 2,540,800 | | | | | | 4,518,366 | 09/19/2019 |
| 7489 | CF | Fresno | CA | | 11/12/2019 | 3.850 | 1,627,089 | | | | | | 3,670,240 | 09/20/2019 |
| 7490 | CF | Fresno | CA | | 11/12/2019 | 3.850 | 1,370,181 | | | | | | 2,210,367 | 09/20/2019 |
| 7491 | CF | Fresno | CA | | 11/12/2019 | 3.850 | 1,284,544 | | | | | | 4,081,317 | 09/20/2019 |
| 7492 | CF | Dana Point | CA | | 03/12/2020 | 5.750 | 2,866,355 | | | | | | 10,194,134 | 10/26/2019 |
| 7497 | | Santa Cruz | CA | | 12/16/2019 | 4.100 | 1,137,075 | | | | | | 3,275,476 | 10/22/2019 |
| 7499 | CF | Fort Myers | FL | | 09/30/2019 | 4.800 | 773,750 | | | | | | 5,145,886 | 08/30/2019 |
| 7503 | CF | Los Angeles | CA | | 11/21/2019 | 4.150 | 1,531,381 | | | | | | 3,520,222 | 10/14/2019 |
| 7504 | CF | Medford | OR | | 12/12/2019 | 4.000 | 1,575,318 | | | | | | 7,201,505 | 09/27/2019 |
| 7505 | CF | McMinnville | OR | | 11/27/2019 | 3.800 | 3,406,313 | | | | | | 8,650,799 | 10/03/2019 |
| 7506 | CF | Evergreen | CO | | 11/07/2019 | 3.850 | 2,063,185 | | | | | | 3,266,292 | 09/30/2019 |
| 7507 | CF | Tualatin | OR | | 11/26/2019 | 3.800 | 2,909,107 | | | | | | 4,745,117 | 10/08/2019 |
| 7508 | CF | Spring | TX | | 11/26/2019 | 4.500 | 3,009,313 | | | | | | 4,774,106 | 10/10/2019 |
| 7509 | CF | Charleston | SC | | 12/27/2019 | 3.980 | 1,248,834 | | | | | | 5,504,636 | 10/28/2019 |
| 7516 | CF | Philadelphia | PA | | 11/08/2019 | 3.980 | 1,662,567 | | | | | | 2,614,006 | 10/11/2019 |
| 7517 | CF | Bozeman | MT | | 12/04/2019 | 4.440 | 963,152 | | | | | | 2,064,484 | 10/08/2019 |
| 7519 | CF | Apple Valley | CA | | 11/18/2019 | 7.250 | 2,152,968 | | | | | | 12,558,897 | 10/04/2019 |
| 7520 | CF | Seattle | WA | | 11/22/2019 | 3.910 | 2,693,400 | | | | | | 3,848,909 | 10/08/2019 |
| 7524 | CF | WEST SACRAMENTO | CA | | 12/12/2019 | 3.950 | 1,625,570 | | | | | | 4,065,479 | 10/22/2019 |
| 7526 | CF | Champlin | MN | | 01/28/2020 | 3.940 | 1,706,284 | | | | | | 2,907,010 | 11/21/2019 |
| 7528 | CF | St Augustine | FL | | 01/28/2020 | 3.940 | 1,835,875 | | | | | | 3,406,873 | 11/19/2019 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7529 | CF | Lake Mary | FL | | 01/28/2020 | 3.940 | 2,008,664 | | | | | | 3,705,415 | 11/19/2019 |
| 7531 | CF | Corona | CA | | 11/06/2019 | 3.910 | 3,402,886 | | | | | | 6,211,412 | 09/24/2019 |
| 7534 | | North Las Vegas | NV | | 11/21/2019 | 3.620 | 4,326,517 | | | | | | 8,977,653 | 10/14/2019 |
| 7536 | CF | Dixon | CA | | 12/17/2019 | 3.860 | 1,484,129 | | | | | | 3,353,431 | 10/23/2019 |
| 7537 | CF | Dixon | CA | | 12/17/2019 | 3.860 | 1,978,839 | | | | | | 4,567,333 | 11/04/2019 |
| 7538 | CF | Emeryville | CA | | 11/26/2019 | 4.500 | 3,593,315 | | | | | | 6,124,333 | 10/03/2019 |
| 7541 | | Louisville | KY | | 12/17/2019 | 4.000 | 710,755 | | | | | | 1,437,114 | 10/10/2019 |
| 7542 | CF | Dixon | CA | | 12/17/2019 | 3.860 | 1,241,272 | | | | | | 3,417,648 | 10/23/2019 |
| 7543 | CF | Carmel | CA | | 12/30/2019 | 4.250 | 5,946,715 | | | | | | 9,500,838 | 11/05/2019 |
| 7544 | CF | TUCSON | AZ | | 12/12/2019 | 3.900 | 1,394,956 | | | | | | 2,446,522 | 10/18/2019 |
| 7545 | CF | Gilbert | AZ | | 11/22/2019 | 4.130 | 3,241,327 | | | | | | 6,117,118 | 10/14/2019 |
| 7548 | CF | South Salt Lake | UT | | 12/03/2019 | 3.700 | 1,188,762 | | | | | | 1,732,080 | 10/25/2019 |
| 7549 | CF | Charlotte | NC | | 11/25/2019 | 4.010 | 13,845,298 | | | | | | 26,558,950 | 10/23/2019 |
| 7550 | CF | Chicago | IL | | 11/25/2019 | 4.020 | 6,353,572 | | | | | | 12,331,636 | 10/29/2019 |
| 7551 | CF | Fallbrook | CA | | 01/08/2020 | 4.080 | 7,375,578 | | | | | | 18,782,089 | 11/27/2019 |
| 7552 | CF | Kildeer | IL | | 02/24/2020 | 4.150 | 13,915,417 | | | | | | 21,681,183 | 12/18/2019 |
| 7553 | CF | Lithia Springs | GA | | 12/20/2019 | 3.880 | 1,225,464 | | | | | | 2,182,828 | 12/14/2019 |
| 7554 | CF | Charlotte | NC | | 12/20/2019 | 3.880 | 2,214,435 | | | | | | 3,672,047 | 11/13/2019 |
| 7556 | CF | Federal Way | WA | | 12/11/2019 | 3.950 | 8,105,333 | | | | | | 18,172,496 | 10/16/2019 |
| 7559 | CF | Montvale | NJ | | 12/19/2019 | 3.850 | 2,363,862 | | | | | | 3,563,650 | 10/30/2019 |
| 7562 | CF | Charleston | SC | | 12/18/2019 | 3.750 | 2,065,610 | | | | | | 3,279,724 | 10/31/2019 |
| 7567 | CF | West Hollywood | CA | | 04/09/2020 | 3.750 | 4,072,735 | | | | | | 7,195,325 | 02/18/2020 |
| 7568 | CF | Coralville | IA | | 01/07/2020 | 3.750 | 986,830 | | | | | | 10,548,388 | 11/08/2019 |
| 7569 | CF | Surprise | AZ | | 01/21/2020 | 3.830 | 2,269,156 | | | | | | 5,194,009 | 11/18/2019 |
| 7572 | CF | Phoenix | AZ | | 12/26/2019 | 3.760 | 4,221,622 | | | | | | 6,892,399 | 11/13/2019 |
| 7573 | CF | San Fernando | CA | | 12/23/2019 | 3.980 | 1,464,150 | | | | | | 2,044,278 | 10/25/2019 |
| 7574 | CF | Irvine | CA | | 12/09/2019 | 3.890 | 3,814,570 | | | | | | 6,779,022 | 10/24/2019 |
| 7575 | CF | Tuscon | AZ | | 01/21/2020 | 3.910 | 2,120,603 | | | | | | 6,079,055 | 11/08/2019 |
| 7580 | CF | Menifee | CA | | 01/24/2020 | 3.870 | 2,039,421 | | | | | | 4,737,075 | 12/15/2019 |
| 7588 | | Fort Mitchell | KY | | 01/08/2020 | 4.050 | 1,623,288 | | | | | | 2,720,001 | 10/30/2019 |
| 7591 | CF | Spring Lake | NJ | | 01/14/2020 | 4.060 | 1,363,666 | | | | | | 2,540,432 | 11/18/2019 |
| 7598 | CF | Evansville | IN | | 01/22/2020 | 4.590 | 941,186 | | | | | | 3,060,000 | 12/08/2019 |
| 7599 | CF | Anaheim | CA | | 12/30/2019 | 4.290 | 814,271 | | | | | | 1,642,184 | 11/20/2019 |
| 7600 | CF | Stow | OH | | 01/21/2020 | 4.010 | 2,395,420 | | | | | | 4,186,230 | 11/20/2019 |
| 7606 | CF | Burbank | CA | | 01/16/2020 | 3.950 | 1,624,447 | | | | | | 3,702,337 | 11/06/2019 |
| 7607 | CF | Salem | OR | | 02/12/2020 | 4.050 | 1,389,574 | | | | | | 2,245,774 | 11/14/2019 |
| 7612 | CF | Aurora | CO | | 01/10/2020 | 4.300 | 589,590 | | | | | | 878,717 | 12/19/2019 |
| 7618 | CF | Bradenton | FL | | 03/24/2020 | 3.700 | 1,326,752 | | | | | | 3,633,214 | 12/01/2019 |
| 7620 | CF | Bradenton | FL | | 03/24/2020 | 3.700 | 1,065,422 | | | | | | 2,252,408 | 12/11/2019 |
| 7622 | CF | Bradenton | FL | | 03/24/2020 | 3.700 | 1,246,342 | | | | | | 2,905,454 | 12/06/2019 |
| 7625 | CF | San Mateo | CA | | 02/05/2020 | 3.660 | 2,773,666 | | | | | | 5,482,078 | 12/09/2019 |
| 7626 | CF | Newark | OH | | 01/13/2020 | 4.230 | 821,268 | | | | | | 1,721,048 | 11/25/2019 |
| 7627 | CF | San Mateo | CA | | 02/05/2020 | 3.660 | 1,941,566 | | | | | | 6,370,540 | 12/09/2019 |
| 7628 | CF | San Mateo | CA | | 02/05/2020 | 3.660 | 1,386,833 | | | | | | 7,973,434 | 12/09/2019 |
| 7631 | CF | Bakersfield | CA | | 01/15/2020 | 3.960 | 14,950,560 | | | | | | 31,696,543 | 11/20/2019 |
| 7633 | CF | FRESNO | CA | | 01/29/2020 | 4.020 | 1,084,464 | | | | | | 2,386,553 | 11/20/2019 |
| 7637 | CF | Folsom | CA | | 12/23/2019 | 4.470 | 2,407,040 | | | | | | 5,085,714 | 11/17/2019 |
| 7641 | CF | Cypress | CA | | 01/17/2020 | 4.350 | 2,867,917 | | | | | | 5,133,333 | 12/05/2019 |
| 7645 | CF | Colorado Springs | CO | | 02/11/2020 | 4.300 | 2,288,819 | | | | | | 5,255,686 | 12/05/2019 |
| 7652 | CF | Odessa | TX | | 03/10/2020 | 4.100 | 5,992,539 | | | | | | 9,466,703 | 01/13/2020 |
| 7653 | CF | Doral | FL | | 04/20/2020 | 3.860 | 1,832,242 | | | | | | 4,707,326 | 02/04/2020 |
| 7656 | | Harrison | OH | | 04/03/2020 | 3.870 | 13,143,653 | | | | | | 28,775,949 | 01/20/2020 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7660 | CF | Menomonee Falls | WI | | 05/07/2020 | 3.940 | 2,183,634 | | | | | | 6,469,883 | 01/16/2020 |
| 7666 | CF | Mustang | OK | | 02/06/2020 | 4.170 | 1,111,699 | | | | | | 2,098,067 | 12/26/2019 |
| 7668 | CF | Cicero | IL | | 05/21/2020 | 3.510 | 958,658 | | | | | | 2,067,723 | 03/20/2020 |
| 7671 | CF | Mesa | AZ | | 02/11/2020 | 4.250 | 772,369 | | | | | | 2,793,838 | 01/07/2020 |
| 7672 | CF | Azusa | CA | | 05/04/2020 | 3.940 | 3,155,617 | | | | | | 7,761,880 | 01/02/2020 |
| 7674 | CF | Pittsburg | CA | | 02/06/2020 | 4.230 | 734,049 | | | | | | 1,310,850 | 01/03/2020 |
| 7676 | CF | Chicago | IL | | 03/10/2020 | 4.200 | 701,687 | | | | | | 1,385,387 | 02/14/2020 |
| 7677 | CF | Redwood City | CA | | 03/24/2020 | 3.650 | 6,031,652 | | | | | | 10,621,139 | 02/11/2020 |
| 7683 | CF | Mercer Island | WA | | 02/27/2020 | 3.900 | 801,824 | | | | | | 1,486,413 | 01/08/2020 |
| 7686 | CF | Fresno | CA | | 02/13/2020 | 4.470 | 1,073,206 | | | | | | 4,058,798 | 01/03/2020 |
| 7689 | CF | Palmdale | CA | | 06/12/2020 | 4.000 | 2,561,158 | | | | | | 5,859,860 | 02/06/2020 |
| 7690 | CF | Holladay | UT | | 03/12/2020 | 3.920 | 1,632,701 | | | | | | 3,015,111 | 02/03/2020 |
| 7694 | CF | Apple Valley | MN | | 03/20/2020 | 3.670 | 5,927,507 | | | | | | 10,105,895 | 02/07/2020 |
| 7698 | CF | Pleasant Hill | CA | | 05/15/2020 | 3.300 | 1,159,444 | | | | | | 8,181,923 | 03/25/2020 |
| 7700 | CF | Walnut Creek | CA | | 05/06/2020 | 3.300 | 1,620,021 | | | | | | 6,657,143 | 03/20/2020 |
| 7704 | CF | Rohnert Park | CA | | 04/28/2020 | 3.220 | 2,252,630 | | | | | | 5,262,492 | 02/19/2020 |
| 7705 | CF | Walnut Creek | CA | | 06/25/2020 | 3.750 | 1,401,340 | | | | | | 4,210,714 | 02/18/2020 |
| 7706 | CF | Moreno Valley | CA | | 02/28/2020 | 4.030 | 2,944,800 | | | | | | 5,481,719 | 01/23/2020 |
| 7708 | CF | Los Angeles | CA | | 03/13/2020 | 4.330 | 748,295 | | | | | | 2,558,338 | 01/07/2020 |
| 7709 | CF | Concord | CA | | 03/20/2020 | 3.850 | 1,544,118 | | | | | | 6,735,557 | 02/01/2020 |
| 7710 | CF | Fayetteville | AR | | 03/16/2020 | 4.050 | 3,704,421 | | | | | | 6,869,017 | 02/09/2020 |
| 7716 | | Portland | OR | | 03/19/2020 | 3.790 | 943,466 | | | | | | 3,580,185 | 01/30/2020 |
| 7718 | CF | El Centro | CA | | 04/09/2020 | 3.800 | 2,626,370 | | | | | | 8,175,912 | 02/18/2020 |
| 7720 | CF | San Diego | CA | | 04/02/2020 | 3.600 | 2,408,569 | | | | | | 14,354,657 | 02/10/2020 |
| 7723 | CF | Glendale | AZ | | 04/13/2020 | 3.700 | 1,450,841 | | | | | | 3,373,177 | 02/12/2020 |
| 7724 | | San Francisco | CA | | 04/10/2020 | 4.150 | 2,337,723 | | | | | | 2,722,248 | 02/04/2020 |
| 7725 | CF | Lavale | MD | | 08/10/2020 | 4.100 | 1,290,534 | | | | | | 3,038,464 | 06/14/2020 |
| 7727 | CF | Chicago | IL | | 05/01/2020 | 6.550 | 911,634 | | | | | | 2,016,625 | 02/22/2020 |
| 7732 | CF | Gastonia | NC | | 05/05/2020 | 3.950 | 1,815,467 | | | | | | 2,745,550 | 10/01/2019 |
| 7733 | | Newport Beach | CA | | 05/08/2020 | 4.200 | 6,135,725 | | | | | | 9,460,500 | 03/04/2020 |
| 7735 | CF | Lawrenceville | GA | | 05/05/2020 | 3.700 | 788,895 | | | | | | 1,702,229 | 09/13/2019 |
| 7737 | CF | Louisville | KY | | 05/05/2020 | 3.700 | 1,029,190 | | | | | | 2,539,458 | 09/27/2019 |
| 7738 | CF | Birmingham | AL | | 05/05/2020 | 3.700 | 938,513 | | | | | | 2,318,698 | 09/27/2019 |
| 7739 | CF | Aiken | SC | | 05/05/2020 | 3.700 | 748,090 | | | | | | 3,319,548 | 10/10/2019 |
| 7740 | CF | Joliet | IL | | 03/18/2020 | 4.150 | 2,939,171 | | | | | | 5,102,835 | 02/06/2020 |
| 7744 | CF | Anaheim | CA | | 04/22/2020 | 3.770 | 9,620,405 | | | | | | 30,920,103 | 02/12/2020 |
| 7747 | CF | Berea | OH | | 05/07/2020 | 3.570 | 859,140 | | | | | | 3,454,658 | 02/19/2020 |
| 7749 | CF | Elkhart | IN | | 03/26/2020 | 4.150 | 874,936 | | | | | | 1,525,802 | 02/11/2020 |
| 7754 | CF | Brook Park | OH | | 03/27/2020 | 3.990 | 522,541 | | | | | | 1,040,057 | 02/18/2020 |
| 7760 | CF | Los Angeles | CA | | 04/15/2020 | 3.560 | 962,833 | | | | | | 2,660,571 | 03/03/2020 |
| 7763 | CF | Roswell | GA | | 05/18/2020 | 3.550 | 1,217,692 | | | | | | 2,154,181 | 03/11/2020 |
| 7766 | CF | San Antonio | TX | | 05/11/2020 | 4.070 | 1,184,335 | | | | | | 2,129,520 | 03/10/2020 |
| 7767 | CF | Encino | CA | | 06/25/2020 | 3.650 | 2,799,513 | | | | | | 5,252,288 | 03/05/2020 |
| 7774 | CF | Seattle | WA | | 09/01/2020 | 3.650 | 12,276,687 | | | | | | 17,465,724 | 04/01/2020 |
| 7775 | CF | Folsom | CA | | 05/15/2020 | 3.330 | 1,714,530 | | | | | | 3,513,243 | 03/11/2020 |
| 7779 | CF | San Diego | CA | | 05/28/2020 | 3.250 | 7,815,246 | | | | | | 14,431,429 | 03/23/2020 |
| 7782 | CF | Lehi | UT | | 05/08/2020 | 3.560 | 1,831,425 | | | | | | 3,432,226 | 03/24/2020 |
| 7783 | | Redwood City | CA | | 06/30/2020 | 3.200 | 5,569,605 | | | | | | 7,634,283 | 03/27/2020 |
| 7784 | CF | SAN JOSE | CA | | 05/29/2020 | 3.850 | 842,480 | | | | | | 1,801,936 | 04/10/2020 |
| 7793 | CF | Santa Clarita | CA | | 06/05/2020 | 3.200 | 1,485,228 | | | | | | 4,380,856 | 03/19/2020 |
| 7795 | CF | Tustin | CA | | 05/26/2020 | 3.400 | 7,429,435 | | | | | | 13,987,942 | 03/19/2020 |
| 7808 | CF | Sebastopol | CA | | 05/04/2020 | 3.500 | 2,045,540 | | | | | | 5,570,127 | 03/14/2020 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7809 | CF | Los Angeles | CA | | 06/22/2020 | 3.600 | 932,639 | | | | | | 3,076,406 | 03/18/2020 |
| 7810 | CF | Sandy | UT | | 06/05/2020 | 3.400 | 1,087,728 | | | | | | 2,192,766 | 04/06/2020 |
| 7817 | CF | Phoenix | AZ | | 07/24/2020 | 3.000 | 4,274,931 | | | | | | 8,560,216 | 04/03/2020 |
| 7818 | CF | Gilbert | AZ | | 07/24/2020 | 3.000 | 3,302,553 | | | | | | 7,565,398 | 04/03/2020 |
| 7819 | CF | Tempe | AZ | | 07/24/2020 | 3.000 | 1,600,144 | | | | | | 4,026,025 | 04/03/2020 |
| 7820 | CF | Phoenix | AZ | | 07/24/2020 | 3.000 | 3,050,695 | | | | | | 7,114,824 | 04/03/2020 |
| 7826 | | Oakland | CA | | 08/03/2020 | 3.330 | 3,638,314 | | | | | | 6,247,669 | 04/02/2020 |
| 7829 | CF | Ferndale | MI | | 05/29/2020 | 3.400 | 2,349,492 | | | | | | 5,338,050 | 04/07/2020 |
| 7832 | CF | Philadelphia | PA | | 06/04/2020 | 3.450 | 4,838,770 | | | | | | 6,862,795 | 03/25/2020 |
| 7834 | CF | Alameda | CA | | 05/15/2020 | 3.640 | 1,135,499 | | | | | | 2,639,246 | 04/25/2020 |
| 7835 | CF | Pinellas Park | FL | | 08/28/2020 | 3.620 | 2,516,581 | | | | | | 6,966,341 | 04/08/2020 |
| 7836 | | Van Nuys | CA | | 08/14/2020 | 3.620 | 1,372,681 | | | | | | 2,059,398 | 04/03/2020 |
| 7837 | | St Pete Beach | FL | | 08/14/2020 | 3.370 | 3,421,514 | | | | | | 4,894,619 | 04/01/2020 |
| 7838 | CF | Chino | CA | | 06/09/2020 | 3.250 | 5,573,755 | | | | | | 16,070,180 | 03/21/2020 |
| 7839 | CF | San Jose | CA | | 05/18/2020 | 3.300 | 1,537,539 | | | | | | 3,365,541 | 04/10/2020 |
| 7842 | | Sunnyvale | CA | | 05/20/2020 | 3.350 | 1,391,323 | | | | | | 3,356,923 | 02/24/2020 |
| 7846 | CF | Brownstown | MI | | 06/18/2020 | 3.670 | 5,272,686 | | | | | | 17,005,867 | 04/06/2020 |
| 7848 | CF | Maryville | TN | | 06/02/2020 | 3.880 | 1,138,671 | | | | | | 5,418,927 | 04/10/2020 |
| 7852 | CF | San Diego | CA | | 05/20/2020 | 3.550 | 5,682,563 | | | | | | 35,592,671 | 04/15/2020 |
| 7854 | CF | Eugene | OR | | 06/12/2020 | 3.750 | 911,948 | | | | | | 2,400,216 | 04/10/2020 |
| 7858 | CF | South Salt Lake | UT | | 06/22/2020 | 3.300 | 1,700,923 | | | | | | 3,267,924 | 04/03/2020 |
| 7860 | CF | Gilbert | AZ | | 05/19/2020 | 3.450 | 2,605,319 | | | | | | 4,976,200 | 03/27/2020 |
| 7866 | CF | Roselle | NJ | | 08/24/2020 | 6.500 | 1,641,457 | | | | | | 3,977,400 | 04/15/2020 |
| 7867 | CF | Portland | OR | | 07/02/2020 | 3.850 | 4,659,436 | | | | | | 12,211,998 | 04/23/2020 |
| 7868 | CF | Daphne | AL | | 06/25/2020 | 4.850 | 2,170,446 | | | | | | 5,047,002 | 04/21/2020 |
| 7870 | CF | Lake Elsinore | CA | | 07/02/2020 | 4.000 | 2,218,146 | | | | | | 6,138,857 | 05/08/2020 |
| 7871 | CF | North Salt Lake | UT | | 06/18/2020 | 3.780 | 3,663,921 | | | | | | 6,625,140 | 05/06/2020 |
| 7872 | CF | Provo | UT | | 06/18/2020 | 3.780 | 3,351,147 | | | | | | 6,066,561 | 03/23/2020 |
| 7873 | CF | East Providence | RI | | 07/30/2020 | 4.000 | 905,632 | | | | | | 1,709,973 | 05/20/2020 |
| 7874 | CF | Waupaca | WI | | 07/30/2020 | 4.000 | 949,809 | | | | | | 2,616,990 | 05/21/2020 |
| 7875 | CF | Columbus | GA | | 07/30/2020 | 4.000 | 1,236,961 | | | | | | 4,276,175 | 05/19/2020 |
| 7878 | CF | Pomona | CA | | 08/26/2020 | 3.080 | 5,682,358 | | | | | | 9,455,284 | 06/16/2020 |
| 7879 | CF | Vista | CA | | 07/10/2020 | 3.550 | 912,038 | | | | | | 2,172,102 | 05/20/2020 |
| 7882 | CF | Vero Beach | FL | | 09/11/2020 | 3.760 | 1,060,811 | | | | | | 3,523,305 | 07/15/2020 |
| 7883 | CF | Torrance | CA | | 08/07/2020 | 3.910 | 4,579,801 | | | | | | 11,725,651 | 05/27/2020 |
| 7885 | CF | Monroe | GA | | 08/14/2020 | 3.290 | 2,065,002 | | | | | | 7,044,036 | 05/29/2020 |
| 7887 | CF | Buffalo | MN | | 08/13/2020 | 3.280 | 3,168,409 | | | | | | 9,307,842 | 06/11/2020 |
| 7890 | CF | San Jose | CA | | 07/21/2020 | 3.400 | 2,275,916 | | | | | | 7,734,736 | 06/03/2020 |
| 7891 | | Los Angeles | CA | | 08/14/2020 | 3.960 | 3,216,073 | | | | | | 8,313,217 | 06/08/2020 |
| 7894 | | Downey | CA | | 07/31/2020 | 3.750 | 1,234,214 | | | | | | 2,182,537 | 06/22/2020 |
| 7895 | CF | Pontiac | MI | | 08/04/2020 | 3.780 | 1,371,838 | | | | | | 1,712,439 | 06/04/2020 |
| 7897 | CF | West Fargo | ND | | 07/31/2020 | 6.700 | 3,922,829 | | | | | | 7,343,041 | 06/15/2020 |
| 7898 | CF | Oxnard | CA | | 07/17/2020 | 3.800 | 1,989,943 | | | | | | 4,676,399 | 06/11/2020 |
| 7902 | CF | Bellevue | WA | | 10/23/2020 | 3.600 | 6,687,871 | | | | | | 16,047,086 | 08/18/2020 |
| 7904 | CF | Scottsdale | AZ | | 08/14/2020 | 3.990 | 3,768,031 | | | | | | 7,225,021 | 04/29/2020 |
| 7905 | CF | Cheshire | CT | | 07/31/2020 | 3.710 | 2,200,694 | | | | | | 5,788,248 | 06/12/2020 |
| 7907 | CF | Portland | OR | | 08/26/2020 | 3.540 | 5,119,843 | | | | | | 10,542,679 | 06/10/2020 |
| 7909 | CF | Irving | TX | | 08/27/2020 | 3.500 | 1,761,069 | | | | | | 3,737,542 | 06/21/2020 |
| 7913 | | San Jose | CA | | 12/18/2020 | 3.710 | 3,099,296 | | | | | | 10,327,023 | 07/03/2020 |
| 7916 | CF | Fresno | CA | | 08/28/2020 | 3.760 | 2,121,622 | | | | | | 5,292,825 | 07/07/2020 |
| 7917 | CF | East Liverpool | OH | | 09/03/2020 | 3.750 | 651,813 | | | | | | 1,609,246 | 07/22/2020 |
| 7918 | CF | Grand Chute | WI | | 08/07/2020 | 3.900 | 1,044,759 | | | | | | 2,864,650 | 07/01/2020 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7919 | CF | Incline Village | NV | | 08/26/2020 | 3.850 | 1,548,756 | | | | | | 3,222,346 | 07/07/2020 |
| 7921 | CF | Newport Beach | CA | | 08/07/2020 | 2.670 | 1,736,147 | | | | | | 6,441,543 | 06/29/2020 |
| 7922 | CF | Waconia | MN | | 08/31/2020 | 3.040 | 2,934,098 | | | | | | 8,705,353 | 07/07/2020 |
| 7925 | CF | Oceanside | CA | | 08/03/2020 | 3.600 | 1,808,117 | | | | | | 5,355,014 | 06/25/2020 |
| 7926 | CF | Yuba City | CA | | 08/21/2020 | 4.100 | 1,472,272 | | | | | | 2,421,257 | 07/02/2020 |
| 7928 | CF | Bloomfield Hills | MI | | 09/11/2020 | 3.900 | 1,150,406 | | | | | | 1,870,793 | 07/07/2020 |
| 7929 | CF | Tempe | AZ | | 09/09/2020 | 3.830 | 3,531,823 | | | | | | 6,608,773 | 05/01/2020 |
| 7932 | | Salem | OR | | 10/16/2020 | 4.010 | 1,801,101 | | | | | | 2,844,804 | 07/13/2020 |
| 7935 | CF | Wheat Ridge | CO | | 09/02/2020 | 3.650 | 1,327,392 | | | | | | 3,406,913 | 07/08/2020 |
| 7936 | CF | East Peoria | IL | | 08/21/2020 | 3.630 | 1,075,005 | | | | | | 2,532,593 | 07/16/2020 |
| 7939 | CF | Houston | TX | | 08/21/2020 | 3.910 | 1,331,366 | | | | | | 2,047,252 | 07/07/2020 |
| 7940 | CF | Fresno | CA | | 09/25/2020 | 3.310 | 1,234,070 | | | | | | 2,742,234 | 08/14/2020 |
| 7942 | CF | Davie | FL | | 09/21/2020 | 3.850 | 3,205,843 | | | | | | 7,923,238 | 08/03/2020 |
| 7943 | CF | San Jose | CA | | 10/09/2020 | 3.743 | 1,507,502 | | | | | | 2,957,154 | 08/17/2020 |
| 7944 | CF | Dayton | OH | | 11/17/2020 | 3.880 | 1,109,488 | | | | | | 3,855,032 | 07/21/2020 |
| 7946 | CF | Payson | UT | | 09/23/2020 | 3.480 | 1,328,121 | | | | | | 4,075,932 | 07/30/2020 |
| 7951 | | Bronx | NY | | 10/23/2020 | 3.300 | 2,903,535 | | | | | | 5,395,762 | 08/18/2020 |
| 7952 | CF | Palm Springs | CA | | 09/01/2020 | 3.750 | 1,180,291 | | | | | | 3,635,573 | 07/20/2020 |
| 7956 | CF | Roseville | MI | | 10/21/2020 | 3.750 | 1,023,732 | | | | | | 1,793,631 | 07/24/2020 |
| 7957 | CF | San Francisco | CA | | 09/21/2020 | 2.830 | 4,498,769 | | | | | | 9,705,196 | 07/28/2020 |
| 7959 | CF | Portland | OR | | 09/29/2020 | 3.790 | 1,171,972 | | | | | | 3,371,137 | 08/24/2020 |
| 7960 | CF | Fort Worth | TX | | 09/25/2020 | 3.560 | 872,395 | | | | | | 1,762,074 | 07/27/2020 |
| 7961 | CF | Fresno | CA | | 10/22/2020 | 3.450 | 1,153,097 | | | | | | 2,437,064 | 08/03/2020 |
| 7965 | CF | Escondido | CA | | 12/23/2020 | 2.980 | 917,892 | | | | | | 1,489,537 | 11/06/2020 |
| 7966 | CF | Inglewood | CA | | 09/30/2020 | 3.740 | 783,539 | | | | | | 1,343,769 | 08/13/2020 |
| 7969 | CF | Salinas | CA | | 01/27/2021 | 3.780 | 1,987,278 | | | | | | 6,344,079 | 11/05/2020 |
| 7970 | | Las Vegas | NV | | 11/02/2020 | 3.550 | 13,785,022 | | | | | | 25,275,016 | 09/02/2020 |
| 7972 | CF | Portland | OR | | 10/14/2020 | 3.530 | 1,929,470 | | | | | | 3,110,000 | 07/29/2020 |
| 7974 | | Bronx | NY | | 10/28/2020 | 3.180 | 1,824,054 | | | | | | 3,533,777 | 08/18/2020 |
| 7975 | | Bronx | NY | | 10/30/2020 | 3.180 | 2,506,905 | | | | | | 3,973,070 | 08/18/2020 |
| 7976 | | Bronx | NY | | 10/28/2020 | 3.180 | 2,057,908 | | | | | | 5,689,503 | 08/18/2020 |
| 7977 | | New York | NY | | 10/28/2020 | 3.180 | 2,619,155 | | | | | | 7,718,755 | 08/25/2020 |
| 7978 | | Brookyn | NY | | 10/28/2020 | 3.180 | 3,273,944 | | | | | | 5,563,513 | 08/28/2020 |
| 7979 | | Bronx | NY | | 10/28/2020 | 3.180 | 3,124,278 | | | | | | 8,016,967 | 08/18/2020 |
| 7980 | | New York | NY | | 10/30/2020 | 3.180 | 1,702,451 | | | | | | 5,778,100 | 08/27/2020 |
| 7981 | | New York | NY | | 10/30/2020 | 3.180 | 1,730,513 | | | | | | 3,015,350 | 08/27/2020 |
| 7982 | | New York | NY | | 10/30/2020 | 3.180 | 1,730,513 | | | | | | 2,802,187 | 08/25/2020 |
| 7983 | | New York | NY | | 10/30/2020 | 3.180 | 1,730,513 | | | | | | 4,374,065 | 08/25/2020 |
| 7984 | | New York | NY | | 10/22/2020 | 3.300 | 2,247,897 | | | | | | 7,746,151 | 08/25/2020 |
| 7985 | | Bronx | NY | | 10/22/2020 | 3.300 | 3,980,652 | | | | | | 7,812,386 | 08/18/2020 |
| 7991 | | Bronx | NY | | 10/23/2020 | 3.300 | 1,264,442 | | | | | | 4,002,538 | 08/18/2020 |
| 7995 | CF | Akron | OH | | 10/27/2020 | 3.600 | 8,340,454 | | | | | | 14,072,967 | 03/12/2020 |
| 7996 | CF | Detroit | MI | | 10/27/2020 | 3.600 | 2,919,494 | | | | | | 4,864,793 | 03/16/2020 |
| 7997 | CF | Williamsburg | PA | | 10/27/2020 | 3.600 | 825,117 | | | | | | 1,341,234 | 03/18/2020 |
| 8006 | CF | Woodland | CA | | 10/16/2020 | 3.620 | 1,517,538 | | | | | | 3,244,266 | 08/28/2020 |
| 8015 | | Salt Lake City | UT | | 11/02/2020 | 3.450 | 642,609 | | | | | | 6,003,787 | 09/17/2020 |
| 8016 | CF | Salt Lake City | UT | | 11/02/2020 | 3.450 | 1,131,367 | | | | | | 3,934,560 | 09/17/2020 |
| 8017 | CF | Littleton | CO | | 11/02/2020 | 3.450 | 1,556,333 | | | | | | 10,125,206 | 09/11/2020 |
| 8018 | CF | Thornton | CO | | 11/02/2020 | 3.450 | 1,528,189 | | | | | | 11,047,376 | 09/11/2020 |
| 8019 | CF | Aurora | CO | | 11/02/2020 | 3.450 | 2,159,541 | | | | | | 4,996,419 | 09/11/2020 |
| 8024 | CF | Piscataway | NJ | | 12/17/2020 | 3.220 | 3,129,137 | | | | | | 6,271,090 | 08/27/2020 |
| 8025 | CF | San Jose | CA | | 11/19/2020 | 3.840 | 1,293,855 | | | | | | 1,757,334 | 08/28/2020 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 8026 | CF | Los Angeles | CA | | 10/21/2020 | 2.980 | 1,218,030 | | | | | | 3,255,692 | 08/20/2020 |
| 8027 | CF | Edmonds | WA | | 12/14/2020 | 3.790 | 5,080,309 | | | | | | 12,224,247 | 03/10/2020 |
| 8029 | CF | Raleigh | NC | | 12/04/2020 | 3.500 | 3,610,290 | | | | | | 7,933,481 | 08/14/2020 |
| 8030 | CF | Ventura | CA | | 11/20/2020 | 3.630 | 1,244,847 | | | | | | 7,019,553 | 10/15/2020 |
| 8032 | CF | Los Angeles | CA | | 10/26/2020 | 3.050 | 1,604,522 | | | | | | 4,208,535 | 09/03/2020 |
| 8033 | CF | Vista | CA | | 10/26/2020 | 2.950 | 2,099,349 | | | | | | 5,154,298 | 09/18/2020 |
| 8035 | | Hurst | TX | | 10/13/2020 | 3.750 | 1,220,382 | | | | | | 3,238,445 | 09/03/2020 |
| 8036 | CF | Dayton | OH | | 10/26/2020 | 3.790 | 600,672 | | | | | | 1,345,257 | 09/04/2020 |
| 8037 | CF | Shamokin | PA | | 10/26/2020 | 3.790 | 738,909 | | | | | | 1,631,243 | 09/04/2020 |
| 8038 | CF | Glendale | AZ | | 10/20/2020 | 3.550 | 873,051 | | | | | | 1,596,253 | 09/10/2020 |
| 8043 | CF | Glendora | CA | | 10/27/2020 | 3.960 | 1,561,715 | | | | | | 3,520,000 | 09/04/2020 |
| 8047 | CF | Sunnyvale | CA | | 11/30/2020 | 3.670 | 4,727,850 | | | | | | 16,735,188 | 08/29/2020 |
| 8053 | | Rocklin | CA | | 12/10/2020 | 3.520 | 1,877,682 | | | | | | 5,443,914 | 08/01/2020 |
| 8057 | CF | Seattle | WA | | 03/03/2021 | 3.750 | 1,116,030 | | | | | | 3,322,273 | 09/15/2020 |
| 8058 | CF | Garden Grove | CA | | 11/06/2020 | 2.980 | 9,154,395 | | | | | | 34,248,011 | 09/29/2020 |
| 8060 | CF | Phoenix | AZ | | 11/12/2020 | 3.230 | 2,746,976 | | | | | | 5,898,581 | 09/21/2020 |
| 8061 | CF | San Diego | CA | | 12/01/2020 | 3.220 | 4,688,189 | | | | | | 23,753,692 | 10/16/2020 |
| 8062 | CF | Twinsburg | OH | | 12/15/2020 | 3.680 | 2,774,621 | | | | | | 5,740,313 | 10/25/2020 |
| 8063 | CF | Chula Vista | CA | | 11/24/2020 | 3.460 | 996,282 | | | | | | 2,042,138 | 10/02/2020 |
| 8064 | CF | Carson | CA | | 11/23/2020 | 3.320 | 2,389,338 | | | | | | 11,076,923 | 09/28/2020 |
| 8066 | CF | Pasedena | CA | | 11/10/2020 | 3.210 | 2,429,049 | | | | | | 12,944,909 | 10/02/2020 |
| 8071 | CF | Indianola | IA | | 11/16/2020 | 3.570 | 3,120,147 | | | | | | 8,242,449 | 09/28/2020 |
| 8073 | CF | Oxnard | CA | | 11/30/2020 | 2.980 | 5,401,093 | | | | | | 11,127,378 | 10/01/2020 |
| 8074 | CF | Vancouver | WA | | 11/24/2020 | 3.630 | 3,389,964 | | | | | | 8,937,702 | 10/26/2020 |
| 8076 | CF | Chesapeake | VA | | 11/10/2020 | 3.900 | 1,572,105 | | | | | | 2,649,429 | 09/29/2020 |
| 8077 | CF | Brea | CA | | 11/10/2020 | 2.770 | 2,727,050 | | | | | | 10,799,868 | 09/28/2020 |
| 8078 | CF | Hawthorne | CA | | 12/04/2020 | 3.530 | 921,108 | | | | | | 1,890,993 | 10/08/2020 |
| 8079 | CF | Walnut Creek | CA | | 11/23/2020 | 3.320 | 938,618 | | | | | | 1,270,809 | 10/13/2020 |
| 8085 | CF | Auburn | WA | | 12/08/2020 | 2.600 | 3,873,150 | | | | | | 7,866,971 | 10/02/2020 |
| 8086 | CF | Orlando | FL | | 02/26/2021 | 3.350 | 1,682,970 | | | | | | 3,213,455 | 10/19/2020 |
| 8087 | CF | Loveland | CO | | 01/20/2021 | 4.040 | 924,845 | | | | | | 2,828,571 | 10/22/2020 |
| 8089 | CF | Killeen | TX | | 12/09/2020 | 3.810 | 1,801,143 | | | | | | 3,244,746 | 10/15/2020 |
| 8090 | CF | Shawnee | KS | | 12/11/2020 | 3.730 | 2,124,461 | | | | | | 4,786,729 | 10/22/2020 |
| 8091 | CF | San Antonio | TX | | 11/19/2020 | 4.200 | 834,880 | | | | | | 1,857,143 | 10/18/2020 |
| 8092 | CF | Creswell | OR | | 12/14/2020 | 3.650 | 1,539,431 | | | | | | 2,959,149 | 10/02/2020 |
| 8095 | | Vernon | CA | | 11/30/2020 | 3.080 | 966,897 | | | | | | 7,361,280 | 10/20/2020 |
| 8096 | CF | Palm Desert | CA | | 12/11/2020 | 3.350 | 2,398,762 | | | | | | 4,745,533 | 10/20/2020 |
| 8100 | | Waco | TX | | 04/30/2021 | 3.460 | 15,674,595 | | | | | | 25,849,844 | 11/20/2020 |
| 8111 | CF | San Jose | CA | | 01/15/2021 | 3.930 | 2,842,864 | | | | | | 6,149,514 | 10/27/2020 |
| 8113 | CF | Rancho Cordova | CA | | 12/22/2020 | 3.180 | 1,508,687 | | | | | | 4,933,119 | 11/10/2020 |
| 8114 | | West Sacramento | CA | | 12/22/2020 | 3.180 | 657,751 | | | | | | 4,383,297 | 12/10/2020 |
| 8115 | CF | West Sacramento | CA | | 12/22/2020 | 3.180 | 3,219,758 | | | | | | 9,859,922 | 11/10/2020 |
| 8117 | CF | San Antonio | TX | | 12/17/2020 | 3.480 | 2,067,348 | | | | | | 3,496,707 | 11/03/2020 |
| 8119 | CF | Forney | TX | | 12/30/2020 | 3.750 | 3,021,093 | | | | | | 5,348,879 | 11/05/2020 |
| 8120 | CF | Arlington Heights | IL | | 12/30/2020 | 3.750 | 8,489,541 | | | | | | 14,154,139 | 11/06/2020 |
| 8121 | CF | Sacramento | CA | | 12/30/2020 | 3.750 | 1,748,110 | | | | | | 3,778,419 | 11/05/2020 |
| 8122 | CF | Medford | OR | | 12/30/2020 | 3.750 | 2,913,517 | | | | | | 5,753,114 | 11/12/2020 |
| 8123 | CF | Ames | IA | | 12/30/2020 | 3.750 | 5,970,469 | | | | | | 10,357,867 | 11/10/2020 |
| 8127 | CF | Burbank | CA | | 12/31/2020 | 2.920 | 5,503,639 | | | | | | 8,800,000 | 12/03/2020 |
| 8129 | CF | Las Vegas | NV | | 03/05/2021 | 3.690 | 2,936,371 | | | | | | 22,282,533 | 02/09/2021 |
| 8133 | CF | Buffalo | NY | | 03/05/2021 | 4.000 | 1,631,472 | | | | | | 3,273,247 | 01/04/2021 |
| 8134 | CF | Oceanside | CA | | 12/09/2020 | 2.880 | 4,434,740 | | | | | | 8,933,175 | 10/29/2020 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 8135 | CF | Winston Salem | NC | | 01/04/2021 | 3.900 | 1,930,633 | | | | | | 6,395,109 | 11/16/2020 |
| 8138 | CF | Santa Monica | CA | | 12/30/2020 | 2.950 | 8,431,388 | | | | | | 29,856,406 | 11/17/2020 |
| 8142 | CF | Painesville | OH | | 01/13/2021 | 3.350 | 2,528,192 | | | | | | 9,975,159 | 11/28/2020 |
| 8145 | CF | Salem | OR | | 01/11/2021 | 3.740 | 1,317,329 | | | | | | 3,802,429 | 11/16/2020 |
| 8150 | CF | Shorewood | IL | | 01/27/2021 | 3.470 | 1,037,919 | | | | | | 4,158,952 | 11/20/2020 |
| 8152 | CF | Terrell | TX | | 01/27/2021 | 4.250 | 1,266,168 | | | | | | 2,927,430 | 11/16/2020 |
| 8153 | CF | Lewisville | TX | | 02/11/2021 | 2.840 | 1,585,150 | | | | | | 2,937,540 | 12/14/2020 |
| 8154 | CF | Jackson | MS | | 01/25/2021 | 3.610 | 1,158,091 | | | | | | 2,020,399 | 12/23/2020 |
| 8155 | CF | Oceanside | CA | | 02/05/2021 | 4.180 | 3,261,048 | | | | | | 7,644,305 | 12/04/2020 |
| 8157 | CF | Albuquerque | NM | | 02/25/2021 | 3.380 | 2,922,133 | | | | | | 12,691,915 | 12/08/2020 |
| 8160 | CF | San Diego | CA | | 03/31/2021 | 2.900 | 1,436,284 | | | | | | 3,134,625 | 12/16/2020 |
| 8161 | CF | Burbank | CA | | 02/17/2021 | 2.890 | 3,318,834 | | | | | | 7,007,017 | 12/15/2020 |
| 8164 | CF | Gilroy | CA | | 02/12/2021 | 3.740 | 1,673,881 | | | | | | 3,576,923 | 12/08/2020 |
| 8165 | CF | Carson City | NV | | 01/29/2021 | 3.610 | 3,038,832 | | | | | | 6,052,653 | 12/10/2020 |
| 8170 | CF | Riverside | CA | | 02/16/2021 | 3.190 | 3,299,782 | | | | | | 11,671,681 | 12/20/2020 |
| 8171 | CF | Broadview | IL | | 02/04/2021 | 3.850 | 1,114,464 | | | | | | 1,612,311 | 12/10/2020 |
| 8173 | CF | San Antonio | TX | | 03/01/2021 | 3.650 | 1,581,925 | | | | | | 3,226,324 | 12/16/2020 |
| 8174 | CF | Salt Lake City | UT | | 03/01/2021 | 3.620 | 2,457,077 | | | | | | 5,400,000 | 01/05/2021 |
| 8176 | CF | Pasadena | CA | | 02/25/2021 | 2.790 | 2,854,013 | | | | | | 8,614,268 | 01/08/2021 |
| 8177 | | Bronx | NY | | 02/12/2021 | 3.940 | 725,363 | | | | | | 2,933,105 | 12/22/2020 |
| 8185 | | Atlanta | GA | | 02/26/2021 | 4.210 | 2,437,106 | | | | | | 4,898,383 | 12/17/2020 |
| 8186 | CF | Culver City | CA | | 03/11/2021 | 2.830 | 2,309,458 | | | | | | 8,378,392 | 01/22/2021 |
| 8191 | CF | Morro Bay | CA | | 02/16/2021 | 3.020 | 1,376,678 | | | | | | 5,161,600 | 01/06/2021 |
| 8193 | CF | Reynoldsburg | OH | | 03/10/2021 | 3.660 | 1,010,262 | | | | | | 2,003,925 | 12/14/2020 |
| 8196 | | Burleson | TX | | 04/19/2021 | 3.930 | 2,094,132 | | | | | | 3,546,873 | 01/20/2021 |
| 8198 | | Charlotte | NC | | 04/19/2021 | 3.930 | 1,033,409 | | | | | | 1,751,782 | 01/19/2021 |
| 8201 | | Solon | OH | | 05/14/2021 | 3.940 | 5,479,387 | | | | | | 8,358,070 | 02/01/2021 |
| 8207 | CF | Hialeah | FL | | 04/14/2021 | 3.780 | 1,236,681 | | | | | | 3,202,099 | 01/20/2021 |
| 8210 | CF | Lakewood | CO | | 03/19/2021 | 3.410 | 3,530,978 | | | | | | 5,325,722 | 01/20/2021 |
| 8212 | | Denver | CO | | 04/01/2021 | 3.375 | 4,933,357 | | | | | | 8,496,263 | 01/21/2021 |
| 8214 | CF | Portland | OR | | 03/24/2021 | 2.950 | 1,696,413 | | | | | | 3,910,007 | 01/30/2021 |
| 8217 | CF | La Crosse | WI | | 06/17/2021 | 2.600 | 6,786,683 | | | | | | 13,524,996 | 03/17/2021 |
| 8218 | CF | Sarasota | FL | | 03/16/2021 | 3.920 | 1,901,571 | | | | | | 7,024,575 | 01/25/2021 |
| 8219 | CF | Bronx | NY | | 04/14/2021 | 3.370 | 4,739,669 | | | | | | 16,287,532 | 02/17/2021 |
| 8220 | CF | Idaho Falls | ID | | 03/12/2021 | 2.960 | 1,802,728 | | | | | | 3,570,609 | 02/01/2021 |
| 8221 | CF | Idaho Falls | ID | | 03/12/2021 | 2.960 | 2,999,318 | | | | | | 6,258,321 | 02/01/2021 |
| 8224 | CF | Plano | TX | | 03/05/2021 | 3.650 | 1,707,411 | | | | | | 2,657,916 | 02/02/2021 |
| 8225 | CF | Bridgeport | CT | | 05/28/2021 | 3.500 | 6,542,117 | | | | | | 10,857,444 | 04/21/2021 |
| 8227 | CF | Los Angeles | CA | | 03/18/2021 | 2.730 | 8,042,380 | | | | | | 13,865,239 | 02/10/2021 |
| 8229 | CF | North Las Vegas | NV | | 03/26/2021 | 3.450 | 1,514,987 | | | | | | 4,278,334 | 02/09/2021 |
| 8230 | CF | La Jolla | CA | | 04/07/2021 | 2.940 | 1,227,500 | | | | | | 4,366,078 | 02/07/2021 |
| 8233 | CF | Orange | CA | | 03/11/2021 | 3.710 | 2,050,178 | | | | | | 3,043,478 | 02/10/2021 |
| 8234 | | Lodi | CA | | 03/31/2021 | 3.940 | 1,632,393 | | | | | | 10,899,928 | 01/29/2021 |
| 8235 | | Vacaville | CA | | 03/31/2021 | 3.940 | 1,300,000 | | | | | | 9,568,139 | 02/02/2021 |
| 8237 | CF | Chattanooga | TN | | 03/30/2021 | 3.530 | 2,146,385 | | | | | | 3,873,174 | 02/03/2021 |
| 8239 | | Poulsbo | WA | | 03/23/2021 | 3.270 | 1,536,197 | | | | | | 3,144,829 | 02/16/2021 |
| 8243 | | Cranberry Twp | PA | | 04/02/2021 | 3.040 | 925,779 | | | | | | 3,780,943 | 02/03/2021 |
| 8244 | CF | McDonough | GA | | 05/17/2021 | 3.010 | 2,511,889 | | | | | | 7,078,738 | 03/19/2021 |
| 8245 | CF | Fairburn | GA | | 05/17/2021 | 3.010 | 1,116,395 | | | | | | 2,316,124 | 03/12/2021 |
| 8246 | CF | Redondo Beach | CA | | 04/16/2021 | 3.240 | 1,514,934 | | | | | | 3,054,983 | 02/16/2021 |
| 8247 | CF | Sacramento | CA | | 05/04/2021 | 2.980 | 1,395,093 | | | | | | 8,038,993 | 02/25/2021 |
| 8249 | CF | Pico Rivera | CA | | 04/12/2021 | 2.920 | 1,433,197 | | | | | | 3,092,890 | 02/17/2021 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 8251 | CF | Bell | CA | | 04/07/2021 | 4.300 | 1,095,883 | | | | | | 9,304,962 | 02/17/2021 |
| 8252 | CF | Syracuse | NY | | 04/27/2021 | 3.110 | 3,260,133 | | | | | | 7,417,572 | 03/10/2021 |
| 8254 | CF | West Sacramento | CA | | 04/08/2021 | 3.150 | 2,239,349 | | | | | | 4,413,232 | 02/25/2021 |
| 8255 | | West Sacramento | CA | | 04/08/2021 | 3.150 | 1,635,375 | | | | | | 6,804,744 | 03/01/2021 |
| 8256 | CF | West Sacramento | CA | | 04/08/2021 | 3.150 | 1,468,121 | | | | | | 6,001,779 | 03/01/2021 |
| 8257 | CF | San Jose | CA | | 04/12/2021 | 3.330 | 8,582,235 | | | | | | 20,009,708 | 02/22/2021 |
| 8258 | CF | Stockton | CA | | 04/08/2021 | 3.150 | 2,982,701 | | | | | | 7,181,835 | 02/17/2021 |
| 8259 | CF | Stockton | CA | | 04/08/2021 | 3.150 | 1,324,096 | | | | | | 3,077,906 | 02/17/2021 |
| 8261 | CF | Rancho Cucamonga | CA | | 04/12/2021 | 3.080 | 3,263,952 | | | | | | 8,524,523 | 02/24/2021 |
| 8264 | CF | North Las Vegas | NV | | 04/28/2021 | 3.510 | 4,530,706 | | | | | | 12,373,880 | 02/08/2021 |
| 8265 | CF | Warner Robins | GA | | 03/24/2021 | 3.560 | 1,125,979 | | | | | | 1,995,930 | 02/22/2021 |
| 8268 | CF | Byron Center | MI | | 04/19/2021 | 3.630 | 1,906,366 | | | | | | 3,898,974 | 02/17/2021 |
| 8269 | CF | Denver | CO | | 04/23/2021 | 4.250 | 3,087,786 | | | | | | 11,174,911 | 03/01/2021 |
| 8271 | CF | Norristown | PA | | 06/15/2021 | 3.630 | 3,842,373 | | | | | | 7,320,235 | 03/09/2021 |
| 8272 | CF | Tempe | AZ | | 04/22/2021 | 3.690 | 3,455,647 | | | | | | 7,775,754 | 02/25/2021 |
| 8274 | CF | Placerville | CA | | 04/19/2021 | 3.860 | 3,648,103 | | | | | | 12,645,156 | 03/02/2021 |
| 8282 | CF | Tucson | AZ | | 04/28/2021 | 3.950 | 1,769,362 | | | | | | 3,003,168 | 03/16/2021 |
| 8283 | CF | Tucson | AZ | | 04/28/2021 | 3.700 | 1,471,653 | | | | | | 2,667,169 | 03/16/2021 |
| 8289 | | Loveland | CO | | 05/25/2021 | 3.170 | 21,723,824 | | | | | | 42,087,839 | 03/05/2021 |
| 8291 | | Rohnert Park | CA | | 04/27/2021 | 3.860 | 1,674,386 | | | | | | 5,181,116 | 02/17/2021 |
| 8292 | | Baltimore | MD | | 06/03/2021 | 3.800 | 5,777,000 | | | | | | 15,143,304 | 03/23/2021 |
| 8293 | | Catonsville | MD | | 07/02/2021 | 3.780 | 18,383,645 | | | | | | 41,071,171 | 03/04/2021 |
| 8298 | CF | Venice | FL | | 04/13/2021 | 4.150 | 978,038 | | | | | | 4,756,998 | 03/11/2021 |
| 8299 | CF | La Porte | TX | | 04/15/2021 | 4.150 | 1,617,341 | | | | | | 5,116,159 | 03/02/2021 |
| 8304 | CF | Pomona | CA | | 05/10/2021 | 3.260 | 2,740,730 | | | | | | 5,109,908 | 03/12/2021 |
| 8306 | CF | Portland | OR | | 04/13/2021 | 3.850 | 1,515,594 | | | | | | 2,999,698 | 03/02/2021 |
| 8307 | CF | Albuquerque | NM | | 05/14/2021 | 2.770 | 2,539,281 | | | | | | 7,733,694 | 04/12/2021 |
| 8309 | CF | Englewood | FL | | 05/07/2021 | 2.940 | 1,020,000 | | | | | | 1,375,176 | 03/04/2021 |
| 8311 | CF | Suwanee | GA | | 04/22/2021 | 3.740 | 1,378,223 | | | | | | 1,969,981 | 03/05/2021 |
| 8312 | CF | Las Vegas | NV | | 04/22/2021 | 3.190 | 1,349,872 | | | | | | 4,922,251 | 02/26/2021 |
| 8314 | CF | Rio Rancho | NM | | 06/16/2021 | 3.910 | 4,136,755 | | | | | | 6,659,911 | 03/19/2021 |
| 8315 | CF | Edmond | OK | | 06/16/2021 | 3.910 | 3,243,592 | | | | | | 5,359,246 | 03/19/2021 |
| 8316 | CF | Fayetteville | NC | | 06/16/2021 | 3.910 | 3,215,387 | | | | | | 6,460,737 | 03/19/2021 |
| 8317 | CF | Redding | CA | | 06/16/2021 | 3.910 | 2,726,498 | | | | | | 4,623,492 | 03/25/2021 |
| 8318 | CF | Lithonia | GA | | 06/16/2021 | 3.910 | 2,585,472 | | | | | | 3,567,856 | 04/01/2021 |
| 8319 | CF | Norfolk | VA | | 06/16/2021 | 3.910 | 2,482,053 | | | | | | 3,553,768 | 03/13/2021 |
| 8320 | CF | Pittsburgh | PA | | 06/16/2021 | 3.910 | 2,021,369 | | | | | | 3,259,484 | 03/22/2021 |
| 8321 | CF | Philadelphia | PA | | 06/16/2021 | 3.910 | 1,964,959 | | | | | | 3,140,002 | 03/22/2021 |
| 8322 | CF | Greenville | NC | | 06/16/2021 | 3.910 | 2,110,685 | | | | | | 3,354,796 | 03/19/2021 |
| 8323 | CF | Lincolnton | NC | | 06/16/2021 | 3.910 | 1,410,258 | | | | | | 2,545,099 | 03/23/2021 |
| 8324 | CF | Gastonia | NC | | 06/16/2021 | 3.910 | 1,316,240 | | | | | | 2,102,845 | 03/23/2021 |
| 8325 | CF | Ocala | FL | | 06/16/2021 | 3.910 | 817,949 | | | | | | 1,421,160 | 03/25/2021 |
| 8326 | CF | Centennial | CO | | 06/16/2021 | 3.910 | 1,095,300 | | | | | | 2,212,719 | 03/26/2021 |
| 8327 | CF | Salisbury | NC | | 06/16/2021 | 3.910 | 1,269,232 | | | | | | 1,875,717 | 03/24/2021 |
| 8328 | CF | Winston Salem | NC | | 06/16/2021 | 3.910 | 1,081,197 | | | | | | 1,640,552 | 03/24/2021 |
| 8329 | CF | Wheaton | IL | | 06/16/2021 | 3.910 | 893,163 | | | | | | 2,336,175 | 03/25/2021 |
| 8330 | CF | Algonquin | IL | | 06/16/2021 | 3.910 | 526,496 | | | | | | 2,922,259 | 03/23/2021 |
| 8331 | CF | Geneva | NY | | 06/16/2021 | 3.910 | 479,487 | | | | | | 887,428 | 03/18/2021 |
| 8332 | | Olympia | WA | | 04/30/2021 | 2.860 | 6,485,724 | | | | | | 15,288,908 | 03/10/2021 |
| 8334 | CF | Sacramento | CA | | 06/03/2021 | 3.610 | 4,057,102 | | | | | | 7,257,194 | 03/09/2021 |
| 8335 | CF | Rehoboth Beach | DE | | 05/17/2021 | 3.730 | 4,194,203 | | | | | | 9,582,613 | 03/24/2021 |
| 8347 | CF | Long Beach | CA | | 05/25/2021 | 2.870 | 5,876,189 | | | | | | 15,670,760 | 04/05/2021 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 8350 | CF | Voorhees | NJ | | 05/04/2021 | 3.510 | 1,118,875 | | | | | | 1,884,810 | 03/08/2021 |
| 8351 | CF | Sherman Oaks | CA | | 05/26/2021 | 3.670 | 8,143,386 | | | | | | 18,452,416 | 03/12/2021 |
| 8352 | CF | Northridge | CA | | 05/26/2021 | 3.670 | 2,831,465 | | | | | | 11,977,422 | 03/12/2021 |
| 8353 | CF | Northridge | CA | | 05/26/2021 | 3.670 | 3,205,873 | | | | | | 7,687,697 | 03/12/2021 |
| 8354 | CF | Canoga Park | CA | | 05/26/2021 | 3.670 | 2,480,457 | | | | | | 6,965,739 | 03/12/2021 |
| 8356 | CF | Murphy | NC | | 04/23/2021 | 4.180 | 2,738,098 | | | | | | 5,316,923 | 03/14/2021 |
| 8357 | CF | Riverside | CA | | 05/27/2021 | 3.520 | 1,659,195 | | | | | | 3,949,456 | 04/06/2021 |
| 8358 | CF | San Bernardino | CA | | 05/27/2021 | 3.520 | 2,220,050 | | | | | | 7,037,536 | 04/06/2021 |
| 8359 | CF | San Bernardino | CA | | 05/27/2021 | 3.520 | 2,944,488 | | | | | | 9,210,050 | 04/06/2021 |
| 8360 | CF | Upland | CA | | 05/27/2021 | 3.520 | 4,627,052 | | | | | | 22,583,606 | 04/06/2021 |
| 8363 | | Perkasie | PA | | 05/28/2021 | 4.160 | 3,890,853 | | | | | | 7,815,456 | 04/05/2021 |
| 8365 | CF | San Jose | CA | | 07/26/2021 | 3.320 | 2,813,052 | | | | | | 6,506,661 | 03/17/2021 |
| 8366 | | Sparks | NV | | 05/14/2021 | 3.820 | 1,000,967 | | | | | | 5,918,794 | 03/23/2021 |
| 8367 | CF | Las Vegas | NV | | 04/14/2021 | 3.770 | 1,944,062 | | | | | | 3,265,377 | 03/03/2021 |
| 8368 | CF | San Francisco | CA | | 09/02/2021 | 4.060 | 14,396,559 | | | | | | 27,634,365 | 05/05/2021 |
| 8369 | | Broadview | IL | | 05/07/2021 | 4.370 | 941,782 | | | | | | 1,650,521 | 03/16/2021 |
| 8370 | | Arvada | CO | | 05/10/2021 | 3.510 | 1,818,171 | | | | | | 4,179,760 | 04/19/2021 |
| 8371 | CF | Stockton | CA | | 04/30/2021 | 4.200 | 4,600,000 | | | | | | 17,891,754 | 03/09/2021 |
| 8375 | CF | San Francisco | CA | | 05/24/2021 | 2.800 | 8,976,451 | | | | | | 17,610,786 | 03/24/2021 |
| 8380 | | Lenexa | KS | | 04/20/2021 | 4.200 | 1,534,542 | | | | | | 4,149,333 | 03/16/2021 |
| 8382 | CF | San Francisco | CA | | 06/25/2021 | 4.370 | 2,397,102 | | | | | | 4,650,844 | 03/24/2021 |
| 8386 | | Bakersfield | CA | | 05/27/2021 | 4.230 | 4,303,473 | | | | | | 7,735,000 | 04/05/2021 |
| 8387 | CF | Redwood City | CA | | 05/20/2021 | 3.370 | 770,118 | | | | | | 5,749,102 | 04/01/2021 |
| 8388 | CF | Travelers Rest | SC | | 05/14/2021 | 4.270 | 1,572,521 | | | | | | 2,658,480 | 04/02/2021 |
| 8393 | CF | Pasadena | TX | | 06/25/2021 | 2.760 | 2,605,571 | | | | | | 4,929,165 | 04/16/2021 |
| 8399 | | Duluth | GA | | 06/25/2021 | 3.820 | 3,710,852 | | | | | | 5,598,057 | 07/28/2020 |
| 8400 | CF | Burbank | CA | | 06/25/2021 | 2.710 | 6,314,672 | | | | | | 34,469,038 | 04/15/2021 |
| 8401 | | Saint Louis | MO | | 03/31/2022 | 3.620 | 22,444,346 | | | | | | 46,245,766 | 10/08/2021 |
| 8403 | CF | Fresno | CA | | 08/19/2021 | 3.130 | 2,283,308 | | | | | | 4,324,377 | 05/20/2021 |
| 8418 | CF | Irvine | CA | | 06/22/2021 | 2.760 | 15,634,495 | | | | | | 30,111,800 | 04/26/2021 |
| 8419 | CF | Philadelphia | PA | | 06/25/2021 | 4.240 | 1,240,802 | | | | | | 2,641,723 | 05/06/2021 |
| 8427 | CF | Ankeny | IA | | 04/20/2021 | 4.320 | 4,663,215 | | | | | | 7,444,357 | 03/31/2021 |
| 8436 | CF | State College | PA | | 08/18/2021 | 3.650 | 2,827,604 | | | | | | 6,157,044 | 04/28/2021 |
| 8437 | CF | Carson City | NV | | 06/11/2021 | 3.750 | 3,746,752 | | | | | | 7,913,455 | 04/30/2021 |
| 8440 | | Anchorage | AK | | 07/02/2021 | 3.950 | 6,903,541 | | | | | | 11,468,266 | 04/22/2021 |
| 8441 | CF | Murray | UT | | 07/20/2021 | 3.880 | 5,181,550 | | | | | | 9,656,045 | 05/05/2021 |
| 8442 | CF | Jacksonville | FL | | 06/25/2021 | 3.690 | 2,299,109 | | | | | | 4,844,447 | 05/06/2021 |
| 8443 | CF | Los Angeles | CA | | 06/29/2021 | 3.350 | 12,527,592 | | | | | | 19,192,409 | 05/05/2021 |
| 8444 | | Boise | ID | | 06/21/2021 | 4.200 | 1,979,114 | | | | | | 5,160,480 | 05/06/2021 |
| 8445 | CF | Merritt Island | FL | | 10/15/2021 | 3.930 | 948,688 | | | | | | 1,568,000 | 05/07/2021 |
| 8446 | CF | Houston | TX | | 10/15/2021 | 3.930 | 2,013,070 | | | | | | 3,193,882 | 04/28/2021 |
| 8447 | CF | Houston | TX | | 10/15/2021 | 3.930 | 2,406,429 | | | | | | 3,885,625 | 06/23/2021 |
| 8451 | CF | Santa Clarita | CA | | 06/30/2021 | 3.460 | 4,284,612 | | | | | | 7,475,473 | 05/11/2021 |
| 8454 | | Seneca | SC | | 06/29/2021 | 3.600 | 1,222,204 | | | | | | 2,307,798 | 02/26/2021 |
| 8456 | | South Lake Tahoe | CA | | 07/01/2021 | 4.000 | 15,299,304 | | | | | | 42,234,183 | 05/11/2021 |
| 8457 | CF | Elgin | IL | | 07/20/2021 | 3.050 | 1,915,624 | | | | | | 3,475,221 | 05/17/2021 |
| 8458 | CF | Avon | IN | | 07/20/2021 | 3.050 | 1,778,794 | | | | | | 3,291,115 | 05/10/2021 |
| 8459 | CF | Conyers | GA | | 06/10/2021 | 4.480 | 697,480 | | | | | | 2,629,599 | 05/18/2021 |
| 8462 | CF | San Juan Capistrano | CA | | 07/23/2021 | 3.780 | 4,235,979 | | | | | | 24,129,009 | 06/19/2021 |
| 8463 | | Fairfield | CA | | 07/26/2021 | 3.980 | 1,343,581 | | | | | | 2,732,881 | 06/03/2021 |
| 8468 | | Salem | OR | | 07/20/2021 | 4.010 | 1,104,243 | | | | | | 2,159,995 | 05/17/2021 |
| 8469 | CF | Maricopa | AZ | | 07/19/2021 | 3.410 | 1,642,217 | | | | | | 3,282,197 | 05/12/2021 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 8473 | CF | San Antonio | TX | | 12/31/2021 | 4.100 | 22,593,287 | | | | | | 93,344,911 | 06/09/2021 |
| 8474 | | Houston | TX | | 07/08/2021 | 3.830 | 1,409,304 | | | | | | 2,338,646 | 05/20/2021 |
| 8475 | CF | Las Vegas | NV | | 07/30/2021 | 3.600 | 2,720,462 | | | | | | 5,499,545 | 05/18/2021 |
| 8476 | CF | Nashville | IL | | 07/30/2021 | 3.600 | 1,053,082 | | | | | | 3,604,281 | 05/26/2021 |
| 8477 | CF | Harlingen | TX | | 07/30/2021 | 3.100 | 611,279 | | | | | | 1,622,508 | 05/26/2021 |
| 8479 | | Yuma | AZ | | 08/03/2021 | 3.830 | 2,589,717 | | | | | | 4,568,933 | 06/18/2021 |
| 8483 | CF | Phoenix | AZ | | 08/30/2021 | 3.880 | 1,652,454 | | | | | | 4,437,195 | 06/18/2021 |
| 8484 | | Lisle | IL | | 08/27/2021 | 3.650 | 2,300,854 | | | | | | 6,299,368 | 07/12/2021 |
| 8485 | CF | Snoqualmie | WA | | 10/04/2021 | 3.910 | 5,679,755 | | | | | | 12,716,286 | 12/02/2020 |
| 8486 | | Pikesville | MD | | 08/10/2021 | 3.980 | 2,122,782 | | | | | | 3,163,288 | 06/22/2021 |
| 8487 | CF | Temecula | CA | | 08/11/2021 | 3.200 | 4,027,841 | | | | | | 8,052,567 | 06/24/2021 |
| 8493 | CF | Fresno | CA | | 08/24/2021 | 3.610 | 2,162,050 | | | | | | 5,729,832 | 07/08/2021 |
| 8494 | CF | San Luis Obispo | CA | | 07/15/2021 | 3.750 | 1,502,232 | | | | | | 2,709,010 | 06/17/2021 |
| 8497 | | Yuma | AZ | | 08/12/2021 | 3.900 | 1,660,180 | | | | | | 2,703,798 | 06/17/2021 |
| 8499 | | South Salt Lake | UT | | 12/01/2021 | 3.690 | 1,731,863 | | | | | | 3,419,153 | 07/21/2021 |
| 8503 | CF | Feasterville Trevose | PA | | 08/06/2021 | 3.590 | 10,808,187 | | | | | | 18,045,490 | 06/30/2021 |
| 8504 | CF | Perris | CA | | 09/16/2021 | 3.550 | 1,347,112 | | | | | | 7,542,314 | 07/10/2021 |
| 8505 | CF | Rialto | CA | | 08/18/2021 | 3.100 | 1,504,554 | | | | | | 2,219,200 | 06/24/2021 |
| 8506 | CF | Rochester | NY | | 07/27/2021 | 3.050 | 1,870,942 | | | | | | 3,696,064 | 06/15/2021 |
| 8511 | CF | Brunswick | GA | | 08/31/2021 | 3.710 | 7,802,457 | | | | | | 15,192,123 | 07/09/2021 |
| 8512 | CF | Cocoa | FL | | 08/31/2021 | 3.710 | 4,714,981 | | | | | | 7,384,395 | 07/09/2021 |
| 8513 | | Tucson | AZ | | 08/27/2021 | 4.270 | 3,383,882 | | | | | | 8,092,826 | 06/23/2021 |
| 8516 | CF | Hanford | CA | | 09/15/2021 | 3.700 | 1,748,459 | | | | | | 3,961,939 | 07/22/2021 |
| 8518 | CF | Porterville | CA | | 08/26/2021 | 3.230 | 2,348,217 | | | | | | 6,270,599 | 07/05/2021 |
| 8519 | CF | San Francisco | CA | | 08/26/2021 | 3.400 | 4,232,776 | | | | | | 11,864,107 | 07/14/2021 |
| 8521 | CF | Knoxville | TN | | 08/13/2021 | 3.730 | 1,239,197 | | | | | | 6,611,457 | 06/27/2021 |
| 8522 | CF | Winter Park | FL | | 12/07/2021 | 3.670 | 2,610,548 | | | | | | 7,149,271 | 08/17/2021 |
| 8523 | CF | San Francisco | CA | | 09/07/2021 | 3.940 | 899,497 | | | | | | 2,180,571 | 07/28/2021 |
| 8524 | | Ridgeland | SC | | 09/08/2021 | 3.840 | 1,215,627 | | | | | | 1,480,242 | 06/10/2021 |
| 8527 | CF | Fresno | CA | | 09/16/2021 | 2.950 | 4,317,122 | | | | | | 20,050,840 | 07/27/2021 |
| 8528 | CF | East Palo Alto | CA | | 09/09/2021 | 3.550 | 1,912,435 | | | | | | 4,754,362 | 07/28/2021 |
| 8530 | CF | Cupertino | CA | | 09/13/2021 | 3.020 | 4,047,201 | | | | | | 9,982,846 | 08/03/2021 |
| 8537 | CF | Dallas | TX | | 10/04/2021 | 3.260 | 2,599,486 | | | | | | 4,908,701 | 08/06/2021 |
| 8538 | CF | Santa Rosa | CA | | 09/24/2021 | 3.900 | 1,325,176 | | | | | | 2,887,659 | 08/10/2021 |
| 8541 | | Chicago | IL | | 09/27/2021 | 3.510 | 1,993,359 | | | | | | 3,359,243 | 05/20/2021 |
| 8542 | CF | White Plains | MD | | 10/22/2021 | 3.730 | 2,401,923 | | | | | | 6,107,259 | 07/28/2021 |
| 8543 | CF | San Antonio | TX | | 09/30/2021 | 3.550 | 4,789,511 | | | | | | 8,891,152 | 07/27/2021 |
| 8548 | | Carmel | CA | | 10/08/2021 | 3.900 | 2,846,083 | | | | | | 15,893,223 | 08/12/2021 |
| 8550 | CF | Sunnyvale | CA | | 10/26/2021 | 3.200 | 1,911,026 | | | | | | 5,599,991 | 08/31/2021 |
| 8551 | | Plano | TX | | 10/13/2021 | 3.700 | 6,689,646 | | | | | | 24,716,202 | 06/11/2021 |
| 8552 | CF | Aurora | OR | | 09/21/2021 | 3.300 | 1,884,292 | | | | | | 4,327,267 | 08/10/2021 |
| 8555 | | Ijamsville | MD | | 10/06/2021 | 3.380 | 1,842,613 | | | | | | 3,782,157 | 08/10/2021 |
| 8559 | CF | Hesperia | CA | | 10/15/2021 | 3.350 | 1,600,634 | | | | | | 3,457,602 | 08/11/2021 |
| 8560 | | Lakewood | WA | | 11/18/2021 | 3.950 | 3,857,007 | | | | | | 8,356,168 | 09/14/2021 |
| 8561 | CF | Phoenix | MD | | 10/01/2021 | 3.690 | 1,890,080 | | | | | | 6,935,075 | 08/17/2021 |
| 8562 | CF | Glyndon | MD | | 11/05/2021 | 3.740 | 1,994,500 | | | | | | 3,266,850 | 08/17/2021 |
| 8563 | CF | Cumming | GA | | 10/25/2021 | 3.390 | 1,941,485 | | | | | | 3,354,060 | 08/26/2021 |
| 8564 | | Alcoa | TN | | 10/05/2021 | 3.650 | 543,230 | | | | | | 1,004,622 | 08/23/2021 |
| 8565 | CF | Lynnwood | WA | | 10/08/2021 | 3.220 | 4,903,922 | | | | | | 14,996,819 | 09/02/2021 |
| 8566 | CF | Tuscon | AZ | | 10/12/2021 | 3.070 | 775,358 | | | | | | 3,467,843 | 08/11/2021 |
| 8569 | CF | Fayetteville | AR | | 10/08/2021 | 3.460 | 1,379,652 | | | | | | 3,921,089 | 08/18/2021 |
| 8571 | | Bedford | TX | | 11/08/2021 | 3.300 | 13,332,755 | | | | | | 24,901,490 | 09/22/2021 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 8574 | CF | Temecula | CA | | 11/30/2021 | 3.220 | 9,461,819 | | | | | | 14,588,220 | 09/07/2021 |
| 8576 | CF | Royal Palm Beach | FL | | 10/01/2021 | 3.390 | 12,256,702 | | | | | | 23,182,842 | 08/18/2021 |
| 8577 | | Jacksonville | FL | | 11/05/2021 | 3.650 | 2,655,820 | | | | | | 5,916,636 | 08/27/2021 |
| 8578 | | Warren | MI | | 10/22/2021 | 3.270 | 3,830,725 | | | | | | 5,592,771 | 09/02/2021 |
| 8579 | CF | Dover | NJ | | 10/29/2021 | 3.670 | 3,693,673 | | | | | | 11,231,344 | 09/09/2021 |
| 8580 | CF | Dover | NJ | | 10/29/2021 | 3.620 | 2,304,112 | | | | | | 8,956,227 | 09/09/2021 |
| 8581 | CF | Venice | CA | | 10/28/2021 | 3.570 | 890,951 | | | | | | 5,223,184 | 08/28/2021 |
| 8583 | | Altoona | PA | | 12/03/2021 | 3.670 | 6,042,800 | | | | | | 12,709,743 | 10/01/2021 |
| 8584 | | Fremont | CA | | 12/29/2021 | 3.590 | 15,073,636 | | | | | | 22,106,164 | 11/05/2021 |
| 8585 | CF | Fresno | CA | | 09/30/2021 | 3.830 | 12,947,063 | | | | | | 31,562,688 | 08/26/2021 |
| 8587 | CF | Canoga Park | CA | | 12/15/2021 | 3.400 | 1,709,466 | | | | | | 6,633,945 | 09/13/2021 |
| 8589 | CF | Midvale | UT | | 12/10/2021 | 3.530 | 1,090,588 | | | | | | 1,639,989 | 09/28/2021 |
| 8592 | CF | Spartanburg | SC | | 10/14/2021 | 3.640 | 1,389,592 | | | | | | 3,112,626 | 08/30/2021 |
| 8593 | CF | Darien | CT | | 10/22/2021 | 3.410 | 2,717,580 | | | | | | 4,791,291 | 08/26/2021 |
| 8594 | CF | San Jose | CA | | 11/10/2021 | 2.850 | 2,000,000 | | | | | | 12,497,553 | 09/24/2021 |
| 8595 | | Seattle | WA | | 10/29/2021 | 3.120 | 2,391,591 | | | | | | 8,840,556 | 09/22/2021 |
| 8597 | CF | Seattle | WA | | 10/21/2021 | 3.160 | 8,019,088 | | | | | | 15,230,833 | 05/14/2021 |
| 8598 | CF | Newburgh | NY | | 11/22/2021 | 3.590 | 1,897,495 | | | | | | 3,561,290 | 09/13/2021 |
| 8599 | | South Salt Lake | UT | | 12/03/2021 | 3.180 | 3,055,254 | | | | | | 4,787,381 | 09/27/2021 |
| 8600 | CF | Lodi | CA | | 11/12/2021 | 3.380 | 1,847,240 | | | | | | 3,945,984 | 09/16/2021 |
| 8601 | CF | Seattle | WA | | 11/23/2021 | 3.530 | 2,086,343 | | | | | | 4,848,710 | 09/22/2021 |
| 8602 | CF | Ventura | CA | | 12/17/2021 | 3.270 | 3,605,562 | | | | | | 12,267,965 | 10/01/2021 |
| 8603 | CF | Westbury | NY | | 11/15/2021 | 2.650 | 9,395,702 | | | | | | 12,591,433 | 09/23/2021 |
| 8604 | CF | Seattle | WA | | 10/29/2021 | 2.700 | 2,860,831 | | | | | | 4,382,095 | 09/10/2021 |
| 8605 | | Greenville | WI | | 10/25/2021 | 3.250 | 4,012,354 | | | | | | 12,165,488 | 09/20/2021 |
| 8606 | | Loveland | CO | | 12/27/2021 | 3.560 | 5,704,564 | | | | | | 15,928,124 | 09/30/2021 |
| 8611 | CF | Amherst | NY | | 11/10/2021 | 3.400 | 2,457,450 | | | | | | 3,751,360 | 09/23/2021 |
| 8615 | CF | Aurora | IL | | 12/10/2021 | 3.480 | 1,137,593 | | | | | | 2,724,147 | 09/19/2021 |
| 8616 | CF | Bolingbrook | IL | | 12/10/2021 | 3.480 | 3,365,379 | | | | | | 5,653,537 | 09/19/2021 |
| 8617 | CF | Romeoville | IL | | 12/10/2021 | 3.480 | 1,990,788 | | | | | | 3,029,942 | 09/19/2021 |
| 8618 | CF | Tinley Park | IL | | 12/10/2021 | 3.480 | 1,801,189 | | | | | | 2,565,905 | 09/19/2021 |
| 8620 | CF | Venice | CA | | 12/17/2021 | 3.070 | 2,842,412 | | | | | | 8,076,525 | 08/27/2021 |
| 8622 | CF | Raleigh | NC | | 11/30/2021 | 3.700 | 6,974,070 | | | | | | 12,924,546 | 09/23/2021 |
| 8623 | CF | Aberdeen | WA | | 12/15/2021 | 3.620 | 7,418,993 | | | | | | 17,882,895 | 09/21/2021 |
| 8625 | CF | Des Plaines | IL | | 12/16/2021 | 7.887 | 6,000,000 | | | | | | 8,747,350 | 09/22/2021 |
| 8627 | CF | Burbank | CA | | 01/11/2022 | 2.580 | 3,235,029 | | | | | | 5,603,026 | 10/05/2021 |
| 8628 | CF | Sonoma | CA | | 12/06/2021 | 3.290 | 7,573,394 | | | | | | 28,782,545 | 09/22/2021 |
| 8636 | | Highlands Ranch | CO | | 11/19/2021 | 3.770 | 788,469 | | | | | | 3,014,857 | 10/12/2021 |
| 8637 | CF | Kernersville | NC | | 12/15/2021 | 3.940 | 3,269,500 | | | | | | 5,152,844 | 10/15/2021 |
| 8638 | CF | Colleyville | TX | | 11/12/2021 | 3.680 | 1,234,165 | | | | | | 3,272,234 | 09/22/2021 |
| 8639 | CF | Bend | OR | | 10/26/2021 | 3.680 | 1,440,663 | | | | | | 8,155,380 | 09/30/2021 |
| 8642 | CF | Oklahoma City | OK | | 11/24/2021 | 3.000 | 5,940,133 | | | | | | 11,777,352 | 10/15/2021 |
| 8645 | CF | Denver | CO | | 11/24/2021 | 3.300 | 3,715,971 | | | | | | 7,539,222 | 10/06/2021 |
| 8647 | CF | Corona | CA | | 12/23/2021 | 3.510 | 12,965,793 | | | | | | 28,555,027 | 10/14/2021 |
| 8649 | | Dallas | TX | | 12/10/2021 | 3.780 | 1,306,829 | | | | | | 2,204,261 | 11/10/2021 |
| 8650 | | Rosenberg | TX | | 12/10/2021 | 3.600 | 1,800,382 | | | | | | 2,761,571 | 10/07/2021 |
| 8651 | | Lake City | GA | | 02/10/2022 | 3.850 | 1,225,935 | | | | | | 1,967,368 | 01/11/2021 |
| 8652 | CF | Tarzana | CA | | 12/28/2021 | 3.460 | 3,610,386 | | | | | | 6,523,524 | 11/05/2021 |
| 8655 | CF | Miami | FL | | 12/13/2021 | 3.710 | 1,427,606 | | | | | | 3,804,652 | 10/15/2021 |
| 8656 | | Miami | FL | | 12/13/2021 | 3.710 | 2,569,691 | | | | | | 7,062,578 | 10/15/2021 |
| 8657 | | Corpus Christi | TX | | 12/03/2021 | 3.520 | 3,698,249 | | | | | | 4,666,062 | 10/17/2021 |
| 8661 | CF | West Hollywood | CA | | 12/17/2021 | 3.570 | 8,378,527 | | | | | | 27,628,189 | 10/15/2021 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 8662 | CF | West Valley City | UT | | 11/10/2021 | 3.450 | 3,403,918 | | | | | | 5,274,410 | 10/08/2021 |
| 8663 | CF | Las Vegas | NV | | 12/08/2021 | 3.500 | 1,349,209 | | | | | | 2,895,291 | 10/12/2021 |
| 8665 | | Chattanooga | TN | | 12/28/2021 | 3.270 | 3,474,515 | | | | | | 8,118,676 | 11/02/2021 |
| 8668 | CF | Chattanooga | TN | | 12/28/2021 | 3.370 | 1,626,346 | | | | | | 5,866,701 | 11/02/2021 |
| 8669 | | State College | PA | | 11/30/2021 | 3.200 | 3,642,257 | | | | | | 7,075,940 | 10/04/2021 |
| 8670 | CF | Meadville | PA | | 11/24/2021 | 3.210 | 2,037,900 | | | | | | 3,722,478 | 10/14/2021 |
| 8677 | CF | Brooklyn | NY | | 02/11/2022 | 3.470 | 4,066,997 | | | | | | 11,760,000 | 11/12/2021 |
| 8681 | CF | Venice | CA | | 12/22/2021 | 2.950 | 2,366,604 | | | | | | 6,113,482 | 10/20/2021 |
| 8682 | | Gainesville | TX | | 12/27/2021 | 3.720 | 1,261,468 | | | | | | 2,662,506 | 10/30/2021 |
| 8684 | | Pennsauken | NJ | | 05/31/2022 | 4.050 | 19,381,392 | | | | | | 31,453,082 | 11/15/2021 |
| 8685 | | Seattle | WA | | 12/17/2021 | 3.890 | 12,544,656 | | | | | | 60,547,002 | 11/02/2021 |
| 8687 | | Marina | CA | | 12/17/2021 | 3.690 | 2,902,404 | | | | | | 5,431,353 | 10/19/2021 |
| 8688 | CF | Virginia Beach | VA | | 12/23/2021 | 2.930 | 4,200,000 | | | | | | 5,605,497 | 10/21/2021 |
| 8689 | CF | Virginia Beach | VA | | 12/23/2021 | 2.930 | 3,600,000 | | | | | | 5,606,590 | 10/21/2021 |
| 8690 | CF | Virginia Beach | VA | | 12/23/2021 | 2.930 | 2,700,000 | | | | | | 3,604,204 | 10/21/2021 |
| 8691 | | Ontario | CA | | 12/07/2021 | 3.330 | 2,548,119 | | | | | | 5,149,937 | 10/20/2021 |
| 8695 | | Walterboro | SC | | 09/26/2022 | 5.650 | 1,369,229 | | | | | | 3,039,825 | 06/27/2022 |
| 8696 | | Rock Hill | SC | | 09/26/2022 | 5.650 | 2,347,251 | | | | | | 3,556,623 | 12/17/2021 |
| 8697 | | Newberry | SC | | 09/26/2022 | 5.650 | 2,640,657 | | | | | | 3,808,929 | 12/21/2021 |
| 8701 | CF | Amherst | NY | | 12/23/2021 | 3.570 | 1,597,457 | | | | | | 3,536,213 | 11/04/2021 |
| 8702 | CF | Amherst | NY | | 12/23/2021 | 3.570 | 877,476 | | | | | | 1,924,014 | 11/04/2021 |
| 8705 | CF | Pasadena | CA | | 12/13/2021 | 3.660 | 883,995 | | | | | | 5,447,373 | 10/25/2021 |
| 8707 | CF | El Monte | CA | | 01/20/2022 | 3.110 | 2,375,206 | | | | | | 4,551,889 | 11/22/2021 |
| 8713 | | Espanola | NM | | 11/23/2021 | 4.120 | 884,655 | | | | | | 1,990,938 | 10/21/2021 |
| 8714 | | Anaheim | CA | | 12/15/2021 | 3.660 | 4,271,502 | | | | | | 7,393,408 | 11/04/2021 |
| 8717 | CF | Pico Rivera | CA | | 03/04/2022 | 3.340 | 3,433,827 | | | | | | 7,202,655 | 01/07/2022 |
| 8721 | | Farmington | CT | | 02/04/2022 | 3.800 | 1,551,001 | | | | | | 2,004,657 | 11/08/2021 |
| 8723 | CF | Huntsville | AL | | 02/04/2022 | 3.800 | 3,340,619 | | | | | | 4,792,645 | 11/04/2021 |
| 8724 | | San Francisco | CA | | 01/07/2022 | 3.740 | 3,664,934 | | | | | | 5,004,064 | 11/10/2021 |
| 8727 | | Chandler | AZ | | 03/04/2022 | 3.800 | 1,865,374 | | | | | | 3,099,672 | 11/16/2021 |
| 8728 | | Tempe | AZ | | 03/04/2022 | 4.150 | 3,307,238 | | | | | | 4,839,054 | 11/16/2021 |
| 8729 | | Tempe | AZ | | 03/04/2022 | 3.800 | 2,601,957 | | | | | | 4,154,624 | 11/16/2021 |
| 8730 | CF | Riverside | CA | | 12/20/2021 | 3.580 | 2,022,532 | | | | | | 4,166,382 | 11/05/2021 |
| 8731 | | Carrboro | NC | | 03/10/2022 | 3.650 | 1,883,250 | | | | | | 5,347,515 | 12/06/2021 |
| 8732 | CF | Salinas | CA | | 01/14/2022 | 3.860 | 3,963,364 | | | | | | 6,305,386 | 11/17/2021 |
| 8734 | CF | Olathe | KS | | 12/21/2021 | 4.750 | 2,958,769 | | | | | | 7,072,657 | 11/12/2021 |
| 8735 | CF | Virginia Beach | VA | | 02/01/2022 | 3.080 | 1,507,015 | | | | | | 7,923,429 | 12/06/2021 |
| 8738 | | Tyler | TX | | 01/13/2022 | 3.620 | 1,225,552 | | | | | | 2,973,614 | 11/10/2021 |
| 8739 | CF | Buffalo | NY | | 01/28/2022 | 3.520 | 6,669,041 | | | | | | 11,538,511 | 12/01/2021 |
| 8740 | CF | Hillsboro | OR | | 12/31/2021 | 3.660 | 6,992,888 | | | | | | 14,907,988 | 11/17/2021 |
| 8744 | CF | North Myrtle Beach | SC | | 02/18/2022 | 3.750 | 13,866,461 | | | | | | 21,619,157 | 11/23/2021 |
| 8748 | CF | Walnut Creek | CA | | 02/17/2022 | 3.530 | 7,564,862 | | | | | | 13,866,806 | 01/07/2022 |
| 8749 | | Carlsbad | CA | | 12/21/2021 | 3.500 | 1,588,319 | | | | | | 3,523,700 | 11/15/2021 |
| 8752 | | Lacey | WA | | 02/22/2022 | 3.480 | 17,661,844 | | | | | | 27,037,504 | 01/07/2022 |
| 8754 | CF | Veneta | OR | | 01/13/2022 | 3.660 | 4,767,986 | | | | | | 12,137,852 | 12/16/2021 |
| 8756 | CF | Clarksville | TN | | 03/30/2022 | 3.880 | 1,060,876 | | | | | | 1,962,281 | 02/11/2022 |
| 8757 | CF | Indianapolis | IN | | 03/30/2022 | 3.880 | 1,084,451 | | | | | | 1,873,269 | 02/08/2022 |
| 8758 | | San Jose | CA | | 02/16/2022 | 4.040 | 1,744,064 | | | | | | 4,643,357 | 12/20/2021 |
| 8759 | CF | Austin | TX | | 02/02/2022 | 3.520 | 3,536,086 | | | | | | 7,427,190 | 12/03/2021 |
| 8762 | CF | Fresno | CA | | 01/27/2022 | 3.780 | 1,336,075 | | | | | | 2,148,460 | 12/21/2021 |
| 8764 | | Taylor | MI | | 01/26/2022 | 3.850 | 1,365,180 | | | | | | 6,174,336 | 12/07/2021 |
| 8765 | CF | Huntley | IL | | 03/30/2022 | 3.880 | 1,574,811 | | | | | | 2,588,234 | 02/11/2022 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 8768 | | West Melbourne | FL | | 02/25/2022 | 3.790 | 4,697,460 | | | | | | 18,057,212 | 01/11/2022 |
| 8769 | CF | Seattle | WA | | 01/18/2022 | 3.730 | 2,172,689 | | | | | | 4,191,553 | 12/08/2021 |
| 8772 | CF | Fontana | CA | | 03/10/2022 | 3.400 | 2,582,417 | | | | | | 4,792,836 | 12/22/2021 |
| 8773 | CF | Fontana | CA | | 03/10/2022 | 3.500 | 2,583,981 | | | | | | 8,479,091 | 12/22/2021 |
| 8775 | CF | Glendale Heights | IL | | 03/11/2022 | 4.260 | 6,934,010 | | | | | | 10,821,224 | 01/26/2022 |
| 8776 | CF | Oak Park | IL | | 03/11/2022 | 4.260 | 1,163,424 | | | | | | 2,088,094 | 01/26/2022 |
| 8777 | | Canton | MS | | 02/22/2022 | 3.600 | 3,659,311 | | | | | | 5,016,909 | 01/18/2022 |
| 8778 | CF | Marshfield | MA | | 02/07/2022 | 3.550 | 4,685,862 | | | | | | 7,076,365 | 12/22/2021 |
| 8779 | | Westlake Village | CA | | 03/11/2022 | 3.600 | 1,433,125 | | | | | | 2,960,546 | 12/10/2021 |
| 8780 | | Danville | IL | | 05/25/2022 | 3.390 | 1,934,662 | | | | | | 3,985,048 | 02/07/2022 |
| 8781 | CF | Kennesaw | GA | | 03/24/2022 | 3.740 | 2,491,834 | | | | | | 4,278,532 | 01/07/2022 |
| 8782 | CF | Austin | TX | | 02/25/2022 | 3.350 | 3,088,356 | | | | | | 10,307,480 | 01/10/2022 |
| 8783 | CF | Fayetteville | AR | | 02/15/2022 | 3.660 | 2,240,954 | | | | | | 3,899,993 | 01/07/2022 |
| 8784 | | Houston | TX | | 02/02/2022 | 3.750 | 1,383,525 | | | | | | 2,610,000 | 12/15/2021 |
| 8785 | CF | Woodland | WA | | 01/28/2022 | 3.710 | 4,292,584 | | | | | | 8,212,743 | 12/10/2021 |
| 8787 | CF | Seattle | WA | | 05/11/2022 | 4.100 | 1,516,764 | | | | | | 3,515,240 | 01/07/2022 |
| 8788 | CF | Batavia | NY | | 04/13/2022 | 3.570 | 13,767,988 | | | | | | 52,042,105 | 01/03/2022 |
| 8789 | CF | Reno | NV | | 02/10/2022 | 3.550 | 1,062,876 | | | | | | 7,132,302 | 12/20/2021 |
| 8790 | | Winterville | NC | | 02/25/2022 | 3.690 | 1,689,956 | | | | | | 4,232,838 | 01/25/2022 |
| 8792 | | San Antonio | TX | | 05/04/2022 | 3.780 | 1,921,507 | | | | | | 4,195,042 | 02/01/2022 |
| 8794 | | Bountiful | UT | | 02/23/2022 | 3.520 | 1,336,910 | | | | | | 3,841,818 | 12/31/2021 |
| 8796 | CF | Coral Gables | FL | | 03/01/2022 | 3.540 | 4,220,616 | | | | | | 9,684,510 | 12/30/2021 |
| 8798 | | Richmond | VA | | 03/29/2022 | 3.974 | 6,261,922 | | | | | | 7,461,106 | 01/27/2022 |
| 8800 | CF | Bloomington | IN | | 03/29/2022 | 3.950 | 1,439,351 | | | | | | 4,850,650 | 01/10/2022 |
| 8801 | CF | Rockwall | TX | | 03/14/2022 | 3.820 | 1,879,359 | | | | | | 4,069,488 | 02/01/2022 |
| 8804 | CF | Paintsville | KY | | 02/23/2022 | 3.440 | 1,879,591 | | | | | | 4,309,247 | 01/03/2022 |
| 8805 | CF | Lewiston | ID | | 03/16/2022 | 3.380 | 3,246,912 | | | | | | 11,769,960 | 01/26/2022 |
| 8818 | CF | Fremont | CA | | 03/18/2022 | 3.750 | 1,274,744 | | | | | | 2,784,164 | 01/25/2022 |
| 8819 | | Syracuse | NY | | 03/22/2022 | 3.680 | 2,107,729 | | | | | | 3,029,297 | 02/17/2022 |
| 8820 | CF | Las Vegas | NV | | 03/07/2022 | 3.530 | 1,914,406 | | | | | | 5,804,198 | 01/11/2022 |
| 8822 | CF | Bradenton | FL | | 03/11/2022 | 3.620 | 5,363,220 | | | | | | 9,085,837 | 01/26/2022 |
| 8823 | CF | Melbourne | FL | | 03/15/2022 | 3.920 | 1,295,193 | | | | | | 2,559,098 | 01/14/2022 |
| 8826 | CF | Cincinnati | OH | | 03/25/2022 | 4.150 | 3,650,504 | | | | | | 6,960,894 | 01/31/2022 |
| 8829 | CF | San Clemente | CA | | 03/17/2022 | 3.850 | 1,438,520 | | | | | | 5,393,543 | 01/25/2022 |
| 8830 | CF | Mesquite | TX | | 03/18/2022 | 3.880 | 3,418,377 | | | | | | 7,080,014 | 02/01/2022 |
| 8832 | | Farmington | NM | | 04/08/2022 | 4.000 | 2,181,141 | | | | | | 3,814,889 | 02/04/2022 |
| 8833 | | Oroville | CA | | 04/08/2022 | 4.000 | 1,173,536 | | | | | | 1,935,350 | 02/24/2022 |
| 8838 | CF | San Rafael | CA | | 05/18/2022 | 4.220 | 950,667 | | | | | | 4,571,381 | 03/24/2022 |
| 8840 | | Sparks | NV | | 05/16/2022 | 4.230 | 9,651,047 | | | | | | 42,823,826 | 04/01/2022 |
| 8841 | | Las Vegas | NV | | 04/08/2022 | 3.680 | 4,191,036 | | | | | | 8,687,922 | 02/22/2022 |
| 8842 | CF | Rockville | MD | | 03/31/2022 | 3.830 | 6,904,094 | | | | | | 12,677,810 | 12/16/2021 |
| 8844 | CF | Buffalo | NY | | 05/18/2022 | 3.930 | 9,636,318 | | | | | | 17,311,454 | 02/21/2022 |
| 8845 | CF | Temecula | CA | | 04/06/2022 | 3.800 | 1,441,290 | | | | | | 4,190,002 | 02/03/2022 |
| 8849 | CF | Mesquite | TX | | 04/05/2022 | 3.820 | 1,536,510 | | | | | | 2,809,230 | 02/01/2022 |
| 8853 | CF | Santa Clarita | CA | | 03/24/2022 | 3.600 | 1,782,316 | | | | | | 6,328,604 | 02/15/2022 |
| 8855 | | Hot Springs Village | AR | | 05/11/2022 | 4.230 | 2,258,345 | | | | | | 3,987,994 | 03/30/2022 |
| 8857 | CF | Jacksonville | FL | | 05/09/2022 | 4.420 | 2,362,586 | | | | | | 4,973,333 | 03/22/2022 |
| 8863 | | Wynne | AR | | 03/17/2022 | 4.330 | 637,351 | | | | | | 1,376,544 | 02/01/2022 |
| 8866 | CF | North Las Vegas | NV | | 04/07/2022 | 3.800 | 2,423,066 | | | | | | 5,422,880 | 02/22/2022 |
| 8874 | CF | Scottsdale | AZ | | 05/17/2022 | 4.050 | 2,772,151 | | | | | | 6,458,904 | 04/08/2022 |
| 8875 | CF | Los Angeles | CA | | 04/21/2022 | 4.090 | 1,336,800 | | | | | | 4,424,551 | 12/01/2021 |
| 8878 | CF | Huntsville | TX | | 03/31/2022 | 4.120 | 3,250,000 | | | | | | 6,720,207 | 02/14/2022 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 8879 | CF | Tempe | AZ | | 04/19/2022 | 3.960 | 3,880,195 | | | | | | 6,955,870 | 12/23/2021 |
| 8880 | CF | Leesburg | FL | | 05/09/2022 | 4.420 | 2,251,840 | | | | | | 4,671,397 | 03/22/2022 |
| 8881 | CF | Fremont | CA | | 04/25/2022 | 3.850 | 2,950,000 | | | | | | 5,239,122 | 03/07/2022 |
| 8882 | CF | Ontario | CA | | 05/04/2022 | 3.890 | 3,543,992 | | | | | | 10,817,238 | 04/06/2022 |
| 8885 | CF | Hauppauge | NY | | 07/25/2022 | 4.200 | 3,824,842 | | | | | | 11,615,621 | 03/24/2022 |
| 8886 | | Jackson | TN | | 04/01/2022 | 4.100 | 5,450,203 | | | | | | 11,883,447 | 03/01/2022 |
| 8890 | CF | Rio Rancho | NM | | 07/28/2022 | 4.030 | 2,546,422 | | | | | | 6,257,983 | 03/11/2022 |
| 8894 | CF | McKinney | TX | | 06/03/2022 | 4.180 | 2,961,353 | | | | | | 5,305,048 | 03/23/2022 |
| 8897 | CF | Torrance | CA | | 05/11/2022 | 4.410 | 1,352,353 | | | | | | 2,682,993 | 03/15/2022 |
| 8898 | CF | Chester | CA | | 04/01/2022 | 4.410 | 990,906 | | | | | | 3,574,843 | 03/02/2022 |
| 8902 | CF | El Segundo | CA | | 05/06/2022 | 4.110 | 2,434,539 | | | | | | 5,357,143 | 02/21/2022 |
| 8903 | CF | Temecula | CA | | 04/21/2022 | 3.900 | 1,456,954 | | | | | | 2,926,017 | 02/25/2022 |
| 8907 | CF | Denham Springs | LA | | 05/02/2022 | 4.300 | 5,120,675 | | | | | | 8,272,443 | 03/16/2022 |
| 8908 | | Vineland | NJ | | 07/01/2022 | 4.490 | 7,896,048 | | | | | | 13,521,698 | 04/12/2022 |
| 8910 | | Mamaroneck | NY | | 06/10/2022 | 4.230 | 5,704,318 | | | | | | 11,392,277 | 03/25/2022 |
| 8913 | | Waco | TX | | 05/18/2022 | 3.800 | 9,010,153 | | | | | | 16,604,141 | 03/28/2022 |
| 8921 | | Vineland | NJ | | 07/01/2022 | 4.721 | 8,390,809 | | | | | | 12,634,721 | 04/12/2022 |
| 8922 | CF | Riverside | CA | | 06/30/2022 | 3.990 | 8,452,421 | | | | | | 20,024,831 | 03/10/2022 |
| 8927 | CF | Pearland | TX | | 05/04/2022 | 4.100 | 2,906,549 | | | | | | 4,739,966 | 03/03/2022 |
| 8929 | CF | San Francisco | CA | | 05/24/2022 | 3.980 | 7,397,073 | | | | | | 12,589,644 | 03/15/2022 |
| 8936 | CF | Hampstead | MD | | 05/06/2022 | 4.420 | 8,676,533 | | | | | | 20,153,827 | 03/06/2022 |
| 8940 | | San Diego | CA | | 05/23/2022 | 4.090 | 3,000,000 | | | | | | 6,240,615 | 03/23/2022 |
| 8942 | CF | King of Prussia | PA | | 04/20/2022 | 4.000 | 2,603,186 | | | | | | 4,190,858 | 03/23/2022 |
| 8943 | CF | Vancouver | WA | | 05/13/2022 | 3.830 | 1,458,799 | | | | | | 3,459,831 | 03/21/2022 |
| 8944 | | New York | NY | | 05/13/2022 | 3.950 | 4,577,724 | | | | | | 6,253,718 | 03/17/2022 |
| 8946 | CF | Madison Heights | MI | | 05/13/2022 | 3.750 | 2,137,252 | | | | | | 3,693,920 | 03/21/2022 |
| 8949 | CF | Lansing | MI | | 05/16/2022 | 3.660 | 22,349,788 | | | | | | 31,936,011 | 03/29/2022 |
| 8953 | CF | Buffalo | NY | | 05/27/2022 | 3.790 | 5,536,841 | | | | | | 7,614,648 | 03/31/2022 |
| 8955 | CF | Buffalo | NY | | 06/24/2022 | 4.140 | 9,364,229 | | | | | | 14,538,816 | 04/25/2022 |
| 8956 | CF | Buffalo | NY | | 06/24/2022 | 4.140 | 5,364,923 | | | | | | 7,863,017 | 04/25/2022 |
| 8960 | CF | Lewiston | NY | | 06/27/2022 | 4.140 | 10,778,617 | | | | | | 17,320,533 | 04/20/2022 |
| 8963 | CF | Clearfield | UT | | 04/20/2022 | 3.900 | 2,331,126 | | | | | | 4,959,636 | 03/22/2022 |
| 8965 | CF | San Jose | CA | | 05/13/2022 | 3.550 | 2,466,729 | | | | | | 5,913,279 | 03/22/2022 |
| 8969 | CF | Bonaire | GA | | 06/08/2022 | 4.270 | 984,604 | | | | | | 2,281,071 | 04/05/2022 |
| 8970 | CF | Miami | FL | | 07/19/2022 | 4.850 | 14,291,657 | | | | | | 21,087,892 | 04/30/2022 |
| 8971 | CF | Phoenix | AZ | | 07/19/2022 | 4.850 | 15,346,745 | | | | | | 22,690,984 | 05/02/2022 |
| 8972 | CF | Orlando | FL | | 07/19/2022 | 4.850 | 9,687,633 | | | | | | 14,390,985 | 04/28/2022 |
| 8973 | CF | Escanaba | MI | | 05/26/2022 | 4.450 | 1,112,693 | | | | | | 2,154,007 | 04/03/2022 |
| 8974 | | Daytona Beach | FL | | 05/10/2022 | 4.380 | 8,362,028 | | | | | | 12,584,889 | 04/05/2022 |
| 8975 | CF | Lake Forest | CA | | 05/20/2022 | 3.850 | 1,926,463 | | | | | | 5,700,621 | 04/12/2022 |
| 8977 | CF | Lenoir | NC | | 06/03/2022 | 4.300 | 6,034,012 | | | | | | 14,251,371 | 04/05/2022 |
| 8982 | | Round Rock | TX | | 06/14/2022 | 4.330 | 8,500,000 | | | | | | 13,480,406 | 03/23/2022 |
| 8983 | CF | Central Falls | RI | | 07/06/2022 | 4.310 | 6,398,272 | | | | | | 14,181,850 | 04/26/2022 |
| 8984 | CF | Lincoln | RI | | 07/06/2022 | 4.310 | 11,633,222 | | | | | | 25,517,516 | 04/26/2022 |
| 8985 | CF | Pawtucket | RI | | 07/06/2022 | 4.310 | 3,780,797 | | | | | | 7,614,558 | 04/26/2022 |
| 8993 | CF | San Luis Obispo | CA | | 08/02/2022 | 4.720 | 2,432,514 | | | | | | 10,279,023 | 06/14/2022 |
| 8996 | CF | Milwaukee | WI | | 06/17/2022 | 4.550 | 13,597,880 | | | | | | 25,383,087 | 05/12/2022 |
| 8997 | | Jacksonville | FL | | 07/13/2022 | 4.910 | 5,831,505 | | | | | | 7,891,705 | 04/19/2022 |
| 8998 | | Grand Haven | MI | | 05/10/2022 | 4.750 | 725,949 | | | | | | 1,323,078 | 04/20/2022 |
| 9000 | CF | El Cajon | CA | | 07/08/2022 | 5.000 | 749,824 | | | | | | 2,877,089 | 05/08/2022 |
| 9009 | | Clute | TX | | 05/03/2022 | 4.950 | 5,092,481 | | | | | | 7,378,449 | 04/15/2022 |
| 9010 | | San Jose | CA | | 07/12/2022 | 5.130 | 1,427,406 | | | | | | 8,825,758 | 05/02/2022 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 9011 | CF | Orem | UT | | 07/07/2022 | 4.770 | 4,737,099 | | | | | | 7,530,781 | 05/04/2022 |
| 9012 | | Boise | ID | | 05/18/2022 | 4.230 | 8,492,921 | | | | | | 17,169,730 | 04/12/2022 |
| 9013 | | Bakersfield | CA | | 06/24/2022 | 4.820 | 4,925,408 | | | | | | 12,152,951 | 04/28/2022 |
| 9014 | | Ludlow | MA | | 08/10/2022 | 4.650 | 21,844,384 | | | | | | 48,099,318 | 04/25/2022 |
| 9017 | | Williamsburg | VA | | 05/27/2022 | 4.960 | 7,263,755 | | | | | | 8,445,468 | 04/23/2022 |
| 9018 | CF | West Linn | OR | | 06/17/2022 | 4.350 | 5,422,453 | | | | | | 13,557,398 | 04/20/2022 |
| 9022 | | New Braunfels | TX | | 06/24/2022 | 5.100 | 3,980,690 | | | | | | 7,637,964 | 05/24/2022 |
| 9025 | CF | Virginia Beach | VA | | 06/27/2022 | 5.020 | 5,850,000 | | | | | | 8,672,501 | 05/13/2022 |
| 9026 | CF | Lewisville | TX | | 08/10/2022 | 5.270 | 1,221,363 | | | | | | 2,261,434 | 05/26/2022 |
| 9027 | | Plover | WI | | 07/01/2022 | 5.290 | 2,561,355 | | | | | | 7,405,319 | 05/13/2022 |
| 9028 | | Tulsa | OK | | 06/28/2022 | 4.720 | 5,040,280 | | | | | | 15,959,422 | 05/17/2022 |
| 9029 | | Lehi | UT | | 07/07/2022 | 4.560 | 7,293,225 | | | | | | 10,562,073 | 05/22/2022 |
| 9040 | | Cleveland | OH | | 06/30/2022 | 5.210 | 4,000,000 | | | | | | 12,560,730 | 03/29/2022 |
| 9041 | CF | Carson City | NV | | 08/16/2022 | 5.050 | 2,922,747 | | | | | | 7,104,648 | 05/18/2022 |
| 9047 | | New York | NY | | 07/15/2022 | 4.620 | 7,644,818 | | | | | | 16,984,422 | 05/30/2022 |
| 9050 | CF | Surprise | AZ | | 08/01/2022 | 4.580 | 2,585,515 | | | | | | 13,405,100 | 02/21/2022 |
| 9051 | CF | Snohomish | WA | | 07/25/2022 | 4.870 | 1,469,547 | | | | | | 2,709,171 | 07/15/2022 |
| 9055 | | San Jose | CA | | 09/16/2022 | 5.720 | 10,000,000 | | | | | | 16,403,446 | 07/16/2022 |
| 9060 | | Baltimore | MD | | 08/31/2022 | 5.190 | 828,548 | | | | | | 1,618,546 | 06/21/2022 |
| 9061 | CF | Santa Fe Springs | CA | | 08/08/2022 | 4.610 | 6,741,737 | | | | | | 15,566,337 | 06/08/2022 |
| 9063 | CF | Elmhurst | IL | | 08/01/2022 | 4.790 | 3,108,588 | | | | | | 5,681,575 | 06/07/2022 |
| 9064 | CF | Odessa | TX | | 08/12/2022 | 4.860 | 2,239,139 | | | | | | 4,424,481 | 06/08/2022 |
| 9065 | CF | Houston | TX | | 08/12/2022 | 4.710 | 2,870,253 | | | | | | 7,901,333 | 06/14/2022 |
| 9067 | CF | Garland | TX | | 08/17/2022 | 5.200 | 1,374,935 | | | | | | 4,259,690 | 06/22/2022 |
| 9068 | CF | Burnsville | MN | | 08/08/2022 | 5.200 | 982,097 | | | | | | 2,104,552 | 06/27/2022 |
| 9069 | CF | Edina | MN | | 08/08/2022 | 5.200 | 982,097 | | | | | | 2,409,572 | 06/27/2022 |
| 9070 | | Denver | CO | | 08/19/2022 | 5.890 | 12,606,050 | | | | | | 17,949,316 | 06/28/2022 |
| 9071 | | Rancho Cordova | CA | | 08/24/2022 | 5.900 | 5,627,131 | | | | | | 10,841,755 | 06/10/2022 |
| 9072 | CF | Troy | MI | | 08/11/2022 | 4.990 | 1,223,732 | | | | | | 1,996,265 | 06/14/2022 |
| 9073 | CF | Chicago | IL | | 08/09/2022 | 4.450 | 3,456,384 | | | | | | 8,345,226 | 06/21/2022 |
| 9075 | CF | Austin | TX | | 09/14/2022 | 5.380 | 2,345,126 | | | | | | 4,886,813 | 07/13/2022 |
| 9076 | CF | Jacksonville | FL | | 09/14/2022 | 5.380 | 2,345,126 | | | | | | 4,144,637 | 07/20/2022 |
| 9077 | CF | Seattle | WA | | 08/17/2022 | 5.010 | 2,143,021 | | | | | | 4,129,997 | 07/11/2022 |
| 9078 | CF | Eastlake | OH | | 09/12/2022 | 5.320 | 4,103,129 | | | | | | 6,099,102 | 07/14/2022 |
| 9080 | CF | Rowlett | TX | | 08/08/2022 | 4.890 | 1,554,940 | | | | | | 2,779,691 | 07/06/2022 |
| 9081 | CF | D'Iberville | MS | | 08/24/2022 | 5.380 | 5,121,099 | | | | | | 9,211,157 | 07/20/2022 |
| 9085 | CF | Cincinnati | OH | | 08/31/2022 | 4.930 | 3,749,138 | | | | | | 6,037,504 | 06/29/2022 |
| 9088 | CF | Van Nuys | CA | | 08/25/2022 | 5.480 | 1,512,493 | | | | | | 3,935,980 | 07/15/2022 |
| 9089 | CF | Van Nuys | CA | | 08/25/2022 | 5.480 | 1,317,333 | | | | | | 3,263,466 | 07/15/2022 |
| 9090 | CF | Encino | CA | | 09/09/2022 | 5.600 | 2,463,123 | | | | | | 4,997,538 | 06/29/2022 |
| 9091 | CF | Detroit | MI | | 09/02/2022 | 5.380 | 1,954,272 | | | | | | 6,021,857 | 07/11/2022 |
| 9092 | | Tucson | AZ | | 11/10/2022 | 5.170 | 2,347,583 | | | | | | 4,140,000 | 09/26/2022 |
| 9094 | CF | Antioch | CA | | 08/23/2022 | 4.970 | 2,260,991 | | | | | | 9,670,680 | 07/14/2022 |
| 9095 | CF | Jurupa Valley | CA | | 09/20/2022 | 4.820 | 1,767,869 | | | | | | 7,738,700 | 07/15/2022 |
| 9096 | CF | Smyrna | GA | | 10/06/2022 | 5.160 | 3,222,101 | | | | | | 6,228,508 | 07/18/2022 |
| 9097 | CF | Traverse City | MI | | 09/09/2022 | 5.510 | 4,030,608 | | | | | | 7,764,139 | 07/24/2022 |
| 9099 | CF | Benton | AR | | 09/14/2022 | 4.910 | 5,072,751 | | | | | | 9,090,583 | 08/12/2022 |
| 9102 | CF | Logan | UT | | 09/14/2022 | 4.700 | 7,310,875 | | | | | | 12,224,957 | 07/18/2022 |
| 9103 | CF | Harrisburg | PA | | 09/13/2022 | 5.250 | 2,088,920 | | | | | | 5,638,500 | 07/12/2022 |
| 9104 | CF | Wayne | MI | | 09/15/2022 | 4.850 | 2,998,382 | | | | | | 6,242,424 | 07/29/2022 |
| 9105 | CF | Pleasanton | CA | | 09/13/2022 | 5.050 | 1,081,156 | | | | | | 5,702,348 | 07/20/2022 |
| 9106 | CF | Wooster | OH | | 09/14/2022 | 4.920 | 4,051,708 | | | | | | 6,016,818 | 07/12/2022 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 9107 | | Santa Monica | CA | | 09/13/2022 | 4.850 | 3,226,674 | | | | | | 12,776,800 | 07/15/2022 |
| 9109 | CF | Irwin | PA | | 10/17/2022 | 5.040 | 3,421,027 | | | | | | 6,105,421 | 08/12/2022 |
| 9110 | CF | Santa Clarita | CA | | 09/08/2022 | 4.760 | 1,850,000 | | | | | | 3,594,505 | 07/27/2022 |
| 9112 | CF | Sterling Heights | MI | | 09/22/2022 | 4.900 | 5,108,494 | | | | | | 21,213,217 | 07/25/2022 |
| 9113 | CF | Brownstown Twp | MI | | 09/22/2022 | 4.900 | 6,483,857 | | | | | | 19,964,226 | 07/25/2022 |
| 9114 | | Greenville | SC | | 09/22/2022 | 4.900 | 3,634,890 | | | | | | 18,413,980 | 07/25/2022 |
| 9117 | CF | San Diego | CA | | 09/28/2022 | 4.920 | 2,146,241 | | | | | | 5,500,938 | 07/26/2022 |
| 9118 | CF | Houston | TX | | 09/30/2022 | 4.880 | 4,326,003 | | | | | | 6,343,413 | 08/03/2022 |
| 9119 | CF | Houston | TX | | 09/28/2022 | 4.350 | 2,467,827 | | | | | | 3,777,152 | 07/27/2022 |
| 9120 | CF | Dallas | TX | | 10/11/2022 | 5.196 | 3,234,744 | | | | | | 7,187,281 | 08/10/2022 |
| 9121 | | Florence | OR | | 09/27/2022 | 5.410 | 1,042,671 | | | | | | 2,012,871 | 08/24/2022 |
| 9122 | CF | Snellville | GA | | 08/31/2022 | 5.510 | 2,266,728 | | | | | | 4,580,357 | 08/04/2022 |
| 9123 | | Monterey Park | CA | | 10/24/2022 | 4.850 | 7,220,207 | | | | | | 26,191,215 | 08/15/2022 |
| 9124 | CF | Asheville | NC | | 09/01/2022 | 4.330 | 2,346,046 | | | | | | 18,742,288 | 08/13/2022 |
| 9125 | CF | Grapevine | TX | | 10/18/2022 | 4.890 | 1,789,271 | | | | | | 5,467,968 | 09/02/2022 |
| 9128 | CF | Canfield | OH | | 09/20/2022 | 5.150 | 5,272,345 | | | | | | 10,578,654 | 08/04/2022 |
| 9129 | CF | Valdosta | GA | | 11/04/2022 | 5.730 | 14,698,172 | | | | | | 43,800,000 | 10/01/2022 |
| 9130 | | Cleveland | OH | | 10/11/2022 | 4.580 | 2,608,305 | | | | | | 7,997,877 | 08/11/2022 |
| 9131 | CF | Leander | TX | | 09/27/2022 | 4.910 | 7,234,903 | | | | | | 12,079,733 | 08/10/2022 |
| 9133 | CF | Burnsville | MN | | 10/13/2022 | 4.790 | 5,856,693 | | | | | | 10,134,107 | 08/09/2022 |
| 9134 | CF | Frederick | MD | | 10/28/2022 | 5.250 | 4,647,456 | | | | | | 6,132,874 | 08/26/2022 |
| 9135 | | Los Angeles | CA | | 10/05/2022 | 4.830 | 13,500,000 | | | | | | 37,347,653 | 09/02/2022 |
| 9137 | CF | Kyle | TX | | 10/03/2022 | 4.750 | 5,118,553 | | | | | | 7,109,491 | 08/12/2022 |
| 9138 | CF | Woodinville | WA | | 10/28/2022 | 4.950 | 11,461,683 | | | | | | 19,411,082 | 09/06/2022 |
| 9140 | CF | Herriman | UT | | 09/23/2022 | 4.730 | 3,412,118 | | | | | | 6,379,036 | 08/08/2022 |
| 9143 | CF | Houston | TX | | 01/11/2023 | 6.100 | 7,219,554 | | | | | | 13,340,000 | 10/18/2022 |
| 9145 | CF | Macon | GA | | 10/05/2022 | 5.160 | 1,513,411 | | | | | | 2,015,371 | 08/17/2022 |
| 9148 | CF | Glendale Heights | IL | | 10/24/2022 | 5.010 | 4,785,214 | | | | | | 6,491,014 | 08/19/2022 |
| 9152 | | Miami Beach | FL | | 11/01/2022 | 5.680 | 13,801,879 | | | | | | 40,500,000 | 09/06/2022 |
| 9154 | CF | Sarasota | FL | | 10/18/2022 | 4.920 | 4,451,476 | | | | | | 9,549,922 | 08/25/2022 |
| 9156 | | Tumwater | WA | | 10/18/2022 | 4.830 | 2,848,381 | | | | | | 9,028,504 | 08/29/2022 |
| 9157 | CF | Venice | CA | | 11/03/2022 | 5.700 | 5,915,403 | | | | | | 23,400,000 | 09/02/2022 |
| 9160 | CF | Woodinville | WA | | 10/21/2022 | 4.900 | 12,216,138 | | | | | | 26,519,094 | 09/13/2022 |
| 9164 | CF | Zebulon | NC | | 10/14/2022 | 5.100 | 3,871,705 | | | | | | 8,364,268 | 09/09/2022 |
| 9165 | CF | Vestal | NY | | 12/16/2022 | 5.040 | 9,866,014 | | | | | | 23,010,000 | 09/13/2022 |
| 9169 | | Tampa | FL | | 11/22/2022 | 5.870 | 1,777,354 | | | | | | 6,300,000 | 10/13/2022 |
| 9171 | | Centennial | CO | | 11/09/2022 | 5.310 | 6,409,343 | | | | | | 13,430,000 | 09/15/2022 |
| 9173 | CF | Houston | TX | | 10/26/2022 | 5.250 | 13,293,325 | | | | | | 29,012,008 | 09/15/2022 |
| 9174 | CF | San Diego | CA | | 10/31/2022 | 5.670 | 9,500,000 | | | | | | 13,703,869 | 09/20/2022 |
| 9175 | CF | Wexford | PA | | 10/31/2022 | 5.430 | 9,544,970 | | | | | | 21,105,704 | 09/16/2022 |
| 9180 | CF | Madison | AL | | 11/22/2022 | 5.350 | 2,100,000 | | | | | | 6,790,000 | 10/05/2022 |
| 9183 | | Buena Park | CA | | 11/18/2022 | 5.300 | 1,331,137 | | | | | | 22,870,000 | 09/27/2022 |
| 9185 | | Philadelphia | PA | | 12/08/2022 | 5.980 | 2,192,636 | | | | | | 4,250,000 | 10/19/2022 |
| 9187 | CF | Lake Grove | OR | | 11/23/2022 | 5.400 | 1,666,931 | | | | | | 3,610,000 | 09/30/2022 |
| 9195 | CF | Oklahoma City | OK | | 11/23/2022 | 5.490 | 6,000,000 | | | | | | 10,620,000 | 09/30/2022 |
| 9196 | CF | Las Vegas | NV | | 11/14/2022 | 5.750 | 6,909,950 | | | | | | 19,300,000 | 10/11/2022 |
| 9197 | CF | Los Angeles | CA | | 11/15/2022 | 5.650 | 6,100,000 | | | | | | 23,000,000 | 10/12/2022 |
| 9200 | CF | Cincinnati | OH | | 02/13/2023 | 5.600 | 1,331,706 | | | | | | 2,090,000 | 01/06/2023 |
| 9202 | | Las Vegas | NV | | 12/01/2022 | 5.730 | 4,416,618 | | | | | | 15,500,000 | 10/11/2022 |
| 9203 | CF | Rancho Cucamonga | CA | | 12/01/2022 | 5.620 | 4,440,704 | | | | | | 27,400,000 | 10/12/2022 |
| 9205 | | Oklahoma City | OK | | 12/15/2022 | 5.700 | 4,250,000 | | | | | | 7,660,000 | 10/19/2022 |
| 9206 | CF | Jacksonville | FL | | 12/29/2022 | 6.100 | 2,066,329 | | | | | | 4,100,000 | 11/04/2022 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 9207 | CF | Culver City | CA | | 06/26/2023 | 6.410 | 10,948,860 | | | | | | 22,900,000 | 11/15/2022 |
| 9208 | | Tucson | AZ | | 12/13/2022 | 6.320 | 959,877 | | | | | | 3,170,000 | 10/30/2022 |
| 9210 | CF | Lynchburg | VA | | 12/08/2022 | 6.230 | 3,538,089 | | | | | | 7,200,000 | 10/27/2022 |
| 9213 | CF | Memphis | TN | | 12/16/2022 | 5.910 | 1,878,304 | | | | | | 3,400,000 | 10/24/2022 |
| 9216 | CF | Mesa | AZ | | 01/17/2023 | 5.890 | 5,500,000 | | | | | | 18,550,000 | 11/15/2022 |
| 9217 | CF | Orlando | FL | | 12/30/2022 | 6.190 | 19,783,297 | | | | | | 38,400,000 | 11/12/2022 |
| 9218 | | St George | UT | | 12/27/2022 | 6.520 | 8,215,514 | | | | | | 22,230,000 | 11/07/2022 |
| 9219 | | Essington | PA | | 12/20/2022 | 6.560 | 7,190,816 | | | | | | 18,100,000 | 10/27/2022 |
| 9222 | CF | Covina | CA | | 12/14/2022 | 6.040 | 3,951,245 | | | | | | 9,250,000 | 11/08/2022 |
| 9224 | CF | Union | NJ | | 12/23/2022 | 6.310 | 1,968,931 | | | | | | 9,270,000 | 11/11/2022 |
| 9225 | | Bellflower | CA | | 12/23/2022 | 6.000 | 2,471,929 | | | | | | 9,350,000 | 11/29/2022 |
| 9229 | CF | Memphis | TN | | 02/02/2023 | 6.190 | 14,000,000 | | | | | | 32,500,000 | 01/06/2023 |
| 9230 | CF | Canton | OH | | 02/02/2023 | 6.190 | 11,000,000 | | | | | | 25,100,000 | 12/31/2022 |
| 9231 | CF | Madison | WI | | 02/02/2023 | 6.190 | 10,000,000 | | | | | | 23,600,000 | 01/05/2023 |
| 9232 | CF | Fort Wayne | IN | | 02/02/2023 | 6.190 | 7,000,000 | | | | | | 15,500,000 | 01/04/2023 |
| 9233 | CF | Springfield | IL | | 02/02/2023 | 6.190 | 8,000,000 | | | | | | 18,860,000 | 01/04/2023 |
| 9234 | CF | San Antonio | TX | | 02/02/2023 | 6.190 | 7,500,000 | | | | | | 17,800,000 | 01/03/2023 |
| 9235 | CF | Greendale | WI | | 02/02/2023 | 6.190 | 5,600,000 | | | | | | 18,500,000 | 01/05/2023 |
| 9236 | CF | El Paso | TX | | 02/02/2023 | 6.190 | 4,200,000 | | | | | | 10,600,000 | 01/05/2023 |
| 9237 | CF | Kearney | NE | | 02/02/2023 | 6.190 | 3,000,000 | | | | | | 7,300,000 | 01/12/2023 |
| 9238 | CF | Lombard | IL | | 02/02/2023 | 6.190 | 4,000,000 | | | | | | 15,800,000 | 01/04/2023 |
| 9239 | CF | Phoenix | AZ | | 02/02/2023 | 6.190 | 1,700,000 | | | | | | 6,500,000 | 01/04/2023 |
| 9241 | CF | Memphis | TN | | 03/08/2023 | 5.850 | 5,930,532 | | | | | | 8,910,000 | 12/13/2022 |
| 9243 | CF | Alexandria | LA | | 12/29/2022 | 6.750 | 985,471 | | | | | | 2,090,000 | 12/02/2022 |
| 9245 | CF | Los Angeles | CA | | 02/01/2023 | 5.800 | 6,233,410 | | | | | | 18,300,000 | 11/30/2022 |
| 9246 | CF | Los Angeles | CA | | 02/01/2023 | 5.800 | 8,311,213 | | | | | | 28,200,000 | 11/30/2022 |
| 9247 | CF | Dallas | TX | | 01/30/2023 | 6.200 | 989,535 | | | | | | 2,640,000 | 12/13/2022 |
| 9251 | CF | Monroe | WA | | 02/01/2023 | 5.550 | 2,966,786 | | | | | | 10,550,000 | 12/21/2022 |
| 9252 | CF | South Salt Lake | UT | | 02/10/2023 | 5.900 | 5,800,000 | | | | | | 13,275,000 | 12/14/2022 |
| 9257 | CF | Shelbyville | KY | | 02/28/2023 | 5.780 | 1,676,719 | | | | | | 3,200,000 | 01/04/2023 |
| 9258 | CF | Cleveland | OH | | 03/13/2023 | 5.840 | 2,074,727 | | | | | | 3,650,000 | 01/25/2023 |
| 9259 | CF | Moraine | OH | | 01/31/2023 | 5.800 | 659,811 | | | | | | 2,450,000 | 12/29/2022 |
| 9260 | CF | Falconer | NY | | 01/31/2023 | 5.800 | 1,083,272 | | | | | | 3,400,000 | 12/13/2022 |
| 9262 | | Naperville | IL | | 03/03/2023 | 6.500 | 1,382,805 | | | | | | 6,400,000 | 01/10/2023 |
| 9263 | CF | Santa Barbara | CA | | 02/21/2023 | 5.600 | 1,980,301 | | | | | | 4,820,000 | 12/15/2022 |
| 9264 | CF | Florence | KY | | 03/16/2023 | 5.980 | 6,876,371 | | | | | | 14,700,000 | 01/01/2023 |
| 9265 | CF | Signal Hill | CA | | 02/24/2023 | 6.050 | 5,205,081 | | | | | | 17,500,000 | 12/29/2022 |
| 9266 | CF | Gardena | CA | | 02/24/2023 | 6.050 | 8,126,200 | | | | | | 22,500,000 | 12/29/2022 |
| 9267 | CF | Los Angeles | CA | | 02/24/2023 | 6.050 | 6,400,975 | | | | | | 19,250,000 | 12/29/2022 |
| 9273 | CF | East Troy | WI | | 04/14/2023 | 5.800 | 4,875,796 | | | | | | 14,000,000 | 02/20/2023 |
| 9275 | CF | Madison | AL | | 02/22/2023 | 5.720 | 3,007,855 | | | | | | 5,100,000 | 01/04/2023 |
| 9276 | CF | Fredericksburg | VA | | 03/27/2023 | 6.140 | 4,448,241 | | | | | | 18,100,000 | 01/25/2023 |
| 9278 | CF | Carpinteria | CA | | 02/23/2023 | 6.170 | 5,922,514 | | | | | | 15,560,000 | 09/20/2022 |
| 9280 | CF | Pensacola | FL | | 02/28/2023 | 6.490 | 1,842,382 | | | | | | 4,250,000 | 02/28/2023 |
| 9281 | CF | Garden Grove | CA | | 03/31/2023 | 5.850 | 12,700,000 | | | | | | 38,350,000 | 02/25/2023 |
| 9282 | CF | Palm Bay | FL | | 03/31/2023 | 5.850 | 4,800,000 | | | | | | 11,650,000 | 03/01/2023 |
| 9283 | CF | Phoenix | AZ | | 03/31/2023 | 5.850 | 1,200,000 | | | | | | 2,500,000 | 02/27/2023 |
| 9285 | CF | Chicago | IL | | 03/31/2023 | 5.850 | 1,900,000 | | | | | | 4,750,000 | 02/27/2023 |
| 9286 | CF | Pooler | GA | | 03/01/2023 | 5.880 | 1,665,747 | | | | | | 3,000,000 | 01/16/2023 |
| 9287 | CF | Sanford | FL | | 05/12/2023 | 5.990 | 5,154,342 | | | | | | 9,500,000 | 11/04/2022 |
| 9288 | CF | Carlsbad | CA | | 03/10/2023 | 5.680 | 5,867,502 | | | | | | 11,850,000 | 02/07/2023 |
| 9289 | CF | Gadsden | AL | | 03/27/2023 | 6.090 | 1,749,982 | | | | | | 3,500,000 | 01/05/2023 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 9291 | CF | Mobile | AL | | 04/06/2023 | 5.720 | 1,382,845 | | | | | | 2,750,000 | 01/26/2023 |
| 9292 | CF | Commerce | CA | | 03/23/2023 | 5.680 | 5,185,285 | | | | | | 12,300,000 | 02/16/2023 |
| 9293 | CF | Miami | FL | | 03/14/2023 | 5.940 | 1,976,290 | | | | | | 4,960,000 | 01/19/2023 |
| 9295 | CF | Reno | NV | | 10/05/2023 | 6.370 | 5,482,319 | | | | | | 9,850,000 | 09/28/2023 |
| 9299 | | Calimesa | CA | | 03/24/2023 | 5.711 | 14,300,000 | | | | | | 22,450,000 | 02/02/2023 |
| 9300 | CF | Charlotte | NC | | 03/29/2023 | 5.850 | 1,679,572 | | | | | | 3,250,000 | 01/29/2023 |
| 9303 | CF | Strongsville | OH | | 05/17/2023 | 7.100 | 29,778,031 | | | | | | 98,800,000 | 03/24/2023 |
| 9306 | | Stafford | TX | | 03/17/2023 | 6.250 | 5,289,484 | | | | | | 12,900,000 | 02/08/2023 |
| 9309 | CF | Savannah | GA | | 04/07/2023 | 5.890 | 4,250,000 | | | | | | 7,750,000 | 02/10/2023 |
| 9310 | CF | Chino | CA | | 03/31/2023 | 5.610 | 5,250,000 | | | | | | 15,100,000 | 02/06/2023 |
| 9312 | CF | Wellington | FL | | 04/11/2023 | 5.840 | 6,322,978 | | | | | | 11,500,000 | 02/10/2023 |
| 9313 | CF | Chicago | IL | | 04/19/2023 | 5.780 | 3,936,898 | | | | | | 6,600,000 | 02/13/2023 |
| 9314 | | Tyler | TX | | 04/14/2023 | 5.800 | 3,000,000 | | | | | | 5,100,000 | 02/02/2023 |
| 9315 | | Cary | NC | | 04/14/2023 | 5.800 | 3,825,000 | | | | | | 6,625,000 | 03/05/2023 |
| 9316 | | Fruitland Park | FL | | 04/14/2023 | 5.800 | 4,850,000 | | | | | | 8,075,000 | 02/08/2023 |
| 9317 | CF | Monroe | MI | | 05/05/2023 | 6.430 | 4,704,382 | | | | | | 8,200,000 | 03/06/2023 |
| 9318 | CF | Ontario | CA | | 04/03/2023 | 5.650 | 9,924,458 | | | | | | 18,110,000 | 02/09/2023 |
| 9324 | CF | San Mateo | CA | | 04/12/2023 | 6.600 | 2,550,000 | | | | | | 3,750,000 | 03/01/2023 |
| 9327 | CF | Baldwin Park | CA | | 03/15/2023 | 6.050 | 7,648,098 | | | | | | 22,500,000 | 02/17/2023 |
| 9331 | CF | New York | NY | | 03/31/2023 | 6.530 | 13,700,000 | | | | | | 26,000,000 | 02/16/2023 |
| 9332 | CF | Buffalo | NY | | 06/08/2023 | 5.920 | 1,973,456 | | | | | | 4,185,000 | 03/06/2023 |
| 9335 | | Blue Ash | OH | | 04/12/2023 | 6.210 | 4,370,088 | | | | | | 8,800,000 | 03/07/2023 |
| 9337 | | Cokeville | WY | | 04/14/2023 | 6.400 | 3,400,000 | | | | | | 6,500,000 | 03/01/2023 |
| 9338 | | Cedar Rapids | IA | | 04/14/2023 | 6.400 | 8,380,000 | | | | | | 16,000,000 | 02/28/2023 |
| 9339 | | Kansas City | MO | | 04/14/2023 | 6.400 | 6,545,000 | | | | | | 12,500,000 | 03/02/2023 |
| 9340 | CF | Marco Island | FL | | 04/27/2023 | 6.510 | 1,436,245 | | | | | | 7,340,000 | 03/10/2023 |
| 9342 | CF | Salisbury | NC | | 05/17/2023 | 5.900 | 1,262,172 | | | | | | 2,700,000 | 03/21/2023 |
| 9344 | CF | Salt Lake City | UT | | 04/24/2023 | 6.200 | 4,965,945 | | | | | | 7,800,000 | 02/27/2023 |
| 9346 | CF | Hillsboro | OR | | 04/18/2023 | 5.730 | 1,780,776 | | | | | | 2,850,000 | 03/06/2023 |
| 9347 | | Mount Vernon | WA | | 05/12/2023 | 6.530 | 7,966,690 | | | | | | 17,500,000 | 03/21/2023 |
| 9348 | CF | Stockton | CA | | 05/19/2023 | 6.210 | 1,695,000 | | | | | | 3,670,000 | 03/24/2023 |
| 9349 | CF | El Segundo | CA | | 03/31/2023 | 6.090 | 711,656 | | | | | | 8,570,000 | 03/09/2023 |
| 9358 | CF | Seattle | WA | | 08/01/2023 | 6.810 | 5,050,000 | | | | | | 20,000,000 | 04/06/2023 |
| 9360 | | Peru | IL | | 04/26/2023 | 6.480 | 1,446,086 | | | | | | 2,300,000 | 03/31/2023 |
| 9363 | | Buffalo | NY | | 06/07/2023 | 6.360 | 2,650,000 | | | | | | 6,500,000 | 03/15/2023 |
| 9368 | CF | Houston | TX | | 04/12/2023 | 6.260 | 6,300,000 | | | | | | 9,330,000 | 03/02/2023 |
| 9370 | CF | Shermans Dale | PA | | 04/13/2023 | 6.020 | 5,790,196 | | | | | | 13,700,000 | 03/17/2023 |
| 9371 | CF | Oklahoma City | OK | | 05/23/2023 | 6.050 | 3,000,000 | | | | | | 8,900,000 | 03/22/2023 |
| 9374 | | Oswego | IL | | 05/26/2023 | 6.270 | 845,116 | | | | | | 2,130,000 | 03/27/2023 |
| 9376 | CF | Purcellville | VA | | 05/22/2023 | 5.950 | 1,561,087 | | | | | | 4,400,000 | 04/24/2023 |
| 9378 | CF | Angleton | TX | | 04/12/2023 | 5.910 | 1,850,000 | | | | | | 2,950,000 | 03/23/2023 |
| 9379 | CF | Vacaville | CA | | 05/24/2023 | 5.880 | 1,940,000 | | | | | | 11,600,000 | 04/17/2023 |
| 9381 | CF | Orange | CA | | 05/25/2023 | 5.390 | 8,938,979 | | | | | | 20,000,000 | 03/28/2023 |
| 9382 | CF | Stanton | CA | | 05/25/2023 | 5.490 | 2,483,361 | | | | | | 5,200,000 | 04/03/2023 |
| 9383 | CF | Houston | TX | | 05/05/2023 | 6.000 | 8,500,000 | | | | | | 16,500,000 | 03/31/2023 |
| 9384 | CF | Lewiston | NY | | 05/04/2023 | 5.870 | 2,200,000 | | | | | | 3,625,000 | 03/23/2023 |
| 9385 | CF | Wyomissing | PA | | 05/31/2023 | 6.030 | 2,279,927 | | | | | | 4,600,000 | 04/03/2023 |
| 9387 | CF | Kennesaw | GA | | 06/14/2023 | 5.950 | 1,285,707 | | | | | | 4,375,000 | 04/02/2023 |
| 9388 | CF | Jacksonville | FL | | 07/25/2023 | 5.960 | 3,678,351 | | | | | | 6,620,000 | 04/12/2023 |
| 9389 | | Loma Linda | CA | | 07/03/2023 | 5.670 | 14,388,914 | | | | | | 26,200,000 | 05/09/2023 |
| 9390 | CF | Tulare | CA | | 05/30/2023 | 6.090 | 1,536,596 | | | | | | 4,080,000 | 03/31/2023 |
| 9391 | CF | Novi | MI | | 06/23/2023 | 5.810 | 1,236,031 | | | | | | 2,680,000 | 04/13/2023 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 9395 | CF | Santee | CA | | 07/07/2023 | 5.800 | 4,481,249 | | | | | | 9,000,000 | 05/03/2023 |
| 9396 | CF | Santee | CA | | 06/01/2023 | 5.660 | 3,980,000 | | | | | | 22,390,000 | 04/13/2023 |
| 9397 | CF | Raleigh | NC | | 07/19/2023 | 5.870 | 5,451,291 | | | | | | 9,600,000 | 05/27/2023 |
| 9398 | CF | San Diego | CA | | 06/09/2023 | 5.820 | 5,955,063 | | | | | | 17,000,000 | 04/14/2023 |
| 9401 | CF | Van Nuys | CA | | 05/25/2023 | 5.600 | 1,436,497 | | | | | | 4,850,000 | 04/21/2023 |
| 9402 | CF | Kirkland | WA | | 07/17/2023 | 5.600 | 29,870,200 | | | | | | 111,000,000 | 03/13/2023 |
| 9403 | CF | McAllen | TX | | 05/04/2023 | 5.990 | 1,633,055 | | | | | | 2,700,000 | 04/12/2023 |
| 9405 | CF | Austin | TX | | 05/31/2023 | 5.960 | 2,477,949 | | | | | | 12,400,000 | 04/13/2023 |
| 9406 | CF | Gilroy | CA | | 06/12/2023 | 5.750 | 1,650,000 | | | | | | 4,110,000 | 04/25/2023 |
| 9407 | CF | Stockton | CA | | 06/12/2023 | 5.750 | 1,000,000 | | | | | | 2,020,000 | 04/21/2023 |
| 9408 | CF | Stockton | CA | | 06/12/2023 | 5.750 | 1,200,000 | | | | | | 2,830,000 | 04/21/2023 |
| 9409 | CF | Corona | CA | | 06/30/2023 | 6.000 | 1,191,255 | | | | | | 2,300,000 | 04/18/2023 |
| 9410 | CF | Anaheim | CA | | 06/30/2023 | 6.000 | 1,523,814 | | | | | | 3,300,000 | 04/18/2023 |
| 9411 | CF | Anaheim | CA | | 06/30/2023 | 6.000 | 2,283,239 | | | | | | 5,000,000 | 04/18/2023 |
| 9413 | CF | Charlotte | NC | | 07/05/2023 | 6.350 | 2,985,891 | | | | | | 9,890,000 | 05/08/2023 |
| 9428 | CF | Fort Worth | TX | | 05/22/2023 | 5.680 | 2,250,000 | | | | | | 3,500,000 | 04/18/2023 |
| 9429 | CF | Thousand Palms | CA | | 06/22/2023 | 5.900 | 1,608,013 | | | | | | 2,650,000 | 04/19/2023 |
| 9432 | CF | Tempe | AZ | | 06/22/2023 | 6.220 | 3,665,000 | | | | | | 6,850,000 | 05/05/2023 |
| 9434 | CF | Simi Valley | CA | | 06/15/2023 | 5.770 | 1,691,074 | | | | | | 6,900,000 | 04/27/2023 |
| 9435 | CF | Santa Barbara | CA | | 06/16/2023 | 5.660 | 845,444 | | | | | | 4,130,000 | 04/20/2023 |
| 9437 | | Tucson | AZ | | 07/13/2023 | 5.850 | 7,455,376 | | | | | | 17,200,000 | 05/25/2023 |
| 9438 | | Port Wentworth | GA | | 07/11/2023 | 5.950 | 10,140,228 | | | | | | 21,100,000 | 05/15/2023 |
| 9439 | CF | Chino | CA | | 07/07/2023 | 5.450 | 5,071,568 | | | | | | 12,290,000 | 05/09/2023 |
| 9440 | CF | Redondo Beach | CA | | 06/22/2023 | 5.970 | 2,978,037 | | | | | | 6,850,000 | 05/02/2023 |
| 9441 | CF | Santa Barbara | CA | | 06/30/2023 | 5.930 | 3,623,116 | | | | | | 14,900,000 | 05/16/2023 |
| 9442 | CF | Houston | TX | | 05/18/2023 | 5.610 | 1,696,081 | | | | | | 2,450,000 | 04/18/2023 |
| 9444 | CF | Van Buren Twp | MI | | 08/07/2023 | 5.790 | 62,630,000 | | | | | | 107,295,000 | 05/03/2023 |
| 9455 | CF | Baltimore | MD | | 06/30/2023 | 6.170 | 1,241,124 | | | | | | 2,300,000 | 05/09/2023 |
| 9456 | CF | Albuquerque | NM | | 06/30/2023 | 6.080 | 5,525,000 | | | | | | 10,950,000 | 05/16/2023 |
| 9457 | CF | Bowmansville | NY | | 06/02/2023 | 5.900 | 2,775,077 | | | | | | 7,300,000 | 05/09/2023 |
| 9459 | CF | San Francisco | CA | | 06/30/2023 | 6.230 | 1,836,983 | | | | | | 5,550,000 | 05/25/2023 |
| 9460 | CF | Raleigh | NC | | 07/20/2023 | 6.000 | 4,175,575 | | | | | | 12,550,000 | 05/10/2023 |
| 9462 | CF | Simi Valley | CA | | 06/30/2023 | 5.940 | 1,300,526 | | | | | | 10,580,000 | 05/10/2023 |
| 9463 | CF | Whites Creek | TN | | 07/12/2023 | 5.670 | 8,156,127 | | | | | | 14,700,000 | 05/22/2023 |
| 9467 | CF | Vallejo | CA | | 07/11/2023 | 5.720 | 8,000,000 | | | | | | 24,700,000 | 05/16/2023 |
| 9468 | CF | Brooklyn | NY | | 06/01/2023 | 5.790 | 4,000,000 | | | | | | 7,950,000 | 04/28/2023 |
| 9471 | | Brooklyn | NY | | 05/26/2023 | 5.850 | 1,709,529 | | | | | | 2,950,000 | 05/19/2023 |
| 9473 | CF | Brea | CA | | 07/13/2023 | 5.390 | 7,253,444 | | | | | | 14,000,000 | 05/15/2023 |
| 9477 | CF | New York | NY | | 07/14/2023 | 5.690 | 3,481,344 | | | | | | 7,600,000 | 05/19/2023 |
| 9481 | CF | Seattle | WA | | 07/18/2023 | 6.210 | 6,000,000 | | | | | | 12,780,000 | 05/17/2023 |
| 9482 | CF | Pomona | CA | | 08/25/2023 | 5.950 | 2,990,910 | | | | | | 5,580,000 | 05/26/2023 |
| 9484 | | Glendale | AZ | | 07/12/2023 | 6.090 | 10,757,406 | | | | | | 30,600,000 | 05/12/2023 |
| 9485 | CF | Los Angeles | CA | | 07/14/2023 | 5.720 | 1,891,963 | | | | | | 6,600,000 | 05/25/2023 |
| 9486 | | Flagstaff | AZ | | 08/09/2023 | 6.060 | 3,463,898 | | | | | | 9,750,000 | 06/06/2023 |
| 9487 | CF | Watsonville | CA | | 08/14/2023 | 6.200 | 1,608,186 | | | | | | 2,900,000 | 06/19/2023 |
| 9489 | CF | West Hollywood | CA | | 07/14/2023 | 5.770 | 993,977 | | | | | | 3,500,000 | 05/25/2023 |
| 9490 | CF | Phoenix | AZ | | 06/29/2023 | 5.870 | 4,168,782 | | | | | | 8,290,000 | 05/18/2023 |
| 9492 | CF | Redford | MI | | 08/04/2023 | 5.940 | 854,348 | | | | | | 1,580,000 | 05/22/2023 |
| 9493 | CF | Littleton | CO | | 07/13/2023 | 5.660 | 2,688,449 | | | | | | 5,200,000 | 05/26/2023 |
| 9494 | CF | Centennial | CO | | 07/13/2023 | 5.860 | 4,481,460 | | | | | | 9,500,000 | 05/26/2023 |
| 9496 | CF | Norcross | GA | | 07/28/2023 | 5.950 | 5,451,745 | | | | | | 15,550,000 | 05/19/2023 |
| 9497 | CF | Los Angeles | CA | | 06/30/2023 | 6.040 | 1,840,769 | | | | | | 6,080,000 | 05/10/2023 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 9498 | CF | Las Vegas | NV | | 07/21/2023 | 5.660 | 9,938,763 | | | | | | 21,310,000 | 05/26/2023 |
| 9499 | CF | San Diego | CA | | 08/07/2023 | 5.850 | 5,915,801 | | | | | | 19,500,000 | 05/22/2023 |
| 9500 | | Metairie | LA | | 07/31/2023 | 5.850 | 11,431,576 | | | | | | 21,555,000 | 05/25/2023 |
| 9501 | CF | Calumet City | IL | | 07/17/2023 | 5.650 | 2,190,570 | | | | | | 3,900,000 | 05/16/2023 |
| 9509 | CF | Moreno Valley | CA | | 07/18/2023 | 5.190 | 3,981,320 | | | | | | 7,110,000 | 05/25/2023 |
| 9510 | CF | Van Nuys | CA | | 07/18/2023 | 5.290 | 1,440,613 | | | | | | 3,050,000 | 05/23/2023 |
| 9515 | CF | Colorado Springs | CO | | 07/14/2023 | 6.050 | 1,615,622 | | | | | | 4,835,000 | 05/16/2023 |
| 9516 | CF | Philadelphia | PA | | 08/11/2023 | 6.100 | 7,567,437 | | | | | | 16,100,000 | 06/12/2023 |
| 9519 | CF | Daytona Beach | FL | | 08/16/2023 | 5.570 | 4,877,241 | | | | | | 7,500,000 | 06/19/2023 |
| 9520 | CF | McAllen | TX | | 08/16/2023 | 5.570 | 9,804,249 | | | | | | 16,300,000 | 06/21/2023 |
| 9521 | CF | Houston | TX | | 06/30/2023 | 6.020 | 10,000,000 | | | | | | 18,400,000 | 05/11/2023 |
| 9524 | CF | Long Island City | NY | | 08/15/2023 | 6.350 | 20,188,117 | | | | | | 48,500,000 | 07/06/2023 |
| 9525 | CF | Tampa | FL | | 07/28/2023 | 5.910 | 2,485,260 | | | | | | 7,600,000 | 05/22/2023 |
| 9526 | CF | Santa Monica | CA | | 07/20/2023 | 5.710 | 1,888,453 | | | | | | 6,200,000 | 05/12/2023 |
| 9528 | CF | Houston | TX | | 08/04/2023 | 5.800 | 2,837,884 | | | | | | 7,300,000 | 06/06/2023 |
| 9529 | CF | Kent | OH | | 07/31/2023 | 6.020 | 12,350,440 | | | | | | 22,900,000 | 06/01/2023 |
| 9530 | | Provo | UT | | 09/11/2023 | 6.060 | 9,956,891 | | | | | | 31,100,000 | 06/13/2023 |
| 9532 | CF | Cedar Hill | TX | | 08/23/2023 | 6.100 | 4,679,863 | | | | | | 9,330,000 | 06/01/2023 |
| 9533 | CF | Riverdale | IL | | 08/23/2023 | 6.100 | 2,788,003 | | | | | | 5,720,000 | 02/20/2023 |
| 9534 | CF | Burleson | TX | | 08/23/2023 | 6.100 | 1,493,573 | | | | | | 3,100,000 | 06/26/2023 |
| 9535 | CF | San Diego | CA | | 08/08/2023 | 5.860 | 2,286,336 | | | | | | 7,000,000 | 01/09/2023 |
| 9536 | | Brunswick | ME | | 06/28/2023 | 5.910 | 2,929,429 | | | | | | 5,300,000 | 05/30/2023 |
| 9538 | CF | Arvada | CO | | 07/27/2023 | 5.830 | 2,489,642 | | | | | | 5,000,000 | 06/13/2023 |
| 9540 | CF | Birmingham | MI | | 09/07/2023 | 6.260 | 1,346,145 | | | | | | 2,100,000 | 07/02/2023 |
| 9541 | CF | Alameda | CA | | 09/19/2023 | 6.020 | 8,974,041 | | | | | | 30,260,000 | 09/19/2023 |
| 9542 | CF | New York | NY | | 08/10/2023 | 5.870 | 3,678,052 | | | | | | 7,350,000 | 04/24/2023 |
| 9543 | | Seattle | WA | | 06/29/2023 | 6.690 | 7,947,568 | | | | | | 41,000,000 | 06/07/2023 |
| 9553 | CF | Memphis | TN | | 08/25/2023 | 6.250 | 2,384,794 | | | | | | 4,350,000 | 12/20/2022 |
| 9554 | | Muncie | IN | | 08/25/2023 | 6.160 | 1,397,071 | | | | | | 2,520,000 | 06/22/2023 |
| 9555 | CF | Baytown | TX | | 08/16/2023 | 6.120 | 2,788,040 | | | | | | 7,000,000 | 05/22/2023 |
| 9558 | | Honolulu | HI | | 09/18/2023 | 6.470 | 7,978,475 | | | | | | 20,600,000 | 07/05/2023 |
| 9560 | CF | Plano | TX | | 08/23/2023 | 6.110 | 5,100,000 | | | | | | 9,150,000 | 06/26/2023 |
| 9563 | CF | Fairless Hills | PA | | 09/01/2023 | 5.870 | 11,448,963 | | | | | | 26,100,000 | 06/15/2023 |
| 9564 | | Newport Beach | CA | | 07/31/2023 | 6.470 | 4,819,264 | | | | | | 12,750,000 | 06/13/2023 |
| 9566 | CF | Woodridge | IL | | 07/21/2023 | 6.090 | 1,743,098 | | | | | | 3,200,000 | 06/13/2023 |
| 9568 | CF | Roselle | NJ | | 08/11/2023 | 5.900 | 5,724,598 | | | | | | 10,050,000 | 06/15/2023 |
| 9570 | CF | Houston | TX | | 09/15/2023 | 6.170 | 4,500,000 | | | | | | 8,300,000 | 06/27/2023 |
| 9571 | | Temecula | CA | | 08/22/2023 | 6.200 | 14,438,822 | | | | | | 28,950,000 | 06/21/2023 |
| 9575 | CF | Sparta | NC | | 08/01/2023 | 6.220 | 2,726,626 | | | | | | 5,100,000 | 06/29/2023 |
| 9580 | | Laredo | TX | | 12/01/2023 | 6.720 | 1,650,000 | | | | | | 3,510,000 | 10/23/2023 |
| 9581 | CF | Hickory | NC | | 09/26/2023 | 7.100 | 2,818,115 | | | | | | 4,400,000 | 07/21/2023 |
| 9583 | CF | Oklahoma City | OK | | 09/19/2023 | 6.390 | 998,148 | | | | | | 2,300,000 | 07/27/2023 |
| 9585 | CF | Pflugerville | TX | | 09/25/2023 | 6.390 | 12,391,151 | | | | | | 27,770,000 | 07/25/2023 |
| 9586 | CF | Greenville | SC | | 09/15/2023 | 7.000 | 3,188,080 | | | | | | 6,100,000 | 08/08/2023 |
| 9590 | CF | Dania Beach | FL | | 10/17/2023 | 6.640 | 5,492,814 | | | | | | 12,600,000 | 08/15/2023 |
| 9591 | | Marysville | WA | | 09/28/2023 | 6.110 | 2,368,244 | | | | | | 4,400,000 | 08/11/2023 |
| 9592 | CF | Reno | NV | | 10/06/2023 | 6.460 | 7,700,000 | | | | | | 15,300,000 | 08/02/2023 |
| 9593 | CF | Minden | NV | | 10/06/2023 | 6.460 | 3,700,000 | | | | | | 6,900,000 | 08/02/2023 |
| 9594 | CF | Farmers Branch | TX | | 10/06/2023 | 6.460 | 3,600,000 | | | | | | 7,800,000 | 08/03/2023 |
| 9595 | CF | Waunakee | WI | | 10/13/2023 | 6.170 | 5,192,691 | | | | | | 8,500,000 | 08/31/2023 |
| 9596 | CF | Mequon | WI | | 10/13/2023 | 6.170 | 3,994,377 | | | | | | 6,700,000 | 09/01/2023 |
| 9598 | CF | San Diego | CA | | 09/25/2023 | 6.000 | 1,197,605 | | | | | | 5,810,000 | 08/03/2023 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 9600 | | Lake St Louis | MO | | 10/26/2023 | 6.390 | 2,419,990 | | | | | | 4,830,000 | 08/28/2023 |
| 9603 | | Danville | VA | | 10/31/2023 | 6.120 | 7,489,376 | | | | | | 13,700,000 | 08/07/2023 |
| 9612 | | Houston | TX | | 11/22/2023 | 6.750 | 2,250,000 | | | | | | 3,950,000 | 08/29/2023 |
| 9613 | | Lexington | KY | | 10/04/2023 | 6.620 | 1,919,940 | | | | | | 3,760,000 | 08/15/2023 |
| 9614 | | Portland | OR | | 11/01/2023 | 6.460 | 5,991,937 | | | | | | 11,000,000 | 08/31/2023 |
| 9615 | | Aberdeen | NC | | 12/05/2023 | 6.530 | 4,225,000 | | | | | | 6,925,000 | 09/11/2023 |
| 9628 | CF | Melbourne | FL | | 09/19/2023 | 6.970 | 2,096,527 | | | | | | 4,200,000 | 09/05/2023 |
| 9645 | CF | Yucca Valley | CA | | 10/27/2023 | 6.620 | 1,023,657 | | | | | | 2,500,000 | 09/05/2023 |
| 9646 | | Midland | TX | | 11/01/2023 | 6.160 | 2,991,640 | | | | | | 7,900,000 | 09/08/2023 |
| 9649 | | Columbus | IN | | 11/08/2023 | 6.500 | 4,687,336 | | | | | | 10,990,000 | 09/13/2023 |
| 9650 | CF | Bellflower | CA | | 10/05/2023 | 6.850 | 2,994,920 | | | | | | 6,130,000 | 07/25/2023 |
| 9651 | CF | Austin | TX | | 10/27/2023 | 6.740 | 2,697,671 | | | | | | 12,100,000 | 09/19/2023 |
| 9652 | CF | Los Angeles | CA | | 10/31/2023 | 6.630 | 2,500,000 | | | | | | 21,600,000 | 09/22/2023 |
| 9653 | CF | Colleyville | TX | | 10/10/2023 | 6.230 | 2,694,843 | | | | | | 6,000,000 | 09/05/2023 |
| 9654 | CF | San Bernadino | CA | | 10/06/2023 | 6.320 | 6,374,405 | | | | | | 11,230,000 | 09/11/2023 |
| 9655 | | Santa Rosa Beach | FL | | 11/13/2023 | 7.350 | 5,000,000 | | | | | | 11,100,000 | 09/21/2023 |
| 9656 | | Rancho Dominguez | CA | | 11/09/2023 | 6.370 | 2,800,000 | | | | | | 10,000,000 | 09/13/2023 |
| 9657 | CF | Leander | TX | | 10/25/2023 | 6.800 | 7,643,478 | | | | | | 15,550,000 | 09/15/2023 |
| 9661 | | San Marcos | CA | | 11/20/2023 | 7.060 | 6,000,000 | | | | | | 32,500,000 | 10/04/2023 |
| 9662 | | Kingsland | GA | | 11/15/2023 | 6.600 | 6,000,000 | | | | | | 14,100,000 | 09/26/2023 |
| 9663 | | Troy | MI | | 12/04/2023 | 6.720 | 2,624,500 | | | | | | 4,530,000 | 09/18/2023 |
| 9665 | | Rochester Hills | MI | | 12/04/2023 | 6.720 | 4,150,000 | | | | | | 7,530,000 | 09/18/2023 |
| 9671 | | Nashville | TN | | 12/28/2023 | 6.870 | 4,250,000 | | | | | | 9,850,000 | 11/26/2023 |
| 9672 | CF | Irving | TX | | 10/30/2023 | 4.300 | 1,497,207 | | | | | | 4,800,000 | 10/03/2023 |
| 9673 | | Little Rock | AR | | 12/21/2023 | 6.730 | 1,430,000 | | | | | | 2,400,000 | 10/17/2023 |
| 9676 | | Jacksonville | FL | | 11/03/2023 | 7.010 | 8,988,907 | | | | | | 25,700,000 | 10/02/2023 |
| 9679 | | Spartanburg | SC | | 12/19/2023 | 6.940 | 2,350,000 | | | | | | 3,975,000 | 10/02/2023 |
| 9684 | | Marysville | WA | | 11/15/2023 | 7.040 | 4,800,000 | | | | | | 10,600,000 | 10/11/2023 |
| 9685 | | Fort Smith | AR | | 11/20/2023 | 7.040 | 2,500,000 | | | | | | 5,350,000 | 10/09/2023 |
| 9686 | | City of Industry | CA | | 12/21/2023 | 7.370 | 10,000,000 | | | | | | 42,400,000 | 11/12/2023 |
| 9687 | | Fort Worth | TX | | 12/15/2023 | 6.670 | 9,000,000 | | | | | | 18,200,000 | 10/25/2023 |
| 9689 | | Rochester Hills | MI | | 12/26/2023 | 6.760 | 10,650,000 | | | | | | 18,400,000 | 10/31/2023 |
| 9690 | | Kennewick | WA | | 11/22/2023 | 8.000 | 12,500,000 | | | | | | 24,200,000 | 10/04/2023 |
| 9691 | | Moreno Valley | CA | | 12/07/2023 | 7.130 | 11,800,000 | | | | | | 21,400,000 | 10/24/2023 |
| 9692 | | Sandy | UT | | 11/21/2023 | 7.290 | 13,000,000 | | | | | | 22,100,000 | 10/17/2023 |
| 9696 | | Rome | NY | | 12/22/2023 | 7.070 | 6,527,500 | | | | | | 10,900,000 | 11/15/2023 |
| 9697 | | Tulsa | OK | | 11/20/2023 | 6.960 | 1,425,000 | | | | | | 2,550,000 | 10/25/2023 |
| 9702 | | Newport Beach | CA | | 12/08/2023 | 6.850 | 1,030,000 | | | | | | 3,800,000 | 10/18/2023 |
| 9704 | | Vista | CA | | 12/05/2023 | 7.400 | 16,250,000 | | | | | | 29,350,000 | 11/07/2023 |
| 9711 | | Lakewood | CO | | 12/22/2023 | 7.500 | 3,900,000 | | | | | | 9,300,000 | 11/09/2023 |
| 9714 | | Mesa | AZ | | 12/26/2023 | 7.120 | 8,000,000 | | | | | | 15,500,000 | 11/16/2023 |
| 9721 | | Greensboro | NC | | 12/29/2023 | 8.750 | 5,700,000 | | | | | | 9,200,000 | 11/01/2023 |
| 9722 | | Greensboro | NC | | 12/29/2023 | 8.750 | 4,450,000 | | | | | | 7,150,000 | 11/01/2023 |
| 9723 | | Greensboro | NC | | 12/29/2023 | 8.750 | 3,550,000 | | | | | | 5,850,000 | 11/01/2023 |
| 9724 | | Greensboro | NC | | 12/29/2023 | 8.750 | 2,800,000 | | | | | | 4,300,000 | 11/01/2023 |
| 9731 | | Chandler | AZ | | 12/19/2023 | 7.140 | 10,000,000 | | | | | | 16,700,000 | 11/10/2023 |
| 9753 | | Royal Palm Beach | FL | | 12/19/2023 | 7.540 | 3,100,000 | | | | | | 6,430,000 | 11/16/2023 |
| 9762 | | Plano | TX | | 12/26/2023 | 7.320 | 2,200,001 | | | | | | 4,920,000 | 11/13/2023 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 7,826,106,362 | | | | | | 20,228,370,689 | XXX |
| 0899999. Total Mortgages in good standing | | | | | | | 7,850,888,568 | | | | | | 20,228,370,689 | XXX |
| 1699999. Total - Restructured Mortgages | | | | | | | | | | | | | | XXX |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | | | | | | | XXX |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | | | | | | | XXX |
| 3399999 - Totals | | | | | | | 7,850,888,568 | | | | | | 20,228,370,689 | XXX |

General Interrogatory:

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

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 1559 | WAYNEVILLE | NC | | 04/14/2004 | 6.060 | | 1,500,000 | 6,898,237 |
| 3639 | SEGUIN | TX | | 02/01/2013 | 6.100 | | 216,455 | 3,935,285 |
| 4531 | NORTHRIDGE | CA | | 12/11/2014 | 6.000 | | 410,000 | 2,505,861 |
| 5304 | KISSIMMEE | FL | | 08/01/2016 | 5.300 | | 4,000,000 | 13,615,882 |
| 5699 | DOWNEY | CA | | 12/07/2016 | 4.300 | | 1,000,000 | 7,427,118 |
| 6058 | GRAHAM | WA | | 07/20/2017 | 4.690 | | 50,000 | 5,956,072 |
| 6439 | SPARKS | NV | | 02/15/2018 | 5.750 | | 1,114,815 | 5,456,324 |
| 6951 | ROSEVILLE | CA | | 11/21/2018 | 5.250 | | 500,000 | 9,348,724 |
| 7943 | San Jose | CA | | 10/09/2020 | 3.743 | | 69,000 | 2,957,154 |
| 8212 | Denver | CO | | 04/01/2021 | 3.375 | | 685,788 | 8,496,263 |
| 8234 | Lodi | CA | | 07/01/2023 | 3.940 | 1,622,430 | | 11,080,000 |
| 8513 | Tucson | AZ | | 08/27/2021 | 4.270 | | 750,000 | 8,092,826 |
| 8764 | Taylor | MI | | 07/01/2023 | 3.850 | 1,385,051 | | 5,000,000 |
| 8798 | Richmond | VA | | 03/29/2022 | 3.974 | | 1,000,000 | 7,461,106 |
| 8921 | Vineland | NJ | | 07/01/2022 | 4.721 | | 1,000,000 | 12,634,721 |
| 9071 | Rancho Cordova | CA | | 08/24/2022 | 5.900 | | 1,900,000 | 10,841,755 |
| 9120 | Dallas | TX | | 10/11/2022 | 5.196 | | 500,000 | 7,187,281 |
| 9138 | Woodinville | WA | | 10/28/2022 | 4.950 | | 4,000,000 | 19,411,082 |
| 9143 | Houston | TX | | 01/11/2023 | 6.100 | 7,300,000 | | 13,340,000 |
| 9148 | Glendale Heights | IL | | 10/04/2022 | 5.010 | | 125,000 | 6,491,014 |
| 9200 | Cincinnati | OH | | 02/13/2023 | 5.600 | 1,360,000 | | 2,090,000 |
| 9207 | Culver City | CA | | 06/26/2023 | 6.410 | 11,000,000 | | 22,900,000 |
| 9216 | Mesa | AZ | | 01/17/2023 | 5.890 | 5,500,000 | | 18,550,000 |
| 9229 | Memphis | TN | | 02/02/2023 | 6.190 | 14,000,000 | | 32,500,000 |
| 9230 | Canton | OH | | 02/02/2023 | 6.190 | 11,000,000 | | 25,100,000 |
| 9231 | Madison | WI | | 02/02/2023 | 6.190 | 10,000,000 | | 23,600,000 |
| 9232 | Fort Wayne | IN | | 02/02/2023 | 6.190 | 7,000,000 | | 15,500,000 |
| 9233 | Springfield | IL | | 02/02/2023 | 6.190 | 8,000,000 | | 18,860,000 |
| 9234 | San Antonio | TX | | 02/02/2023 | 6.190 | 7,500,000 | | 17,800,000 |
| 9235 | Greendale | WI | | 02/02/2023 | 6.190 | 5,600,000 | | 18,500,000 |
| 9236 | El Paso | TX | | 02/02/2023 | 6.190 | 4,200,000 | | 10,600,000 |
| 9237 | Kearney | NE | | 02/02/2023 | 6.190 | 3,000,000 | | 7,300,000 |
| 9238 | Lombard | IL | | 02/02/2023 | 6.190 | 4,000,000 | | 15,800,000 |
| 9239 | Phoenix | AZ | | 02/02/2023 | 6.190 | 1,700,000 | | 6,500,000 |
| 9241 | Memphis | TN | | 05/24/2023 | 5.850 | 5,350,000 | 650,000 | 8,910,000 |
| 9245 | Los Angeles | CA | | 02/01/2023 | 5.800 | 6,300,000 | | 18,300,000 |
| 9246 | Los Angeles | CA | | 02/01/2023 | 5.800 | 8,400,000 | | 28,200,000 |
| 9247 | Dallas | TX | | 01/30/2023 | 6.200 | 1,025,000 | | 2,640,000 |
| 9251 | Monroe | WA | | 02/01/2023 | 5.550 | 3,000,000 | | 10,550,000 |
| 9252 | South Salt Lake | UT | | 02/10/2023 | 5.900 | 5,800,000 | | 13,275,000 |
| 9257 | Shelbyville | KY | | 02/28/2023 | 5.780 | 1,700,000 | | 3,200,000 |
| 9258 | Cleveland | OH | | 03/13/2023 | 5.840 | 2,100,000 | | 3,650,000 |
| 9259 | Moraine | OH | | 01/31/2023 | 5.800 | 670,000 | | 2,450,000 |
| 9260 | Falconer | NY | | 01/31/2023 | 5.800 | 1,100,000 | | 3,400,000 |
| 9262 | Naperville | IL | | 03/03/2023 | 6.500 | 1,400,000 | | 6,400,000 |
| 9263 | Santa Barbara | CA | | 02/21/2023 | 5.600 | 2,000,000 | | 4,820,000 |
| 9264 | Florence | KY | | 03/16/2023 | 5.980 | 7,000,000 | | 14,700,000 |
| 9265 | Signal Hill | CA | | 02/24/2023 | 6.050 | 5,310,000 | | 17,500,000 |
| 9266 | Gardena | CA | | 02/24/2023 | 6.050 | 8,290,000 | | 22,500,000 |
| 9267 | Los Angeles | CA | | 02/24/2023 | 6.050 | 6,530,000 | | 19,250,000 |
| 9273 | East Troy | WI | | 04/14/2023 | 5.800 | 5,000,000 | | 14,000,000 |
| 9275 | Madison | AL | | 02/22/2023 | 5.720 | 3,050,000 | | 5,100,000 |
| 9276 | Fredericksburg | VA | | 03/27/2023 | 6.140 | 4,500,000 | | 18,100,000 |
| 9278 | Carpinteria | CA | | 02/23/2023 | 6.170 | 6,000,000 | | 15,560,000 |
| 9280 | Pensacola | FL | | 02/28/2023 | 6.490 | 1,900,000 | | 4,250,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 9281 | Garden Grove | CA | | 03/31/2023 | 5.850 | 12,700,000 | | 38,350,000 |
| 9282 | Palm Bay | FL | | 03/31/2023 | 5.850 | 4,800,000 | | 11,650,000 |
| 9283 | Phoenix | AZ | | 03/31/2023 | 5.850 | 1,200,000 | | 2,500,000 |
| 9285 | Chicago | IL | | 03/31/2023 | 5.850 | 1,900,000 | | 4,750,000 |
| 9286 | Pooler | GA | | 03/01/2023 | 5.880 | 1,700,000 | | 3,000,000 |
| 9287 | Sanford | FL | | 05/12/2023 | 5.990 | 5,200,000 | | 9,500,000 |
| 9288 | Carlsbad | CA | | 03/10/2023 | 5.680 | 5,925,000 | | 11,850,000 |
| 9289 | Gadsden | AL | | 03/27/2023 | 6.090 | 1,800,000 | | 3,500,000 |
| 9291 | Mobile | AL | | 04/06/2023 | 5.720 | 1,400,000 | | 2,750,000 |
| 9292 | Commerce | CA | | 03/23/2023 | 5.680 | 5,250,000 | | 12,300,000 |
| 9293 | Miami | FL | | 03/14/2023 | 5.940 | 2,000,000 | | 4,960,000 |
| 9295 | Reno | NV | | 10/05/2023 | 6.370 | 5,500,000 | | 9,850,000 |
| 9299 | Calimesa | CA | | 06/14/2023 | 5.711 | 12,300,000 | 2,000,000 | 22,450,000 |
| 9300 | Charlotte | NC | | 03/29/2023 | 5.850 | 1,700,000 | | 3,250,000 |
| 9303 | Strongsville | OH | | 05/18/2023 | 7.100 | 30,000,000 | | 98,800,000 |
| 9306 | Stafford | TX | | 03/17/2023 | 6.250 | 5,350,000 | | 12,900,000 |
| 9309 | Savannah | GA | | 04/07/2023 | 5.890 | 4,250,000 | | 7,750,000 |
| 9310 | Chino | CA | | 03/31/2023 | 5.610 | 5,250,000 | | 15,100,000 |
| 9312 | Wellington | FL | | 04/11/2023 | 5.840 | 6,400,000 | | 11,500,000 |
| 9313 | Chicago | IL | | 04/19/2023 | 5.780 | 4,000,000 | | 6,600,000 |
| 9314 | Tyler | TX | | 04/14/2023 | 5.800 | 3,000,000 | | 5,100,000 |
| 9315 | Cary | NC | | 04/14/2023 | 5.800 | 3,825,000 | | 6,625,000 |
| 9316 | Fruitland Park | FL | | 04/14/2023 | 5.800 | 4,850,000 | | 8,075,000 |
| 9317 | Monroe | MI | | 05/05/2023 | 6.430 | 4,750,000 | | 8,200,000 |
| 9318 | Ontario | CA | | 04/03/2023 | 5.650 | 10,000,000 | | 18,110,000 |
| 9324 | San Mateo | CA | | 04/12/2023 | 6.600 | 2,550,000 | | 3,750,000 |
| 9327 | Baldwin Park | CA | | 03/15/2023 | 6.050 | 7,710,000 | | 22,500,000 |
| 9331 | New York | NY | | 03/31/2023 | 6.530 | 13,700,000 | | 26,000,000 |
| 9332 | Buffalo | NY | | 06/08/2023 | 5.920 | 2,000,000 | | 4,185,000 |
| 9335 | Blue Ash | OH | | 04/12/2023 | 6.210 | 4,400,000 | | 8,800,000 |
| 9337 | Cokeville | WY | | 04/14/2023 | 6.400 | 3,400,000 | | 6,500,000 |
| 9338 | Cedar Rapids | IA | | 04/14/2023 | 6.400 | 8,380,000 | | 16,000,000 |
| 9339 | Kansas City | MO | | 04/14/2023 | 6.400 | 6,545,000 | | 12,500,000 |
| 9340 | Marco Island | FL | | 04/27/2023 | 6.510 | 1,450,000 | | 7,340,000 |
| 9342 | Salisbury | NC | | 05/17/2023 | 5.900 | 1,270,000 | | 2,700,000 |
| 9344 | Salt Lake City | UT | | 04/24/2023 | 6.200 | 5,000,000 | | 7,800,000 |
| 9346 | Hillsboro | OR | | 04/18/2023 | 5.730 | 1,800,000 | | 2,850,000 |
| 9347 | Mount Vernon | WA | | 07/14/2023 | 6.530 | 7,100,000 | 900,000 | 17,500,000 |
| 9348 | Stockton | CA | | 05/19/2023 | 6.210 | 1,695,000 | | 3,670,000 |
| 9349 | El Segundo | CA | | 03/31/2023 | 6.090 | 720,000 | | 8,570,000 |
| 9358 | Seattle | WA | | 08/01/2023 | 6.810 | 5,050,000 | | 20,000,000 |
| 9360 | Peru | IL | | 04/26/2023 | 6.480 | 1,460,000 | | 2,300,000 |
| 9363 | Buffalo | NY | | 06/07/2023 | 6.360 | 2,650,000 | | 6,500,000 |
| 9368 | Houston | TX | | 04/12/2023 | 6.260 | 6,300,000 | | 9,330,000 |
| 9370 | Shermans Dale | PA | | 04/13/2023 | 6.020 | 5,850,000 | | 13,700,000 |
| 9371 | Oklahoma City | OK | | 05/23/2023 | 6.050 | 3,000,000 | | 8,900,000 |
| 9374 | Oswego | IL | | 05/26/2023 | 6.270 | 850,000 | | 2,130,000 |
| 9376 | Purcellville | VA | | 05/22/2023 | 5.950 | 1,575,000 | | 4,400,000 |
| 9378 | Angleton | TX | | 04/12/2023 | 5.910 | 1,850,000 | | 2,950,000 |
| 9379 | Vacaville | CA | | 05/24/2023 | 5.880 | 1,940,000 | | 11,600,000 |
| 9381 | Orange | CA | | 05/25/2023 | 5.390 | 9,000,000 | | 20,000,000 |
| 9382 | Stanton | CA | | 05/25/2023 | 5.490 | 2,500,000 | | 5,200,000 |
| 9383 | Houston | TX | | 05/05/2023 | 6.000 | 8,500,000 | | 16,500,000 |
| 9384 | Lewiston | NY | | 05/04/2023 | 5.870 | 2,200,000 | | 3,625,000 |
| 9385 | Wyomissing | PA | | 05/31/2023 | 6.030 | 2,300,000 | | 4,600,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 9387 | Kennesaw | GA | | 06/15/2023 | 5.950 | 1,300,000 | | 4,375,000 |
| 9388 | Jacksonville | FL | | 07/25/2023 | 5.960 | 3,700,000 | | 6,620,000 |
| 9389 | Loma Linda | CA | | 07/03/2023 | 5.670 | 14,500,000 | | 26,200,000 |
| 9390 | Tulare | CA | | 05/30/2023 | 6.090 | 1,550,000 | | 4,080,000 |
| 9391 | Novi | MI | | 06/23/2023 | 5.810 | 1,250,000 | | 2,680,000 |
| 9395 | Santee | CA | | 07/07/2023 | 5.800 | 4,500,000 | | 9,000,000 |
| 9396 | Santee | CA | | 06/01/2023 | 5.660 | 3,980,000 | | 22,390,000 |
| 9397 | Raleigh | NC | | 07/19/2023 | 5.870 | 5,500,000 | | 9,600,000 |
| 9398 | San Diego | CA | | 06/09/2023 | 5.820 | 6,000,000 | | 17,000,000 |
| 9401 | Van Nuys | CA | | 05/25/2023 | 5.600 | 1,450,000 | | 4,850,000 |
| 9402 | Kirkland | WA | | 07/17/2023 | 5.600 | 30,000,000 | | 111,000,000 |
| 9403 | McAllen | TX | | 05/04/2023 | 5.990 | 1,650,000 | | 2,700,000 |
| 9405 | Austin | TX | | 05/31/2023 | 5.960 | 2,500,000 | | 12,400,000 |
| 9406 | Gilroy | CA | | 06/12/2023 | 5.750 | 1,650,000 | | 4,110,000 |
| 9407 | Stockton | CA | | 06/12/2023 | 5.750 | 1,000,000 | | 2,020,000 |
| 9408 | Stockton | CA | | 06/12/2023 | 5.750 | 1,200,000 | | 2,830,000 |
| 9409 | Corona | CA | | 06/30/2023 | 6.000 | 1,200,000 | | 2,300,000 |
| 9410 | Anaheim | CA | | 06/30/2023 | 6.000 | 1,535,000 | | 3,300,000 |
| 9411 | Anaheim | CA | | 06/30/2023 | 6.000 | 2,300,000 | | 5,000,000 |
| 9413 | Charlotte | NC | | 07/05/2023 | 6.350 | 3,000,000 | | 9,890,000 |
| 9428 | Fort Worth | TX | | 05/22/2023 | 5.680 | 2,250,000 | | 3,500,000 |
| 9429 | Thousand Palms | CA | | 06/22/2023 | 5.900 | 1,620,000 | | 2,650,000 |
| 9432 | Tempe | AZ | | 06/22/2023 | 6.220 | 3,665,000 | | 6,850,000 |
| 9434 | Simi Valley | CA | | 06/15/2023 | 5.770 | 1,700,000 | | 6,900,000 |
| 9435 | Santa Barbara | CA | | 06/16/2023 | 5.660 | 850,000 | | 4,130,000 |
| 9437 | Tucson | AZ | | 07/13/2023 | 5.850 | 7,500,000 | | 17,200,000 |
| 9438 | Port Wentworth | GA | | 07/11/2023 | 5.950 | 10,200,000 | | 21,100,000 |
| 9439 | Chino | CA | | 07/07/2023 | 5.450 | 5,100,000 | | 12,290,000 |
| 9440 | Redondo Beach | CA | | 06/22/2023 | 5.970 | 3,000,000 | | 6,850,000 |
| 9441 | Santa Barbara | CA | | 06/30/2023 | 5.930 | 3,650,000 | | 14,900,000 |
| 9442 | Houston | TX | | 05/18/2023 | 5.610 | 1,712,000 | | 2,450,000 |
| 9444 | Van Buren Twp | MI | | 08/07/2023 | 5.790 | 62,630,000 | | 107,295,000 |
| 9455 | Baltimore | MD | | 06/30/2023 | 6.170 | 1,250,000 | | 2,300,000 |
| 9456 | Albuquerque | NM | | 06/30/2023 | 6.080 | 5,525,000 | | 10,950,000 |
| 9457 | Bowmansville | NY | | 06/02/2023 | 5.900 | 2,800,000 | | 7,300,000 |
| 9459 | San Francisco | CA | | 06/30/2023 | 6.230 | 1,850,000 | | 5,550,000 |
| 9460 | Raleigh | NC | | 07/20/2023 | 6.000 | 4,200,000 | | 12,550,000 |
| 9462 | Simi Valley | CA | | 06/30/2023 | 5.940 | 1,315,000 | | 10,580,000 |
| 9463 | Whites Creek | TN | | 07/12/2023 | 5.670 | 8,200,000 | | 14,700,000 |
| 9467 | Vallejo | CA | | 07/11/2023 | 5.720 | 8,000,000 | | 24,700,000 |
| 9468 | Brooklyn | NY | | 06/01/2023 | 5.790 | 4,000,000 | | 7,950,000 |
| 9471 | Brooklyn | NY | | 05/26/2023 | 5.850 | 1,725,000 | | 2,950,000 |
| 9473 | Brea | CA | | 07/13/2023 | 5.390 | 7,300,000 | | 14,000,000 |
| 9477 | New York | NY | | 07/14/2023 | 5.690 | 3,500,000 | | 7,600,000 |
| 9481 | Seattle | WA | | 07/18/2023 | 6.210 | 6,000,000 | | 12,780,000 |
| 9482 | Pomona | CA | | 08/25/2023 | 5.950 | 3,000,000 | | 5,580,000 |
| 9484 | Glendale | AZ | | 07/12/2023 | 6.090 | 10,800,000 | | 30,600,000 |
| 9485 | Los Angeles | CA | | 07/14/2023 | 5.720 | 1,900,000 | | 6,600,000 |
| 9486 | Flagstaff | AZ | | 08/09/2023 | 6.060 | 3,500,000 | | 9,750,000 |
| 9487 | Watsonville | CA | | 08/14/2023 | 6.200 | 1,615,000 | | 2,900,000 |
| 9489 | West Hollywood | CA | | 07/14/2023 | 5.770 | 1,000,000 | | 3,500,000 |
| 9490 | Phoenix | AZ | | 06/29/2023 | 5.870 | 4,200,000 | | 8,290,000 |
| 9492 | Redford | MI | | 08/04/2023 | 5.940 | 860,000 | | 1,580,000 |
| 9493 | Littleton | CO | | 07/13/2023 | 5.660 | 2,700,000 | | 5,200,000 |
| 9494 | Centennial | CO | | 07/13/2023 | 5.860 | 4,500,000 | | 9,500,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 9496 | Norcross | GA | | 07/28/2023 | 5.950 | 5,500,000 | | 15,550,000 |
| 9497 | Los Angeles | CA | | 06/30/2023 | 6.040 | 1,850,000 | | 6,080,000 |
| 9498 | Las Vegas | NV | | 07/21/2023 | 5.660 | 10,000,000 | | 21,310,000 |
| 9499 | San Diego | CA | | 08/07/2023 | 5.850 | 6,000,000 | | 19,500,000 |
| 9500 | Metairie | LA | | 07/31/2023 | 5.850 | 11,500,000 | | 21,555,000 |
| 9501 | Calumet City | IL | | 07/17/2023 | 5.650 | 2,200,000 | | 3,900,000 |
| 9509 | Moreno Valley | CA | | 07/18/2023 | 5.190 | 4,000,000 | | 7,110,000 |
| 9510 | Van Nuys | CA | | 07/18/2023 | 5.290 | 1,450,000 | | 3,050,000 |
| 9515 | Colorado Springs | CO | | 07/14/2023 | 6.050 | 1,625,000 | | 4,835,000 |
| 9516 | Philadelphia | PA | | 08/11/2023 | 6.100 | 7,600,000 | | 16,100,000 |
| 9519 | Daytona Beach | FL | | 08/16/2023 | 5.570 | 4,900,000 | | 7,500,000 |
| 9520 | McAllen | TX | | 08/16/2023 | 5.570 | 9,850,000 | | 16,300,000 |
| 9521 | Houston | TX | | 06/30/2023 | 6.020 | 10,000,000 | | 18,400,000 |
| 9524 | Long Island City | NY | | 08/15/2023 | 6.350 | 20,300,000 | | 48,500,000 |
| 9525 | Tampa | FL | | 07/28/2023 | 5.910 | 2,500,000 | | 7,600,000 |
| 9526 | Santa Monica | CA | | 07/20/2023 | 5.710 | 1,900,000 | | 6,200,000 |
| 9528 | Houston | TX | | 08/04/2023 | 5.800 | 2,855,000 | | 7,300,000 |
| 9529 | Kent | OH | | 07/31/2023 | 6.020 | 12,400,000 | | 22,900,000 |
| 9530 | Provo | UT | | 09/11/2023 | 6.060 | 10,000,000 | | 31,100,000 |
| 9532 | Cedar Hill | TX | | 08/23/2023 | 6.100 | 4,700,000 | | 9,330,000 |
| 9533 | Riverdale | IL | | 08/23/2023 | 6.100 | 2,800,000 | | 5,720,000 |
| 9534 | Burleson | TX | | 08/23/2023 | 6.100 | 1,500,000 | | 3,100,000 |
| 9535 | San Diego | CA | | 08/08/2023 | 5.860 | 2,300,000 | | 7,000,000 |
| 9536 | Brunswick | ME | | 12/28/2023 | 5.910 | 2,850,000 | 100,000 | 5,300,000 |
| 9538 | Arvada | CO | | 07/27/2023 | 5.830 | 2,500,000 | | 5,000,000 |
| 9540 | Birmingham | MI | | 09/07/2023 | 6.260 | 1,350,000 | | 2,100,000 |
| 9541 | Alameda | CA | | 09/19/2023 | 6.020 | 9,000,000 | | 30,260,000 |
| 9542 | New York | NY | | 08/10/2023 | 5.870 | 3,700,000 | | 7,350,000 |
| 9543 | Seattle | WA | | 06/29/2023 | 6.690 | 8,000,000 | | 41,000,000 |
| 9553 | Memphis | TN | | 08/25/2023 | 6.250 | 2,400,000 | | 4,350,000 |
| 9554 | Muncie | IN | | 10/31/2023 | 6.160 | 1,200,000 | 200,000 | 2,520,000 |
| 9555 | Baytown | TX | | 08/16/2023 | 6.120 | 2,800,000 | | 7,000,000 |
| 9558 | Honolulu | HI | | 09/19/2023 | 6.470 | 8,000,000 | | 20,600,000 |
| 9560 | Plano | TX | | 08/23/2023 | 6.110 | 5,100,000 | | 9,150,000 |
| 9563 | Fairless Hills | PA | | 09/01/2023 | 5.870 | 11,500,000 | | 26,100,000 |
| 9564 | Newport Beach | CA | | 07/31/2023 | 6.470 | 4,837,000 | | 12,750,000 |
| 9566 | Woodridge | IL | | 07/21/2023 | 6.090 | 1,750,000 | | 3,200,000 |
| 9568 | Roselle | NJ | | 08/11/2023 | 5.900 | 5,750,000 | | 10,050,000 |
| 9570 | Houston | TX | | 09/15/2023 | 6.170 | 4,500,000 | | 8,300,000 |
| 9571 | Temecula | CA | | 08/22/2023 | 6.200 | 14,500,000 | | 28,950,000 |
| 9575 | Sparta | NC | | 08/01/2023 | 6.220 | 2,750,000 | | 5,100,000 |
| 9580 | Laredo | TX | | 12/01/2023 | 6.720 | 1,650,000 | | 3,510,000 |
| 9581 | Hickory | NC | | 09/26/2023 | 7.100 | 2,825,000 | | 4,400,000 |
| 9583 | Oklahoma City | OK | | 09/19/2023 | 6.390 | 1,000,000 | | 2,300,000 |
| 9585 | Pflugerville | TX | | 09/25/2023 | 6.390 | 12,425,000 | | 27,770,000 |
| 9586 | Greenville | SC | | 09/15/2023 | 7.000 | 3,200,000 | | 6,100,000 |
| 9590 | Dania Beach | FL | | 10/17/2023 | 6.640 | 5,500,000 | | 12,600,000 |
| 9591 | Marysville | WA | | 09/28/2023 | 6.110 | 2,375,000 | | 4,400,000 |
| 9592 | Reno | NV | | 10/06/2023 | 6.460 | 7,700,000 | | 15,300,000 |
| 9593 | Minden | NV | | 10/06/2023 | 6.460 | 3,700,000 | | 6,900,000 |
| 9594 | Farmers Branch | TX | | 10/06/2023 | 6.460 | 3,600,000 | | 7,800,000 |
| 9595 | Waunakee | WI | | 10/13/2023 | 6.170 | 5,200,000 | | 8,500,000 |
| 9596 | Mequon | WI | | 10/13/2023 | 6.170 | 4,000,000 | | 6,700,000 |
| 9598 | San Diego | CA | | 09/25/2023 | 6.000 | 1,200,000 | | 5,810,000 |
| 9600 | Lake St Louis | MO | | 10/26/2023 | 6.390 | 2,425,000 | | 4,830,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 9603 | Danville | VA | | 10/31/2023 | 6.120 | 7,500,000 | | 13,700,000 |
| 9612 | Houston | TX | | 11/22/2023 | 6.750 | 2,250,000 | | 3,950,000 |
| 9613 | Lexington | KY | | 10/04/2023 | 6.620 | 1,925,000 | | 3,760,000 |
| 9614 | Portland | OR | | 11/01/2023 | 6.460 | 6,000,000 | | 11,000,000 |
| 9615 | Aberdeen | NC | | 12/05/2023 | 6.530 | 4,225,000 | | 6,925,000 |
| 9628 | Melbourne | FL | | 09/19/2023 | 6.970 | 2,100,000 | | 4,200,000 |
| 9645 | Yucca Valley | CA | | 10/27/2023 | 6.620 | 1,025,000 | | 2,500,000 |
| 9646 | Midland | TX | | 11/01/2023 | 6.160 | 3,000,000 | | 7,900,000 |
| 9649 | Columbus | IN | | 11/08/2023 | 6.500 | 4,700,000 | | 10,990,000 |
| 9650 | Bellflower | CA | | 10/05/2023 | 6.850 | 3,000,000 | | 6,130,000 |
| 9651 | Austin | TX | | 10/27/2023 | 6.740 | 2,700,000 | | 12,100,000 |
| 9652 | Los Angeles | CA | | 10/31/2023 | 6.630 | 2,500,000 | | 21,600,000 |
| 9653 | Colleyville | TX | | 10/10/2023 | 6.230 | 2,700,000 | | 6,000,000 |
| 9654 | San Bernadino | CA | | 10/06/2023 | 6.320 | 6,400,000 | | 11,230,000 |
| 9655 | Santa Rosa Beach | FL | | 11/13/2023 | 7.350 | 5,000,000 | | 11,100,000 |
| 9656 | Rancho Dominguez | CA | | 11/09/2023 | 6.370 | 2,800,000 | | 10,000,000 |
| 9657 | Leander | TX | | 10/25/2023 | 6.800 | 7,650,000 | | 15,550,000 |
| 9661 | San Marcos | CA | | 11/20/2023 | 7.060 | 6,000,000 | | 32,500,000 |
| 9662 | Kingsland | GA | | 11/15/2023 | 6.600 | 6,000,000 | | 14,100,000 |
| 9663 | Troy | MI | | 12/04/2023 | 6.720 | 2,624,500 | | 4,530,000 |
| 9665 | Rochester Hills | MI | | 12/04/2023 | 6.720 | 4,150,000 | | 7,530,000 |
| 9671 | Nashville | TN | | 12/28/2023 | 6.870 | 4,250,000 | | 9,850,000 |
| 9672 | Irving | TX | | 10/30/2023 | 4.300 | 1,500,000 | | 4,800,000 |
| 9673 | Little Rock | AR | | 12/21/2023 | 6.730 | 1,430,000 | | 2,400,000 |
| 9676 | Jacksonville | FL | | 11/03/2023 | 7.010 | 9,000,000 | | 25,700,000 |
| 9679 | Spartanburg | SC | | 12/19/2023 | 6.940 | 2,350,000 | | 3,975,000 |
| 9684 | Marysville | WA | | 11/15/2023 | 7.040 | 4,800,000 | | 10,600,000 |
| 9685 | Fort Smith | AR | | 11/20/2023 | 7.040 | 2,500,000 | | 5,350,000 |
| 9686 | City of Industry | CA | | 12/21/2023 | 7.370 | 10,000,000 | | 42,400,000 |
| 9687 | Fort Worth | TX | | 12/15/2023 | 6.670 | 9,000,000 | | 18,200,000 |
| 9689 | Rochester Hills | MI | | 12/26/2023 | 6.760 | 10,650,000 | | 18,400,000 |
| 9690 | Kennewick | WA | | 11/22/2023 | 8.000 | 12,500,000 | | 24,200,000 |
| 9691 | Moreno Valley | CA | | 12/07/2023 | 7.130 | 11,800,000 | | 21,400,000 |
| 9692 | Sandy | UT | | 11/21/2023 | 7.290 | 13,000,000 | | 22,100,000 |
| 9696 | Rome | NY | | 12/22/2023 | 7.070 | 6,527,500 | | 10,900,000 |
| 9697 | Tulsa | OK | | 11/20/2023 | 6.960 | 1,425,000 | | 2,550,000 |
| 9702 | Newport Beach | CA | | 12/08/2023 | 6.850 | 1,030,000 | | 3,800,000 |
| 9704 | Vista | CA | | 12/05/2023 | 7.400 | 16,250,000 | | 29,350,000 |
| 9711 | Lakewood | CO | | 12/22/2023 | 7.500 | 3,900,000 | | 9,300,000 |
| 9714 | Mesa | AZ | | 12/26/2023 | 7.120 | 8,000,000 | | 15,500,000 |
| 9721 | Greensboro | NC | | 12/29/2023 | 8.750 | 5,700,000 | | 9,200,000 |
| 9722 | Greensboro | NC | | 12/29/2023 | 8.750 | 4,450,000 | | 7,150,000 |
| 9723 | Greensboro | NC | | 12/29/2023 | 8.750 | 3,550,000 | | 5,850,000 |
| 9724 | Greensboro | NC | | 12/29/2023 | 8.750 | 2,800,000 | | 4,300,000 |
| 9731 | Chandler | AZ | | 12/19/2023 | 7.140 | 10,000,000 | | 16,700,000 |
| 9753 | Royal Palm Beach | FL | | 12/19/2023 | 7.540 | 3,100,000 | | 6,430,000 |
| 9762 | Plano | TX | | 12/26/2023 | 7.320 | 2,200,000 | | 4,920,000 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 1,274,748,481 | 22,671,058 | 3,156,741,705 |
| 0899999. Total Mortgages in good standing | | | | | | 1,274,748,481 | 22,671,058 | 3,156,741,705 |
| 1699999. Total - Restructured Mortgages | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | |
| 3399999 - Totals | | | | | | 1,274,748,481 | 22,671,058 | 3,156,741,705 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 1410 | RENTON | WA | | 09/24/2003 | 07/05/2023 | 358,643 | | | | | | | | 358,642 | | | |
| 1559 | WAYNEVILLE | NC | | 09/09/2005 | 05/10/2023 | 2,366,785 | | | | | | | | 3,866,785 | | | |
| 1636 | HEALDSBURG | CA | | 10/13/2006 | 07/25/2023 | 170,973 | | | | | | | | 170,973 | | | |
| 1770 | SHAKOPEE | MN | | 04/25/2008 | 03/10/2023 | 237,317 | | | | | | | | 237,317 | | | |
| 1799 | JACKSONVILLE | FL | | 08/01/2008 | 07/31/2023 | 110,545 | | | | | | | | 110,545 | | | |
| 2183 | SALEM | OR | | 02/22/2011 | 03/31/2023 | 879,722 | | | | | | | | 879,722 | | | |
| 2213 | CLEARWATER | FL | | 05/25/2011 | 06/01/2023 | 209,587 | | | | | | | | 209,587 | | | |
| 2250 | HOUSTON | TX | | 03/29/2011 | 04/05/2023 | 4,033,080 | | | | | | | | 4,033,080 | | | |
| 3252 | VALDOSTA | GA | | 05/23/2012 | 10/05/2023 | 1,356,925 | | | | | | | | 1,356,925 | | | |
| 3361 | STRONGSVILLE | OH | | 03/15/2013 | 03/24/2023 | 2,236,237 | | | | | | | | 2,236,237 | | | |
| 3557 | SHERWOOD | OR | | 12/27/2012 | 09/07/2023 | 2,126,195 | | | | | | | | 2,126,195 | | | |
| 3573 | BREA | CA | | 02/07/2013 | 02/27/2023 | 563,406 | | | | | | | | 563,406 | | | |
| 3580 | FRESNO | CA | | 05/28/2013 | 05/26/2023 | 1,376,352 | | | | | | | | 1,376,352 | | | |
| 3590 | WESTLAKE | OH | | 02/26/2013 | 04/17/2023 | 934,980 | | | | | | | | 934,980 | | | |
| 3594 | ROCHESTER | NY | | 03/15/2013 | 03/31/2023 | 885,375 | | | | | | | | 885,375 | | | |
| 3601 | Sacramento | CA | | 02/28/2013 | 03/01/2023 | 597,964 | | | | | | | | 597,964 | | | |
| 3651 | MODESTO | CA | | 03/28/2013 | 03/15/2023 | 3,483,840 | | | | | | | | 3,483,840 | | | |
| 3660 | TUCSON | AZ | | 03/20/2013 | 03/03/2023 | 20,702 | | | | | | | | 20,702 | | | |
| 3691 | HOUSTON | TX | | 03/22/2013 | 03/30/2023 | 3,463,592 | | | | | | | | 3,463,592 | | | |
| 3695 | LACEY | WA | | 05/01/2013 | 05/25/2023 | 664,639 | | | | | | | | 664,639 | | | |
| 3711 | LODI | CA | | 07/10/2013 | 05/19/2023 | 132,424 | | | | | | | | 132,424 | | | |
| 3715 | PIKESVILLE | MD | | 04/01/2013 | 06/08/2023 | 3,380,589 | | | | | | | | 3,380,589 | | | |
| 3733 | RAYTOWN | MO | | 03/22/2013 | 06/23/2023 | 679,525 | | | | | | | | 679,525 | | | |
| 3769 | REDWOOD CITY | CA | | 06/28/2013 | 06/21/2023 | 195,586 | | | | | | | | 195,586 | | | |
| 3774 | SANTA MONICA | CA | | 09/26/2013 | 09/26/2023 | 1,242,246 | | | | | | | | 1,242,246 | | | |
| 3795 | COLORADO SPRINGS | CO | | 07/09/2013 | 09/12/2023 | 1,390,526 | | | | | | | | 1,390,526 | | | |
| 3808 | ALBUQUERQUE | NM | | 05/30/2013 | 09/28/2023 | 1,841,177 | | | | | | | | 1,841,177 | | | |
| 3821 | VALLEJO | CA | | 08/01/2013 | 09/01/2023 | 2,621,763 | | | | | | | | 2,621,763 | | | |
| 3825 | SEATTLE | WA | | 06/28/2013 | 06/26/2023 | 953,602 | | | | | | | | 953,602 | | | |
| 3867 | OLATHE | KS | | 09/30/2013 | 09/29/2023 | 1,769,789 | | | | | | | | 1,769,789 | | | |
| 3868 | CHULA VISTA | CA | | 09/19/2013 | 09/27/2023 | 987,172 | | | | | | | | 987,172 | | | |
| 3869 | CARLSBAD | CA | | 09/23/2013 | 09/27/2023 | 987,172 | | | | | | | | 987,172 | | | |
| 3874 | EL CAJON | CA | | 09/12/2013 | 10/17/2023 | 2,338,444 | | | | | | | | 2,338,444 | | | |
| 3886 | SAN ANTONIO | TX | | 09/11/2013 | 07/05/2023 | 676,750 | | | | | | | | 676,750 | | | |
| 3888 | SAN ANTONIO | TX | | 09/11/2013 | 07/05/2023 | 556,921 | | | | | | | | 556,921 | | | |
| 3893 | LAKEWOOD | OH | | 09/18/2013 | 03/02/2023 | 2,273,807 | | | | | | | | 2,273,807 | | | |
| 3899 | PFLUGERVILLE | TX | | 08/29/2013 | 09/25/2023 | 570,723 | | | | | | | | 570,723 | | | |
| 3916 | HENDERSON | NV | | 08/02/2013 | 08/16/2023 | 2,534,064 | | | | | | | | 2,534,064 | | | |
| 3923 | Las Vegas | NV | | 08/27/2013 | 11/07/2023 | 1,610,117 | | | | | | | | 1,610,117 | | | |
| 4011 | Vacaville | CA | | 11/27/2013 | 05/24/2023 | 1,597,556 | | | | | | | | 1,597,556 | | | |
| 4019 | Pflugerville | TX | | 01/28/2014 | 09/25/2023 | 636,190 | | | | | | | | 636,190 | | | |
| 4035 | TEMPLE | TX | | 11/21/2013 | 09/21/2023 | 923,804 | | | | | | | | 923,804 | | | |
| 4062 | Baltimore | MD | | 03/11/2014 | 06/30/2023 | 730,984 | | | | | | | | 730,984 | | | |
| 4097 | MONTCLAIR | CA | | 02/12/2014 | 02/27/2023 | 193,060 | | | | | | | | 193,060 | | | |
| 4103 | San Marcos | CA | | 12/23/2013 | 11/20/2023 | 1,671,742 | | | | | | | | 1,671,742 | | | |
| 4185 | GLENDALE | AZ | | 05/01/2014 | 06/30/2023 | 2,006,115 | | | | | | | | 2,006,115 | | | |
| 4210 | Arvada | CO | | 06/13/2014 | 07/27/2023 | 985,228 | | | | | | | | 985,228 | | | |
| 4222 | San Francisco | CA | | 06/04/2014 | 06/30/2023 | 1,722,563 | | | | | | | | 1,722,563 | | | |
| 4337 | JACKSON | TN | | 07/23/2014 | 07/17/2023 | 3,525,100 | | | | | | | | 3,525,100 | | | |
| 4368 | WAXHAW | NC | | 11/19/2014 | 05/30/2023 | 1,760,022 | | | | | | | | 1,760,022 | | | |
| 4389 | MAYWOOD | IL | | 10/31/2014 | 06/26/2023 | 572,608 | | | | | | | | 572,608 | | | |

# 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 | | | | | 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 |
| 4399 | VAN NUYS | CA | | 08/29/2014 | 03/01/2023 | 1,736,933 | | | | | | | | 1,736,933 | | | |
| 4412 | RAYTOWN | MO | | 09/22/2014 | 08/08/2023 | 530,963 | | | | | | | | 530,963 | | | |
| 4502 | DINUBA | CA | | 09/29/2014 | 07/25/2023 | 804,870 | | | | | | | | 804,870 | | | |
| 4522 | FARMERS BRANCH | TX | | 12/31/2014 | 12/28/2023 | 6,934,957 | | | | | | | | 6,934,957 | | | |
| 4700 | PFLUGERVILLE | TX | | 04/22/2015 | 09/25/2023 | 701,565 | | | | | | | | 701,565 | | | |
| 4712 | CHICAGO | IL | | 04/13/2015 | 06/13/2023 | 1,037,322 | | | | | | | | 1,037,322 | | | |
| 4784 | ATLANTA | GA | | 05/19/2015 | 03/03/2023 | 136,384 | | | | | | | | 136,384 | | | |
| 4841 | Venice | CA | | 06/05/2015 | 10/05/2023 | 4,599,829 | | | | | | | | 4,599,829 | | | |
| 4902 | HEBRON | KY | | 08/28/2015 | 10/27/2023 | 2,553,745 | | | | | | | | 2,553,745 | | | |
| 5003 | BOLINGBROOK | IL | | 08/28/2015 | 10/12/2023 | 1,324,330 | | | | | | | | 1,324,330 | | | |
| 5030 | GLEN HEAD | NY | | 08/06/2015 | 05/10/2023 | 1,509,647 | | | | | | | | 1,509,647 | | | |
| 5037 | JACKSONVILLE BEACH | FL | | 09/18/2015 | 05/12/2023 | 599,519 | | | | | | | | 599,519 | | | |
| 5064 | RANCHO CORDOVA | CA | | 09/14/2015 | 05/11/2023 | 2,216,590 | | | | | | | | 2,216,590 | | | |
| 5183 | FORT WORTH | TX | | 12/02/2015 | 12/28/2023 | 1,103,463 | | | | | | | | 1,103,463 | | | |
| 5351 | PLANO | TX | | 04/08/2016 | 10/30/2023 | 1,551,455 | | | | | | | | 1,551,455 | | | |
| 5358 | CHARLOTTE | NC | | 04/13/2016 | 12/15/2023 | 1,489,397 | | | | | | | | 1,489,397 | | | |
| 5371 | COLORADO SPRINGS | CO | | 04/22/2016 | 10/30/2023 | 590,765 | | | | | | | | 590,765 | | | |
| 5540 | HOUSTON | TX | | 07/07/2016 | 07/10/2023 | 4,977,471 | | | | | | | | 4,977,471 | | | |
| 5573 | BISMARCK | ND | | 08/01/2016 | 05/05/2023 | 3,496,330 | | | | | | | | 3,496,330 | | | |
| 5620 | MARIETTA | GA | | 09/07/2016 | 09/14/2023 | 1,941,225 | | | | | | | | 1,941,225 | | | |
| 5633 | NORTH LAS VEGAS | NV | | 10/03/2016 | 11/15/2023 | 1,681,218 | | | | | | | | 1,681,218 | | | |
| 5681 | Houston | TX | | 11/07/2016 | 08/04/2023 | 2,334,756 | | | | | | | | 2,334,756 | | | |
| 5704 | SANTA CLARITA | CA | | 11/16/2016 | 01/03/2023 | 1,549,096 | | | | | | | | 1,549,096 | | | |
| 5721 | Georgetown | TX | | 11/04/2016 | 09/25/2023 | 2,762,706 | | | | | | | | 2,762,706 | | | |
| 5767 | DES PERES | MO | | 11/30/2016 | 12/29/2023 | 4,681,611 | | | | | | | | 4,681,611 | | | |
| 5783 | KNOXVILLE | TN | | 12/06/2016 | 02/10/2023 | 2,519,552 | | | | | | | | 2,519,552 | | | |
| 5811 | BROOKLYN CENTER | MN | | 11/28/2016 | 10/20/2023 | 2,596,756 | | | | | | | | 2,596,756 | | | |
| 5904 | PONTIAC | MI | | 03/07/2017 | 10/26/2023 | 1,238,632 | | | | | | | | 1,238,632 | | | |
| 6016 | PHOENIX | AZ | | 11/21/2017 | 08/21/2023 | 1,000,443 | | | | | | | | 1,000,443 | | | |
| 6032 | SAN JOSE | CA | | 08/31/2017 | 04/03/2023 | 950,287 | | | | | | | | 950,287 | | | |
| 6049 | BOISE | ID | | 06/01/2017 | 12/13/2023 | 3,202,388 | | | | | | | | 3,202,388 | | | |
| 6135 | Kyle | TX | | 08/15/2017 | 09/25/2023 | 1,151,539 | | | | | | | | 1,151,539 | | | |
| 6279 | LAS VEGAS | NV | | 12/01/2017 | 07/14/2023 | 6,128,947 | | | | | | | | 6,128,947 | | | |
| 6313 | LAWRENCEVILLE | NJ | | 11/15/2017 | 06/05/2023 | 1,199,246 | | | | | | | | 1,199,246 | | | |
| 6343 | GREENVILLE | SC | | 11/30/2017 | 08/31/2023 | 2,508,971 | | | | | | | | 2,508,971 | | | |
| 6444 | MIDLAND | TX | | 02/26/2018 | 10/16/2023 | 2,499,788 | | | | | | | | 2,499,788 | | | |
| 6445 | MIDLAND | TX | | 02/26/2018 | 10/16/2023 | 3,870,049 | | | | | | | | 3,870,049 | | | |
| 6553 | ST JOHN | IN | | 04/12/2018 | 09/29/2023 | 1,603,761 | | | | | | | | 1,603,761 | | | |
| 6566 | MABLETON | GA | | 05/18/2018 | 10/12/2023 | 1,998,120 | | | | | | | | 1,998,120 | | | |
| 6570 | Raleigh | NC | | 05/07/2018 | 07/20/2023 | 3,217,238 | | | | | | | | 3,217,238 | | | |
| 6578 | DEER PARK | TX | | 04/13/2018 | 06/15/2023 | 3,672,328 | | | | | | | | 3,672,328 | | | |
| 6615 | PHOENIX | AZ | | 05/15/2018 | 04/07/2023 | 1,240,168 | | | | | | | | 1,240,168 | | | |
| 6626 | ROHNERT PARK | CA | | 06/11/2018 | 06/30/2023 | 868,002 | | | | | | | | 868,002 | | | |
| 6669 | LAKE MARY | FL | | 06/11/2018 | 01/05/2023 | 10,899,679 | | | | | | | | 10,899,679 | | | |
| 6741 | SPARTANBURG | SC | | 08/15/2018 | 10/27/2023 | 6,983,071 | | | | | | | | 6,983,071 | | | |
| 6756 | CAPE GIRARDEAU | MO | | 08/20/2018 | 10/13/2023 | 2,119,792 | | | | | | | | 2,119,792 | | | |
| 6760 | ANDERSON | SC | | 08/02/2018 | 08/04/2023 | 5,305,808 | | | | | | | | 5,305,808 | | | |
| 6763 | Tampa | FL | | 08/31/2018 | 07/28/2023 | 1,303,768 | | | | | | | | 1,303,768 | | | |
| 6776 | CHESAPEAKE | VA | | 09/06/2018 | 05/19/2023 | 2,581,534 | | | | | | | | 2,581,534 | | | |
| 6786 | BELLEVUE | WA | | 09/07/2018 | 03/21/2023 | 6,267,450 | | | | | | | | 6,267,450 | | | |
| 6793 | BURBANK | IL | | 08/27/2018 | 09/21/2023 | 1,897,770 | | | | | | | | 1,897,770 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6797 | LAS VEGAS | NV | | 11/13/2018 | 05/08/2023 | 2,391,611 | | | | | | | | 2,391,611 | | | |
| 6832 | VACAVILLE | CA | | 10/04/2018 | 10/16/2023 | 212,528 | | | | | | | | 212,528 | | | |
| 6981 | MILWAUKEE | WI | | 11/30/2018 | 09/15/2023 | 3,762,465 | | | | | | | | 3,762,465 | | | |
| 7009 | MILWAUKEE | WI | | 12/28/2018 | 01/31/2023 | 5,794,871 | | | | | | | | 5,794,871 | | | |
| 7119 | TUCSON | AZ | | 04/12/2019 | 06/22/2023 | 3,709,839 | | | | | | | | 3,709,839 | | | |
| 7252 | GARLAND | TX | | 05/29/2019 | 07/13/2023 | 990,169 | | | | | | | | 990,169 | | | |
| 7262 | Brighton | MI | | 07/26/2019 | 10/19/2023 | 2,171,462 | | | | | | | | 2,171,462 | | | |
| 7332 | Milwaukee | WI | | 08/16/2019 | 03/24/2023 | 5,017,819 | | | | | | | | 5,017,819 | | | |
| 7333 | Milwaukee | WI | | 08/16/2019 | 02/07/2023 | 5,034,407 | | | | | | | | 5,034,407 | | | |
| 7347 | Farmers Branch | TX | | 08/27/2019 | 07/13/2023 | 2,123,608 | | | | | | | | 2,123,608 | | | |
| 7412 | Novi | MI | | 10/30/2019 | 04/25/2023 | 3,501,777 | | | | | | | | 3,501,777 | | | |
| 7496 | Virginia Beach | VA | | 11/21/2019 | 05/19/2023 | 1,401,530 | | | | | | | | 1,401,530 | | | |
| 7877 | Pomona | CA | | 08/26/2020 | 03/15/2023 | 4,315,241 | | | | | | | | 4,315,241 | | | |
| 7881 | Las Vegas | NV | | 07/16/2020 | 06/02/2023 | 3,284,995 | | | | | | | | 3,284,995 | | | |
| 8009 | Rancho Dominguez | CA | | 10/13/2020 | 11/09/2023 | 2,485,175 | | | | | | | | 2,485,175 | | | |
| 8044 | Gardena | CA | | 10/06/2020 | 11/13/2023 | 1,172,252 | | | | | | | | 1,172,252 | | | |
| 8362 | Kent | WA | | 05/06/2021 | 12/15/2023 | 767,453 | | | | | | | | 767,453 | | | |
| 8389 | Lincoln Park | MI | | 06/03/2021 | 03/03/2023 | 3,780,960 | | | | | | | | 3,780,960 | | | |
| 8590 | Houston | TX | | 10/29/2021 | 02/03/2023 | 1,442,242 | | | | | | | | 1,442,242 | | | |
| 8608 | Reno | NV | | 12/30/2021 | 07/17/2023 | 6,428,195 | | | | | | | | 6,428,195 | | | |
| 9034 | Cowpens | SC | | 07/15/2022 | 08/31/2023 | 2,723,042 | | | | | | | | 2,723,042 | | | |
| 0199999. Mortgages closed by repayment | | | | | | 263,327,103 | | | | | | | | 264,827,102 | | | |
| 1436 | LAGUNA BEACH | CA | | 12/29/2003 | | 376,484 | | | | | | | | 54,524 | | | |
| 1480 | TACOMA | WA | | 10/28/2004 | | 204,620 | | | | | | | | 104,203 | | | |
| 1488 | FRESNO | CA | | 12/28/2004 | | 1,061,219 | | | | | | | | 124,530 | | | |
| 1504 | LITTLETON | CO | | 05/05/2005 | | 141,498 | | | | | | | | 54,215 | | | |
| 1519 | LOS ANGELES | CA | | 06/23/2005 | | 515,701 | | | | | | | | 57,869 | | | |
| 1520 | LOS ANGELES | CA | | 06/23/2005 | | 366,741 | | | | | | | | 41,154 | | | |
| 1524 | BEND | OR | | 06/23/2005 | | 192,806 | | | | | | | | 72,045 | | | |
| 1535 | LAS VEGAS | NV | | 07/06/2005 | | 146,071 | | | | | | | | 54,412 | | | |
| 1548 | CITY OF INDUSTRY | CA | | 09/01/2005 | | 755,347 | | | | | | | | 81,546 | | | |
| 1550 | CHANDLER | AZ | | 09/29/2005 | | 413,336 | | | | | | | | 43,179 | | | |
| 1553 | CASPER | WY | | 11/16/2005 | | 111,775 | | | | | | | | 37,628 | | | |
| 1567 | KENT | WA | | 12/02/2005 | | 272,814 | | | | | | | | 83,379 | | | |
| 1569 | SUNNYVALE | CA | | 12/28/2005 | | 486,537 | | | | | | | | 48,804 | | | |
| 1586 | FRESNO | CA | | 03/13/2006 | | 651,972 | | | | | | | | 62,586 | | | |
| 1591 | INDIANA | PA | | 04/27/2006 | | 322,835 | | | | | | | | 83,174 | | | |
| 1616 | ARCADIA | CA | | 05/27/2004 | | 1,506,064 | | | | | | | | 189,319 | | | |
| 1617 | FRESNO | CA | | 06/27/2006 | | 564,610 | | | | | | | | 50,336 | | | |
| 1696 | FRESNO | CA | | 08/15/2007 | | 1,236,055 | | | | | | | | 101,399 | | | |
| 1697 | VAN NUYS | CA | | 09/12/2007 | | 592,114 | | | | | | | | 107,783 | | | |
| 1704 | LYNNWOOD | WA | | 09/11/2007 | | 889,127 | | | | | | | | 161,793 | | | |
| 1713 | BELFAIR | WA | | 09/21/2007 | | 1,116,534 | | | | | | | | 204,090 | | | |
| 1715 | GARDNERVILLE | NV | | 10/04/2007 | | 1,740,690 | | | | | | | | 133,744 | | | |
| 1723 | POMONA | CA | | 10/31/2007 | | 827,586 | | | | | | | | 147,719 | | | |
| 1742 | ORLANDO | FL | | 01/28/2008 | | 369,744 | | | | | | | | 62,444 | | | |
| 1756 | LAKE OSWEGO | OR | | 03/28/2008 | | 912,602 | | | | | | | | 148,932 | | | |
| 1760 | MOUNTLAKE TERRACE | WA | | 05/01/2008 | | 819,864 | | | | | | | | 136,462 | | | |
| 1762 | BOCA RATON | FL | | 04/07/2008 | | 640,134 | | | | | | | | 239,182 | | | |
| 1771 | SPOKANE VALLEY | WA | | 04/25/2008 | | 997,391 | | | | | | | | 160,270 | | | |
| 1809 | RANCHO CUCAMONGA | CA | | 10/02/2008 | | 2,547,505 | | | | | | | | 44,383 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 1821 | SAN JOSE | CA | | 11/10/2008 | | 1,276,346 | | | | | | | | 418,833 | | | |
| 1844 | GRAND PRAIRIE | TX | | 01/23/2009 | | 595,365 | | | | | | | | 79,062 | | | |
| 1872 | KAHULUI | HI | | 05/15/2009 | | 1,008,485 | | | | | | | | 123,748 | | | |
| 1961 | PITTSBURG | CA | | 01/29/2010 | | 870,282 | | | | | | | | 186,833 | | | |
| 1978 | RENTON | WA | | 03/12/2010 | | 3,345,452 | | | | | | | | 178,185 | | | |
| 1979 | SAN DIEGO | CA | | 04/05/2010 | | 1,139,098 | | | | | | | | 214,385 | | | |
| 1985 | STUDIO CITY | CA | | 04/19/2010 | | 595,779 | | | | | | | | 63,051 | | | |
| 2008 | MANHATTAN BEACH | CA | | 06/16/2010 | | 2,269,830 | | | | | | | | 230,939 | | | |
| 2014 | TORRANCE | CA | | 07/26/2010 | | 234,753 | | | | | | | | 83,040 | | | |
| 2021 | DRIGGS | ID | | 06/22/2010 | | 437,431 | | | | | | | | 23,351 | | | |
| 2022 | CLOVIS | CA | | 06/29/2010 | | 1,841,294 | | | | | | | | 114,209 | | | |
| 2025 | SOUTH JORDAN | UT | | 07/01/2010 | | 1,168,818 | | | | | | | | 49,156 | | | |
| 2031 | SUNRISE | FL | | 07/01/2010 | | 507,270 | | | | | | | | 185,460 | | | |
| 2045 | DAYTONA BEACH | FL | | 07/13/2010 | | 2,754,006 | | | | | | | | 162,467 | | | |
| 2056 | DEER PARK | IL | | 07/21/2010 | | 850,377 | | | | | | | | 43,548 | | | |
| 2069 | ALLEN | TX | | 09/01/2010 | | 269,964 | | | | | | | | 150,752 | | | |
| 2070 | GREENVILLE | SC | | 07/30/2010 | | 1,957,589 | | | | | | | | 222,687 | | | |
| 2072 | DULUTH | GA | | 10/04/2010 | | 818,544 | | | | | | | | 83,324 | | | |
| 2076 | East Lansing | MI | | 11/03/2010 | | 2,046,456 | | | | | | | | 59,120 | | | |
| 2080 | SAN FRANCISCO | CA | | 11/23/2010 | | 1,182,021 | | | | | | | | 38,059 | | | |
| 2083 | SANTA ROSA | CA | | 10/06/2010 | | 1,906,271 | | | | | | | | 56,784 | | | |
| 2084 | ELK GROVE | CA | | 10/06/2010 | | 4,718,290 | | | | | | | | 292,820 | | | |
| 2098 | STOCKTON | CA | | 10/19/2010 | | 592,300 | | | | | | | | 190,970 | | | |
| 2118 | HOUSTON | TX | | 11/01/2010 | | 4,658,249 | | | | | | | | 472,531 | | | |
| 2119 | HOUSTON | TX | | 11/01/2010 | | 1,005,763 | | | | | | | | 102,023 | | | |
| 2134 | SAN JOSE | CA | | 12/13/2010 | | 838,257 | | | | | | | | 255,390 | | | |
| 2136 | BEDMINISTER | NJ | | 12/09/2010 | | 1,098,643 | | | | | | | | 109,001 | | | |
| 2140 | DALLAS | TX | | 12/03/2010 | | 2,772,469 | | | | | | | | 88,770 | | | |
| 2146 | DOWNERS GROVE | IL | | 12/14/2010 | | 1,148,192 | | | | | | | | 349,657 | | | |
| 2164 | NEWPORT BEACH | CA | | 01/27/2011 | | 1,561,479 | | | | | | | | 94,278 | | | |
| 2182 | SAN DIEGO | CA | | 12/16/2010 | | 877,043 | | | | | | | | 87,177 | | | |
| 2206 | VENTURA | CA | | 02/17/2011 | | 384,409 | | | | | | | | 110,590 | | | |
| 2221 | HAZELHURST | MS | | 04/06/2011 | | 1,463,951 | | | | | | | | 133,067 | | | |
| 2229 | SAN DIEGO | CA | | 03/10/2011 | | 1,725,607 | | | | | | | | 100,532 | | | |
| 2274 | POWAY | CA | | 04/18/2011 | | 1,802,683 | | | | | | | | 165,534 | | | |
| 2289 | BROOKFIELD | WI | | 05/13/2011 | | 700,265 | | | | | | | | 185,416 | | | |
| 2310 | SOUTHAMPTON | PA | | 06/17/2011 | | 1,577,029 | | | | | | | | 159,139 | | | |
| 2315 | EDMONDS | WA | | 06/10/2011 | | 405,617 | | | | | | | | 104,645 | | | |
| 2318 | SOLON | OH | | 05/04/2011 | | 2,223,706 | | | | | | | | 90,303 | | | |
| 2319 | SPRINGFIELD | GA | | 06/09/2011 | | 2,714,403 | | | | | | | | 187,237 | | | |
| 2339 | ALGONQUIN | IL | | 06/02/2011 | | 1,194,665 | | | | | | | | 120,689 | | | |
| 2340 | HIALEAH | FL | | 07/27/2011 | | 1,742,611 | | | | | | | | 157,833 | | | |
| 2353 | CLEBURNE | TX | | 09/23/2011 | | 834,102 | | | | | | | | 72,868 | | | |
| 2354 | MESQUITE | TX | | 09/23/2011 | | 923,587 | | | | | | | | 80,660 | | | |
| 2355 | MIDLAND | TX | | 09/23/2011 | | 804,402 | | | | | | | | 70,254 | | | |
| 2360 | AUSTIN | TX | | 07/11/2011 | | 361,590 | | | | | | | | 91,211 | | | |
| 2366 | HILLSBORO | OR | | 06/30/2011 | | 3,141,135 | | | | | | | | 824,415 | | | |
| 2369 | MARRERO | LA | | 10/07/2011 | | 1,721,862 | | | | | | | | 150,330 | | | |
| 2381 | KALAMAZOO | MI | | 08/01/2011 | | 928,756 | | | | | | | | 49,935 | | | |
| 2385 | SAN BERNARDINO | CA | | 08/09/2011 | | 2,087,745 | | | | | | | | 203,790 | | | |
| 2392 | FOX LAKE | IL | | 09/30/2011 | | 914,763 | | | | | | | | 44,112 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 2395 | MADISON | WI | | 08/19/2011 | | 4,188,489 | | | | | | | | 288,559 | | | |
| 2404 | DENVER | CO | | 09/20/2011 | | 843,992 | | | | | | | | 43,573 | | | |
| 2411 | HAPEVILLE | GA | | 09/28/2011 | | 823,561 | | | | | | | | 72,947 | | | |
| 2418 | COLORADO SPRINGS | CO | | 10/04/2011 | | 1,220,434 | | | | | | | | 59,680 | | | |
| 2429 | POTTSTOWN | PA | | 09/30/2011 | | 1,283,288 | | | | | | | | 62,555 | | | |
| 2430 | ENID | OK | | 09/30/2011 | | 5,165,721 | | | | | | | | 99,187 | | | |
| 2433 | AUSTELL | GA | | 09/30/2011 | | 2,963,777 | | | | | | | | 138,152 | | | |
| 2435 | ST PETERSBURG | FL | | 09/30/2011 | | 1,106,749 | | | | | | | | 53,950 | | | |
| 2444 | PEARLAND | TX | | 12/29/2011 | | 645,034 | | | | | | | | 135,355 | | | |
| 2448 | EMERYVILLE | CA | | 09/29/2011 | | 1,831,264 | | | | | | | | 162,829 | | | |
| 2453 | LINTHICUM | MD | | 09/29/2011 | | 1,150,632 | | | | | | | | 56,098 | | | |
| 2477 | LA CROSSE | WI | | 12/08/2011 | | 5,465,049 | | | | | | | | 258,774 | | | |
| 2482 | DAYTON | OH | | 01/06/2012 | | 656,988 | | | | | | | | 148,994 | | | |
| 2519 | HICKSVILLE | NY | | 01/05/2012 | | 959,568 | | | | | | | | 29,793 | | | |
| 3006 | RALEIGH | NC | | 11/22/2011 | | 1,163,886 | | | | | | | | 103,372 | | | |
| 3020 | CAMPBELL | CA | | 12/29/2011 | | 531,652 | | | | | | | | 119,887 | | | |
| 3026 | TEMPLETON | CA | | 02/17/2012 | | 304,588 | | | | | | | | 242,061 | | | |
| 3031 | INDIANAPOLIS | IN | | 12/27/2011 | | 1,012,911 | | | | | | | | 88,487 | | | |
| 3050 | CHANDLER | AZ | | 01/03/2012 | | 1,486,172 | | | | | | | | 72,235 | | | |
| 3063 | HOUSTON | TX | | 01/18/2012 | | 1,243,582 | | | | | | | | 107,647 | | | |
| 3082 | COLUMBIA | SC | | 03/05/2012 | | 3,159,800 | | | | | | | | 132,334 | | | |
| 3083 | MARTINSVILLE | VA | | 04/17/2012 | | 5,864,630 | | | | | | | | 277,643 | | | |
| 3096 | PORT ARTHUR | TX | | 01/31/2012 | | 1,512,026 | | | | | | | | 333,742 | | | |
| 3111 | BRYAN | TX | | 02/17/2012 | | 896,144 | | | | | | | | 76,452 | | | |
| 3122 | SEATTLE | WA | | 05/03/2012 | | 1,023,671 | | | | | | | | 48,074 | | | |
| 3136 | LONG ISLAND CITY | NY | | 06/22/2012 | | 1,323,862 | | | | | | | | 61,384 | | | |
| 3138 | ST LOUIS | MO | | 03/20/2012 | | 835,379 | | | | | | | | 176,317 | | | |
| 3145 | SEATTLE | WA | | 03/14/2012 | | 1,432,164 | | | | | | | | 121,915 | | | |
| 3161 | WINCHESTER | VA | | 04/10/2012 | | 1,211,425 | | | | | | | | 100,994 | | | |
| 3167 | LANCASTER | TX | | 03/01/2012 | | 1,557,379 | | | | | | | | 74,636 | | | |
| 3174 | KIRKLAND | WA | | 01/18/2013 | | 1,125,253 | | | | | | | | 56,373 | | | |
| 3176 | OVERLAND PARK | KS | | 07/13/2012 | | 796,835 | | | | | | | | 154,798 | | | |
| 3214 | FAYETTEVILLE | NC | | 04/24/2012 | | 782,479 | | | | | | | | 128,825 | | | |
| 3240 | SANTA ANA | CA | | 07/18/2012 | | 1,147,438 | | | | | | | | 99,918 | | | |
| 3245 | BURIEN | WA | | 07/31/2012 | | 1,451,872 | | | | | | | | 43,169 | | | |
| 3273 | CHESAPEAKE | VA | | 06/28/2012 | | 3,902,095 | | | | | | | | 320,850 | | | |
| 3275 | CARPENTERSVILLE | IL | | 06/11/2012 | | 818,947 | | | | | | | | 68,028 | | | |
| 3276 | SAN MARCOS | CA | | 06/04/2012 | | 1,704,271 | | | | | | | | 143,277 | | | |
| 3285 | HOUSTON | TX | | 05/23/2012 | | 3,280,613 | | | | | | | | 246,338 | | | |
| 3297 | LAS VEGAS | NV | | 06/22/2012 | | 2,173,213 | | | | | | | | 100,379 | | | |
| 3307 | ARCADIA | CA | | 07/24/2012 | | 5,612,931 | | | | | | | | 269,291 | | | |
| 3310 | VENICE | FL | | 05/10/2012 | | 1,442,238 | | | | | | | | 69,791 | | | |
| 3325 | HOUSTON | TX | | 08/17/2012 | | 1,721,942 | | | | | | | | 329,445 | | | |
| 3343 | RENO | NV | | 07/25/2012 | | 1,915,621 | | | | | | | | 374,515 | | | |
| 3344 | SAN DIEGO | CA | | 06/29/2012 | | 1,525,762 | | | | | | | | 72,672 | | | |
| 3346 | BEVERLY HILLS | CA | | 05/23/2013 | | 970,560 | | | | | | | | 71,928 | | | |
| 3349 | BROOKINGS | OR | | 07/20/2012 | | 1,325,681 | | | | | | | | 109,432 | | | |
| 3350 | MEDFORD | OR | | 10/10/2012 | | 1,499,499 | | | | | | | | 105,196 | | | |
| 3351 | MESA | AZ | | 06/22/2012 | | 1,544,225 | | | | | | | | 45,795 | | | |
| 3360 | SANTA CRUZ | CA | | 07/26/2012 | | 1,515,200 | | | | | | | | 125,068 | | | |
| 3373 | ARDEN HILLS | MN | | 10/17/2012 | | 2,503,881 | | | | | | | | 115,964 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 3375 | TUCSON | AZ | | 09/10/2012 | | 2,185,858 | | | | | | | | 103,619 | | | |
| 3380 | GRAND PRAIRIE | TX | | 07/16/2012 | | 2,157,463 | | | | | | | | 68,008 | | | |
| 3384 | THORNTON | CO | | 08/08/2012 | | 1,198,638 | | | | | | | | 56,390 | | | |
| 3385 | NILES | IL | | 08/30/2012 | | 1,793,989 | | | | | | | | 115,478 | | | |
| 3401 | DENVILLE | NJ | | 09/20/2012 | | 2,723,666 | | | | | | | | 128,610 | | | |
| 3402 | DRAPER | UT | | 09/28/2012 | | 1,881,390 | | | | | | | | 147,213 | | | |
| 3420 | STERLING HEIGHTS | MI | | 09/20/2012 | | 1,778,050 | | | | | | | | 54,119 | | | |
| 3424 | FARMINGTON | NM | | 11/30/2012 | | 544,655 | | | | | | | | 98,373 | | | |
| 3436 | BLUFFTON | SC | | 10/03/2012 | | 1,470,396 | | | | | | | | 271,959 | | | |
| 3437 | DALLAS | TX | | 08/20/2012 | | 6,482,867 | | | | | | | | 208,552 | | | |
| 3442 | WASHINGTON | DC | | 11/28/2012 | | 2,596,824 | | | | | | | | 121,664 | | | |
| 3444 | BELLEVUE | WA | | 08/31/2012 | | 8,542,548 | | | | | | | | 404,692 | | | |
| 3451 | PITTSBURGH | PA | | 11/16/2012 | | 1,261,562 | | | | | | | | 97,987 | | | |
| 3455 | ABINGDON | MD | | 11/01/2012 | | 3,128,386 | | | | | | | | 571,735 | | | |
| 3458 | NOVI | MI | | 11/19/2012 | | 2,827,431 | | | | | | | | 514,383 | | | |
| 3463 | SAN DIEGO | CA | | 12/31/2012 | | 6,711,173 | | | | | | | | 160,390 | | | |
| 3466 | FRESNO | CA | | 10/17/2012 | | 1,305,867 | | | | | | | | 249,708 | | | |
| 3474 | ORLANDO | FL | | 01/24/2013 | | 1,139,218 | | | | | | | | 200,364 | | | |
| 3480 | PHOENIX | AZ | | 10/24/2012 | | 578,407 | | | | | | | | 61,846 | | | |
| 3481 | CANTON | OH | | 11/16/2012 | | 4,649,978 | | | | | | | | 372,389 | | | |
| 3486 | WEATHERFORD | TX | | 10/09/2012 | | 892,275 | | | | | | | | 41,978 | | | |
| 3487 | DALLAS | TX | | 09/24/2012 | | 3,409,895 | | | | | | | | 281,447 | | | |
| 3490 | SAN ANGELO | TX | | 11/15/2012 | | 2,469,500 | | | | | | | | 116,617 | | | |
| 3497 | FALLSTON | MD | | 11/27/2012 | | 1,961,102 | | | | | | | | 157,733 | | | |
| 3503 | ODESSA | FL | | 10/30/2012 | | 1,768,778 | | | | | | | | 143,787 | | | |
| 3517 | GRAND PRAIRIE | TX | | 10/29/2012 | | 1,507,118 | | | | | | | | 70,073 | | | |
| 3530 | ORLANDO | FL | | 12/06/2012 | | 1,283,526 | | | | | | | | 156,663 | | | |
| 3533 | SANTA ANA | CA | | 12/31/2012 | | 1,599,534 | | | | | | | | 74,361 | | | |
| 3535 | AUSTIN | TX | | 12/28/2012 | | 1,483,139 | | | | | | | | 118,078 | | | |
| 3554 | FAYETTEVILLE | NC | | 12/19/2012 | | 1,828,964 | | | | | | | | 419,094 | | | |
| 3562 | DOWNERS GROVE | IL | | 02/11/2013 | | 3,236,565 | | | | | | | | 254,302 | | | |
| 3563 | SANTA ANA | CA | | 02/28/2013 | | 558,122 | | | | | | | | 96,346 | | | |
| 3566 | SANTA MONICA | CA | | 12/06/2012 | | 3,680,465 | | | | | | | | 152,315 | | | |
| 3568 | BELLEVUE | WA | | 12/14/2012 | | 1,378,529 | | | | | | | | 66,142 | | | |
| 3577 | AUSTIN | TX | | 12/28/2012 | | 2,902,653 | | | | | | | | 521,023 | | | |
| 3579 | SHAKER HEIGHTS | OH | | 02/27/2013 | | 639,348 | | | | | | | | 49,734 | | | |
| 3582 | ONTARIO | CA | | 06/27/2013 | | 643,954 | | | | | | | | 48,004 | | | |
| 3583 | FRESNO | CA | | 04/03/2013 | | 1,050,641 | | | | | | | | 46,796 | | | |
| 3584 | BELLEVUE | WA | | 12/14/2012 | | 1,893,711 | | | | | | | | 90,853 | | | |
| 3592 | SAN FRANCISCO | CA | | 02/27/2013 | | 1,288,762 | | | | | | | | 100,503 | | | |
| 3612 | DALLAS | TX | | 12/05/2012 | | 592,330 | | | | | | | | 18,274 | | | |
| 3623 | FORT COLLINS | CO | | 04/05/2013 | | 4,880,797 | | | | | | | | 378,715 | | | |
| 3627 | SALT LAKE CITY | UT | | 02/05/2013 | | 428,525 | | | | | | | | 74,031 | | | |
| 3631 | MURRAY | UT | | 02/01/2013 | | 1,748,048 | | | | | | | | 137,066 | | | |
| 3639 | SEGUIN | TX | | 02/01/2013 | | 1,091,844 | | | | | | | | 28,672 | | | |
| 3655 | ORANGE | CA | | 03/28/2013 | | 1,431,152 | | | | | | | | 65,553 | | | |
| 3664 | GRAPEVINE | TX | | 03/20/2013 | | 2,132,789 | | | | | | | | 361,655 | | | |
| 3671 | COMMERCE | MI | | 03/11/2013 | | 896,892 | | | | | | | | 151,678 | | | |
| 3673 | CONROE | TX | | 03/26/2013 | | 778,866 | | | | | | | | 132,529 | | | |
| 3676 | KENTWOOD | MI | | 08/06/2013 | | 279,412 | | | | | | | | 97,606 | | | |
| 3683 | FONTANA | CA | | 02/27/2013 | | 1,906,162 | | | | | | | | 56,152 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 3686 | WESTMINSTER | CA | | 05/23/2013 | | 10,352,322 | | | | | | | | 795,342 | | | |
| 3692 | ISLANDIA | NY | | 03/22/2013 | | 990,570 | | | | | | | | 168,120 | | | |
| 3702 | PEORIA | AZ | | 03/05/2013 | | 2,258,178 | | | | | | | | 200,108 | | | |
| 3703 | INGLEWOOD | CA | | 06/17/2013 | | 4,977,191 | | | | | | | | 802,238 | | | |
| 3705 | DU QUOIN | IL | | 03/22/2013 | | 605,817 | | | | | | | | 103,074 | | | |
| 3716 | PIKESVILLE | MD | | 05/29/2013 | | 908,483 | | | | | | | | 68,870 | | | |
| 3723 | MILWAUKIE | OR | | 04/30/2013 | | 1,230,491 | | | | | | | | 138,411 | | | |
| 3726 | SALT LAKE CITY | UT | | 04/10/2013 | | 635,054 | | | | | | | | 48,406 | | | |
| 3743 | ROME | GA | | 07/12/2013 | | 3,569,419 | | | | | | | | 258,779 | | | |
| 3744 | JEFFERSON CITY | MO | | 09/20/2013 | | 4,121,409 | | | | | | | | 799,136 | | | |
| 3745 | SAMMAMISH | WA | | 04/05/2013 | | 1,012,694 | | | | | | | | 77,556 | | | |
| 3750 | MT PLEASANT | TX | | 06/03/2013 | | 1,385,394 | | | | | | | | 284,391 | | | |
| 3765 | PORTLAND | OR | | 06/06/2013 | | 633,868 | | | | | | | | 102,148 | | | |
| 3770 | THORNTON | CO | | 05/01/2013 | | 1,653,207 | | | | | | | | 73,871 | | | |
| 3771 | SPARKS | NV | | 05/03/2013 | | 447,354 | | | | | | | | 73,273 | | | |
| 3778 | MILL VALLEY | CA | | 10/15/2013 | | 4,218,195 | | | | | | | | 171,375 | | | |
| 3782 | SAN DIEGO | CA | | 06/18/2013 | | 1,051,364 | | | | | | | | 46,891 | | | |
| 3800 | MADISON HEIGHTS | MI | | 08/19/2013 | | 910,968 | | | | | | | | 66,718 | | | |
| 3801 | COLLEGE STATION | TX | | 06/24/2013 | | 4,144,730 | | | | | | | | 400,705 | | | |
| 3802 | CLEVELAND HEIGHTS | OH | | 11/01/2013 | | 1,976,220 | | | | | | | | 84,086 | | | |
| 3805 | CLIFFSIDE PARK | NJ | | 12/31/2013 | | 601,077 | | | | | | | | 86,835 | | | |
| 3818 | LAS VEGAS | NV | | 07/30/2013 | | 2,227,838 | | | | | | | | 353,119 | | | |
| 3819 | VALLEJO | CA | | 08/01/2013 | | 1,172,920 | | | | | | | | 67,996 | | | |
| 3827 | ASHTABULA | OH | | 08/30/2013 | | 376,019 | | | | | | | | 58,620 | | | |
| 3837 | FLORENCE | KY | | 07/30/2013 | | 380,075 | | | | | | | | 97,330 | | | |
| 3838 | CHINO HILLS | CA | | 08/28/2013 | | 990,006 | | | | | | | | 70,949 | | | |
| 3851 | ANGELS CAMP | CA | | 07/22/2013 | | 2,702,105 | | | | | | | | 201,334 | | | |
| 3854 | WEST VALLEY CITY | UT | | 08/01/2013 | | 568,430 | | | | | | | | 90,328 | | | |
| 3859 | BLOOMFIELD HILLS | MI | | 08/19/2013 | | 663,664 | | | | | | | | 48,614 | | | |
| 3860 | BEVERLY HILLS | MI | | 08/19/2013 | | 1,418,411 | | | | | | | | 103,902 | | | |
| 3864 | HAWTHORNE | CA | | 09/12/2013 | | 2,448,202 | | | | | | | | 370,896 | | | |
| 3881 | AUSTIN | TX | | 09/05/2013 | | 1,228,733 | | | | | | | | 133,154 | | | |
| 3891 | SOLON | OH | | 08/22/2013 | | 1,108,103 | | | | | | | | 80,944 | | | |
| 3897 | PENDLETON | OR | | 09/30/2013 | | 438,934 | | | | | | | | 66,944 | | | |
| 3898 | PORTLAND | OR | | 09/30/2013 | | 373,106 | | | | | | | | 56,905 | | | |
| 3900 | VAN NUYS | CA | | 09/04/2013 | | 592,085 | | | | | | | | 42,615 | | | |
| 3901 | BRIGHTON | MI | | 10/04/2013 | | 1,034,864 | | | | | | | | 71,859 | | | |
| 3904 | HOLLYWOOD | CA | | 09/25/2013 | | 1,207,758 | | | | | | | | 87,352 | | | |
| 3906 | DEPEW | NY | | 09/20/2013 | | 713,368 | | | | | | | | 108,611 | | | |
| 3920 | MIAMI | FL | | 07/31/2013 | | 2,373,394 | | | | | | | | 139,662 | | | |
| 3929 | FARMINGTON | NM | | 09/12/2013 | | 2,369,538 | | | | | | | | 170,374 | | | |
| 3932 | BAY SHORE | NY | | 10/30/2013 | | 600,432 | | | | | | | | 42,234 | | | |
| 3944 | MERCED | CA | | 09/30/2013 | | 349,701 | | | | | | | | 117,958 | | | |
| 3945 | TAMPA | FL | | 01/24/2014 | | 1,873,272 | | | | | | | | 126,737 | | | |
| 3947 | HENDERSON | NV | | 11/05/2013 | | 364,636 | | | | | | | | 53,331 | | | |
| 3948 | MARYLAND HEIGHTS | MO | | 10/23/2013 | | 4,982,701 | | | | | | | | 209,728 | | | |
| 3964 | GLENDALE | AZ | | 12/02/2013 | | 1,010,857 | | | | | | | | 41,479 | | | |
| 3973 | WOODMERE | OH | | 12/04/2013 | | 1,049,888 | | | | | | | | 127,522 | | | |
| 3977 | PLEASANTON | CA | | 09/30/2013 | | 2,317,990 | | | | | | | | 95,928 | | | |
| 3979 | CLEVELAND | OH | | 12/04/2013 | | 718,326 | | | | | | | | 87,250 | | | |
| 3980 | CLEVELAND | OH | | 12/04/2013 | | 790,187 | | | | | | | | 95,978 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 3987 | BIRMINGHAM | AL | | 11/01/2013 | | 1,671,655 | | | | | | | | 123,138 | | | |
| 3989 | ANTIOCH | CA | | 10/08/2013 | | 2,001,059 | | | | | | | | 140,975 | | | |
| 3990 | GREENVILLE | TX | | 10/24/2013 | | 1,118,797 | | | | | | | | 45,837 | | | |
| 3993 | AVONDALE | AZ | | 11/22/2013 | | 1,463,284 | | | | | | | | 61,588 | | | |
| 3997 | SIOUX FALLS | SD | | 11/14/2013 | | 1,886,795 | | | | | | | | 276,946 | | | |
| 3998 | TUCSON | AZ | | 12/06/2013 | | 985,478 | | | | | | | | 144,339 | | | |
| 3999 | LA HABRA | CA | | 02/19/2014 | | 2,035,206 | | | | | | | | 82,239 | | | |
| 4000 | EL SEGUNDO | CA | | 12/10/2013 | | 3,945,204 | | | | | | | | 268,073 | | | |
| 4004 | NORCROSS | GA | | 12/10/2013 | | 742,548 | | | | | | | | 107,414 | | | |
| 4009 | COLORADO SPRINGS | CO | | 10/29/2013 | | 1,204,778 | | | | | | | | 49,342 | | | |
| 4013 | BRIGHTON | CO | | 03/05/2014 | | 773,268 | | | | | | | | 75,830 | | | |
| 4014 | UNIVERSITY HEIGHTS | OH | | 12/20/2013 | | 1,894,444 | | | | | | | | 76,725 | | | |
| 4018 | WESTLAKE VILLAGE | CA | | 02/03/2014 | | 4,789,331 | | | | | | | | 113,698 | | | |
| 4022 | SAN FRANCISCO | CA | | 12/26/2013 | | 1,405,382 | | | | | | | | 57,911 | | | |
| 4025 | SAN FRANCISCO | CA | | 04/16/2014 | | 992,738 | | | | | | | | 39,514 | | | |
| 4027 | FORT MEYERS | FL | | 12/05/2013 | | 1,351,401 | | | | | | | | 93,010 | | | |
| 4029 | GREENSBORO | NC | | 12/30/2013 | | 1,101,138 | | | | | | | | 93,939 | | | |
| 4030 | VENTURA | CA | | 12/26/2013 | | 5,063,334 | | | | | | | | 134,988 | | | |
| 4031 | TUCSON | AZ | | 12/30/2013 | | 1,265,731 | | | | | | | | 33,762 | | | |
| 4038 | EL DORADO HILLS | CA | | 12/02/2013 | | 506,811 | | | | | | | | 74,209 | | | |
| 4041 | ROCKVILLE CENTRE | NY | | 01/21/2014 | | 849,818 | | | | | | | | 57,835 | | | |
| 4043 | FRESNO | CA | | 04/01/2014 | | 1,019,029 | | | | | | | | 41,209 | | | |
| 4045 | HILLSBORO | OR | | 11/27/2013 | | 1,701,450 | | | | | | | | 70,767 | | | |
| 4049 | DENVILLE | NJ | | 12/19/2013 | | 4,212,697 | | | | | | | | 174,322 | | | |
| 4052 | CEDAR PARK | TX | | 12/20/2013 | | 230,561 | | | | | | | | 137,083 | | | |
| 4053 | AUSTIN | TX | | 12/20/2013 | | 204,665 | | | | | | | | 100,055 | | | |
| 4058 | DENVILLE | NJ | | 12/19/2013 | | 3,703,266 | | | | | | | | 153,241 | | | |
| 4060 | CLINTON TOWNSHIP | MI | | 01/15/2014 | | 968,156 | | | | | | | | 86,765 | | | |
| 4067 | PHOENIX | OR | | 12/04/2013 | | 1,211,123 | | | | | | | | 125,586 | | | |
| 4071 | WEST HOLLYWOOD | CA | | 12/20/2013 | | 1,548,317 | | | | | | | | 64,350 | | | |
| 4082 | ST LOUIS PARK | MN | | 02/20/2014 | | 1,760,916 | | | | | | | | 71,094 | | | |
| 4101 | BALTIMORE | MD | | 12/31/2013 | | 4,772,366 | | | | | | | | 663,089 | | | |
| 4102 | SANTA ROSA | CA | | 01/15/2014 | | 4,524,635 | | | | | | | | 119,829 | | | |
| 4115 | ROSEBURG | OR | | 02/28/2014 | | 970,946 | | | | | | | | 135,217 | | | |
| 4116 | BRANDON | FL | | 04/28/2014 | | 522,718 | | | | | | | | 70,566 | | | |
| 4118 | ANTIOCH | CA | | 03/03/2014 | | 3,097,460 | | | | | | | | 425,090 | | | |
| 4119 | CATHEDRAL CITY | CA | | 09/25/2014 | | 1,273,588 | | | | | | | | 52,013 | | | |
| 4120 | MANDEVILLE | LA | | 02/27/2014 | | 1,878,111 | | | | | | | | 75,957 | | | |
| 4122 | REDONDO BEACH | CA | | 04/09/2014 | | 575,964 | | | | | | | | 37,777 | | | |
| 4125 | KIRKLAND | WA | | 03/20/2014 | | 828,811 | | | | | | | | 54,828 | | | |
| 4126 | CLERMONT | FL | | 07/17/2014 | | 1,700,563 | | | | | | | | 124,728 | | | |
| 4129 | DEPEW | NY | | 09/17/2015 | | 1,100,656 | | | | | | | | 88,951 | | | |
| 4130 | SACRAMENTO | CA | | 02/26/2014 | | 1,871,601 | | | | | | | | 76,487 | | | |
| 4132 | FOLSOM | CA | | 03/26/2014 | | 2,748,672 | | | | | | | | 110,234 | | | |
| 4134 | SAN LUIS OBISPO | CA | | 05/30/2014 | | 4,077,647 | | | | | | | | 136,826 | | | |
| 4137 | NIAGARA FALLS | NY | | 09/24/2014 | | 4,877,195 | | | | | | | | 620,827 | | | |
| 4139 | LEMON GROVE | CA | | 05/08/2014 | | 1,524,239 | | | | | | | | 205,043 | | | |
| 4140 | SAN FRANCISCO | CA | | 04/15/2014 | | 2,164,872 | | | | | | | | 91,206 | | | |
| 4142 | INDIANAPOLIS | IN | | 04/18/2014 | | 1,919,215 | | | | | | | | 128,718 | | | |
| 4147 | RAVENNA | OH | | 05/19/2014 | | 1,015,305 | | | | | | | | 33,554 | | | |
| 4151 | LITTLETON | CO | | 03/28/2014 | | 984,712 | | | | | | | | 40,998 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 4152 | DENVER | CO | | 03/28/2014 | | 658,649 | | | | | | | | 27,423 | | | |
| 4153 | COLORADO SPRINGS | CO | | 03/28/2014 | | 671,691 | | | | | | | | 27,966 | | | |
| 4154 | ARVADA | CO | | 06/02/2014 | | 872,539 | | | | | | | | 35,147 | | | |
| 4155 | CENTENNIAL | CO | | 06/02/2014 | | 813,048 | | | | | | | | 32,751 | | | |
| 4156 | THORNTON | CO | | 06/02/2014 | | 813,048 | | | | | | | | 32,751 | | | |
| 4157 | KETCHIKAN | AK | | 06/02/2014 | | 608,133 | | | | | | | | 24,497 | | | |
| 4159 | GILROY | CA | | 05/13/2014 | | 2,649,275 | | | | | | | | 355,869 | | | |
| 4162 | SACRAMENTO | CA | | 03/31/2014 | | 1,372,349 | | | | | | | | 92,318 | | | |
| 4163 | LAKE FOREST | CA | | 07/31/2014 | | 6,682,389 | | | | | | | | 260,782 | | | |
| 4168 | POOLER | GA | | 07/22/2014 | | 1,267,538 | | | | | | | | 50,000 | | | |
| 4170 | SAN DIEGO | CA | | 02/28/2014 | | 3,126,578 | | | | | | | | 126,890 | | | |
| 4174 | TORRANCE | CA | | 04/16/2014 | | 2,447,908 | | | | | | | | 66,158 | | | |
| 4176 | KERRVILLE | TX | | 04/28/2014 | | 931,937 | | | | | | | | 208,980 | | | |
| 4177 | PFLUGERVILLE | TX | | 04/28/2014 | | 419,634 | | | | | | | | 94,100 | | | |
| 4180 | MOUNTAIN VIEW | CA | | 05/19/2014 | | 6,308,836 | | | | | | | | 173,975 | | | |
| 4182 | PROVO | UT | | 05/01/2014 | | 971,541 | | | | | | | | 65,215 | | | |
| 4183 | PONTIAC | MI | | 05/09/2014 | | 2,119,946 | | | | | | | | 569,734 | | | |
| 4189 | BEREA | OH | | 04/28/2014 | | 399,602 | | | | | | | | 40,869 | | | |
| 4192 | GREENWOOD VILLAGE | CO | | 06/13/2014 | | 793,778 | | | | | | | | 104,807 | | | |
| 4199 | PORTLAND | OR | | 05/29/2014 | | 358,739 | | | | | | | | 236,524 | | | |
| 4200 | CHANDLER | AZ | | 03/31/2014 | | 680,977 | | | | | | | | 18,676 | | | |
| 4201 | AKRON | OH | | 05/08/2014 | | 4,227,331 | | | | | | | | 169,534 | | | |
| 4202 | MAYFIELD VILLAGE | OH | | 05/02/2014 | | 2,170,779 | | | | | | | | 148,323 | | | |
| 4203 | COPLEY | OH | | 06/11/2014 | | 662,851 | | | | | | | | 247,306 | | | |
| 4204 | NILES | IL | | 05/14/2014 | | 2,045,883 | | | | | | | | 134,358 | | | |
| 4211 | MARTINEZ | CA | | 04/29/2014 | | 2,576,042 | | | | | | | | 351,864 | | | |
| 4213 | WESTBURY | NY | | 06/30/2014 | | 4,281,291 | | | | | | | | 287,684 | | | |
| 4216 | TEMPE | AZ | | 07/17/2014 | | 2,339,440 | | | | | | | | 151,361 | | | |
| 4218 | PALM DESERT | CA | | 05/30/2014 | | 8,843,062 | | | | | | | | 409,966 | | | |
| 4221 | SACRAMENTO | CA | | 04/30/2014 | | 825,214 | | | | | | | | 112,620 | | | |
| 4224 | BROOKLYN | NY | | 08/22/2014 | | 1,869,276 | | | | | | | | 242,252 | | | |
| 4226 | QUEEN CREEK | AZ | | 04/15/2014 | | 1,607,743 | | | | | | | | 109,002 | | | |
| 4227 | CLEVELAND | OH | | 06/06/2014 | | 1,373,038 | | | | | | | | 89,627 | | | |
| 4229 | SAN MARCOS | TX | | 06/20/2014 | | 779,594 | | | | | | | | 32,236 | | | |
| 4233 | PHOENIX | AZ | | 05/12/2014 | | 1,024,193 | | | | | | | | 68,789 | | | |
| 4234 | ENGLEWOOD | CO | | 05/06/2014 | | 3,533,616 | | | | | | | | 146,944 | | | |
| 4237 | SAN FRANCISCO | CA | | 05/15/2014 | | 2,424,776 | | | | | | | | 98,971 | | | |
| 4238 | DEER PARK | TX | | 09/02/2014 | | 2,840,673 | | | | | | | | 113,815 | | | |
| 4246 | RAEFORD | NC | | 06/11/2014 | | 1,693,726 | | | | | | | | 339,256 | | | |
| 4252 | CHILLICOTHE | OH | | 06/19/2014 | | 1,848,135 | | | | | | | | 121,767 | | | |
| 4254 | MESA | AZ | | 06/17/2014 | | 1,465,020 | | | | | | | | 59,679 | | | |
| 4257 | VILLE PLATTE | LA | | 06/02/2014 | | 419,653 | | | | | | | | 56,156 | | | |
| 4265 | PORT ARTHUR | TX | | 05/30/2014 | | 503,057 | | | | | | | | 112,144 | | | |
| 4269 | COMMERCE CITY | CO | | 10/20/2014 | | 1,193,118 | | | | | | | | 109,076 | | | |
| 4270 | COLORADO SPRINGS | CO | | 06/27/2014 | | 866,643 | | | | | | | | 56,968 | | | |
| 4271 | MANSURA | LA | | 09/02/2014 | | 811,702 | | | | | | | | 51,626 | | | |
| 4272 | SCOTTSDALE | AZ | | 06/05/2014 | | 1,987,824 | | | | | | | | 83,285 | | | |
| 4273 | TEMPLE TERRACE | FL | | 05/29/2014 | | 415,521 | | | | | | | | 76,196 | | | |
| 4278 | DRAPER | UT | | 07/03/2014 | | 1,332,218 | | | | | | | | 54,221 | | | |
| 4279 | SILVERDALE | WA | | 07/01/2014 | | 940,927 | | | | | | | | 38,228 | | | |
| 4280 | LOS ANGELES | CA | | 07/18/2014 | | 1,296,205 | | | | | | | | 52,515 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 4281 | RENO | NV | | 07/03/2014 | | 4,462,619 | | | | | | | | 290,769 | | | |
| 4282 | RENO | NV | | 07/03/2014 | | 4,037,608 | | | | | | | | 263,077 | | | |
| 4284 | RENO | NV | | 07/11/2014 | | 8,312,642 | | | | | | | | 241,722 | | | |
| 4285 | SACRAMENTO | CA | | 05/27/2014 | | 2,540,999 | | | | | | | | 169,881 | | | |
| 4288 | WILLIAMSVILLE | NY | | 07/21/2014 | | 4,909,869 | | | | | | | | 198,919 | | | |
| 4291 | SIOUX FALLS | SD | | 06/06/2014 | | 1,691,244 | | | | | | | | 69,016 | | | |
| 4297 | LAS VEGAS | NV | | 08/08/2014 | | 2,012,600 | | | | | | | | 132,230 | | | |
| 4299 | CORAL GABLES | FL | | 06/12/2014 | | 1,103,986 | | | | | | | | 44,066 | | | |
| 4300 | STONE MOUNTAIN | GA | | 06/23/2014 | | 668,579 | | | | | | | | 26,900 | | | |
| 4303 | ANTIOCH | CA | | 07/25/2014 | | 436,934 | | | | | | | | 28,720 | | | |
| 4309 | WATSONVILLE | CA | | 07/14/2014 | | 1,480,984 | | | | | | | | 193,960 | | | |
| 4315 | DENVER | CO | | 08/01/2014 | | 1,972,278 | | | | | | | | 78,847 | | | |
| 4318 | CANASTOTA | NY | | 09/11/2014 | | 2,559,911 | | | | | | | | 324,352 | | | |
| 4319 | FREDONIA | NY | | 09/11/2014 | | 2,668,844 | | | | | | | | 338,154 | | | |
| 4323 | ROUND ROCK | TX | | 07/10/2014 | | 688,551 | | | | | | | | 27,748 | | | |
| 4329 | BURLINGAME | CA | | 09/12/2014 | | 4,638,194 | | | | | | | | 128,658 | | | |
| 4330 | SOUTH JORDAN | UT | | 08/28/2014 | | 1,397,088 | | | | | | | | 90,663 | | | |
| 4331 | JACKSONVILLE | FL | | 07/09/2014 | | 1,379,651 | | | | | | | | 180,743 | | | |
| 4340 | SARATOGA | CA | | 07/02/2014 | | 3,372,742 | | | | | | | | 138,851 | | | |
| 4345 | ALLEN | TX | | 07/01/2014 | | 1,360,269 | | | | | | | | 54,295 | | | |
| 4349 | VANCOUVER | WA | | 07/15/2014 | | 528,789 | | | | | | | | 26,979 | | | |
| 4355 | FORT WAYNE | IN | | 08/29/2014 | | 1,890,478 | | | | | | | | 242,557 | | | |
| 4359 | BRONX | NY | | 10/16/2014 | | 3,551,111 | | | | | | | | 143,238 | | | |
| 4360 | MIAMI | FL | | 08/13/2014 | | 802,222 | | | | | | | | 103,839 | | | |
| 4369 | PFLUGERVILLE | TX | | 09/12/2014 | | 517,173 | | | | | | | | 65,873 | | | |
| 4370 | SHAKER HEIGHTS | OH | | 08/29/2014 | | 1,214,232 | | | | | | | | 31,887 | | | |
| 4371 | NORTH CANTON | OH | | 08/20/2014 | | 1,127,773 | | | | | | | | 43,687 | | | |
| 4375 | MERCER ISLAND | WA | | 08/13/2014 | | 1,259,999 | | | | | | | | 50,818 | | | |
| 4378 | PENSACOLA | FL | | 09/11/2014 | | 2,746,984 | | | | | | | | 325,685 | | | |
| 4380 | RENTON | WA | | 10/30/2014 | | 844,250 | | | | | | | | 54,140 | | | |
| 4390 | BOTHELL | WA | | 08/28/2014 | | 1,536,383 | | | | | | | | 104,835 | | | |
| 4392 | VERO BEACH | FL | | 08/07/2014 | | 1,234,689 | | | | | | | | 136,033 | | | |
| 4397 | WHITESTONE | NY | | 10/23/2014 | | 3,971,969 | | | | | | | | 156,786 | | | |
| 4403 | BRIDGETON | MO | | 09/08/2014 | | 1,299,436 | | | | | | | | 109,784 | | | |
| 4404 | PHOENIX | AZ | | 12/22/2014 | | 721,646 | | | | | | | | 19,664 | | | |
| 4407 | SHERWOOD | OR | | 08/19/2014 | | 2,703,827 | | | | | | | | 107,694 | | | |
| 4408 | LAS VEGAS | NV | | 10/14/2014 | | 1,406,226 | | | | | | | | 90,287 | | | |
| 4411 | THOUSAND OAKS | CA | | 09/11/2014 | | 2,611,428 | | | | | | | | 93,497 | | | |
| 4422 | FLOWERTY BRANCH | GA | | 09/12/2014 | | 490,507 | | | | | | | | 30,849 | | | |
| 4424 | LOS ANGELES | CA | | 10/31/2014 | | 1,955,728 | | | | | | | | 52,371 | | | |
| 4427 | DALLAS | TX | | 10/06/2014 | | 2,002,684 | | | | | | | | 81,144 | | | |
| 4428 | CLOVIS | CA | | 10/16/2014 | | 498,754 | | | | | | | | 32,080 | | | |
| 4429 | CLOVIS | CA | | 10/16/2014 | | 498,754 | | | | | | | | 32,080 | | | |
| 4436 | AUSTIN | TX | | 11/17/2014 | | 1,387,165 | | | | | | | | 55,863 | | | |
| 4437 | CHICAGO | IL | | 10/22/2014 | | 1,269,289 | | | | | | | | 50,329 | | | |
| 4438 | MORTON GROVE | IL | | 10/22/2014 | | 713,974 | | | | | | | | 28,310 | | | |
| 4440 | TUCSON | AZ | | 08/28/2014 | | 775,763 | | | | | | | | 65,049 | | | |
| 4443 | TACOMA | WA | | 08/28/2014 | | 1,643,422 | | | | | | | | 67,591 | | | |
| 4455 | SAN FRANCISCO | CA | | 11/12/2014 | | 7,182,861 | | | | | | | | 290,308 | | | |
| 4456 | REDDING | CA | | 10/21/2014 | | 3,449,863 | | | | | | | | 437,040 | | | |
| 4457 | AUBURNDALE | FL | | 11/14/2014 | | 1,896,482 | | | | | | | | 236,567 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 4459 | ALBUQUERQUE | NM | | 10/06/2014 | | 1,420,047 | | | | | | | | 57,330 | | | |
| 4462 | CARSON CITY | NV | | 12/11/2014 | | 5,794,376 | | | | | | | | 152,724 | | | |
| 4466 | CHARLOTTE | NC | | 10/01/2014 | | 1,966,788 | | | | | | | | 130,716 | | | |
| 4468 | BATON ROUGE | LA | | 10/02/2014 | | 2,237,820 | | | | | | | | 91,391 | | | |
| 4469 | GILBERT | AZ | | 09/26/2014 | | 2,209,753 | | | | | | | | 40,997 | | | |
| 4476 | LAS VEGAS | NV | | 09/29/2014 | | 4,929,093 | | | | | | | | 293,090 | | | |
| 4477 | GREENSBORO | NC | | 09/22/2014 | | 703,722 | | | | | | | | 45,059 | | | |
| 4479 | RICHMOND | VA | | 09/18/2014 | | 1,669,973 | | | | | | | | 68,019 | | | |
| 4482 | BALTIMORE | MD | | 11/26/2014 | | 1,609,770 | | | | | | | | 200,168 | | | |
| 4484 | MURRIETA | CA | | 10/01/2014 | | 1,044,938 | | | | | | | | 68,230 | | | |
| 4492 | COLORADO SPRINGS | CO | | 10/14/2014 | | 1,584,427 | | | | | | | | 63,109 | | | |
| 4495 | LAS VEGAS | NV | | 11/25/2014 | | 1,501,774 | | | | | | | | 60,478 | | | |
| 4497 | DEER PARK | TX | | 12/11/2014 | | 1,560,544 | | | | | | | | 63,148 | | | |
| 4498 | HOUSTON | TX | | 12/11/2014 | | 1,739,778 | | | | | | | | 70,210 | | | |
| 4500 | RICHMOND | VA | | 12/19/2014 | | 1,084,573 | | | | | | | | 68,508 | | | |
| 4501 | ORLANDO | FL | | 11/10/2014 | | 1,315,869 | | | | | | | | 85,347 | | | |
| 4503 | PORTLAND | OR | | 09/30/2014 | | 1,493,998 | | | | | | | | 60,743 | | | |
| 4507 | HAVERHILL | MA | | 10/09/2014 | | 2,009,287 | | | | | | | | 79,884 | | | |
| 4516 | SANTA ANA | CA | | 10/30/2014 | | 728,107 | | | | | | | | 29,607 | | | |
| 4517 | EUGENE | OR | | 11/07/2014 | | 1,618,721 | | | | | | | | 43,137 | | | |
| 4520 | MONROVIA | CA | | 12/22/2014 | | 1,361,050 | | | | | | | | 47,206 | | | |
| 4523 | SPRING | TX | | 11/25/2014 | | 830,158 | | | | | | | | 33,401 | | | |
| 4524 | LYNNWOOD | WA | | 10/31/2014 | | 2,398,866 | | | | | | | | 61,833 | | | |
| 4527 | SAN JOSE | CA | | 10/29/2014 | | 3,728,534 | | | | | | | | 147,843 | | | |
| 4528 | NASVILLE | TN | | 11/05/2014 | | 1,148,001 | | | | | | | | 45,982 | | | |
| 4531 | NORTHRIDGE | CA | | 12/11/2014 | | 1,283,592 | | | | | | | | 35,146 | | | |
| 4532 | GRETNA | LA | | 12/01/2014 | | 2,451,683 | | | | | | | | 304,856 | | | |
| 4533 | COVINA | CA | | 12/08/2014 | | 1,187,856 | | | | | | | | 47,720 | | | |
| 4534 | SAN LUIS OBISPO | CA | | 01/13/2015 | | 1,454,569 | | | | | | | | 54,718 | | | |
| 4538 | HUNTINGTON BEACH | CA | | 12/17/2014 | | 4,258,796 | | | | | | | | 269,009 | | | |
| 4539 | HILLSBORO | OR | | 11/25/2014 | | 5,638,927 | | | | | | | | 225,044 | | | |
| 4542 | ORLANDO | FL | | 12/23/2014 | | 6,290,600 | | | | | | | | 189,725 | | | |
| 4543 | FOLSOM | CA | | 11/26/2014 | | 3,726,022 | | | | | | | | 237,349 | | | |
| 4544 | LAS VEGAS | NV | | 12/23/2014 | | 2,312,344 | | | | | | | | 145,352 | | | |
| 4547 | ROME | GA | | 10/23/2014 | | 706,531 | | | | | | | | 88,644 | | | |
| 4551 | UNION CITY | CA | | 12/02/2014 | | 5,374,842 | | | | | | | | 667,281 | | | |
| 4554 | CLEVELAND | OH | | 12/31/2014 | | 1,433,183 | | | | | | | | 93,307 | | | |
| 4557 | SUNNYVALE | CA | | 12/04/2014 | | 3,394,379 | | | | | | | | 92,249 | | | |
| 4564 | SEATTLE | WA | | 12/31/2014 | | 8,367,207 | | | | | | | | 328,998 | | | |
| 4567 | WEST CHESTER | OH | | 12/17/2014 | | 6,941,870 | | | | | | | | 698,753 | | | |
| 4568 | HOUSTON | TX | | 11/10/2014 | | 640,059 | | | | | | | | 16,911 | | | |
| 4569 | INDIANAPOLIS | IN | | 11/06/2014 | | 11,936,162 | | | | | | | | 316,912 | | | |
| 4571 | DENVER | CO | | 11/25/2014 | | 1,200,442 | | | | | | | | 76,515 | | | |
| 4572 | SAINT PETERS | MO | | 12/11/2014 | | 1,542,076 | | | | | | | | 62,231 | | | |
| 4573 | UNION | MO | | 12/11/2014 | | 1,265,292 | | | | | | | | 51,062 | | | |
| 4574 | SAINT PETERS | MO | | 12/11/2014 | | 1,067,591 | | | | | | | | 43,083 | | | |
| 4576 | TALLAHASSEE | FL | | 11/24/2014 | | 1,129,486 | | | | | | | | 72,035 | | | |
| 4578 | CANOGA PARK | CA | | 12/01/2014 | | 1,300,167 | | | | | | | | 52,881 | | | |
| 4579 | HERKIMER | NY | | 03/24/2015 | | 2,629,661 | | | | | | | | 306,569 | | | |
| 4584 | DEER PARK | TX | | 12/30/2014 | | 956,798 | | | | | | | | 60,620 | | | |
| 4588 | SEATTLE | WA | | 12/18/2014 | | 4,144,881 | | | | | | | | 152,171 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 4590 | NEWPORT BEACH | CA | | 12/01/2014 | | 989,929 | | | | | | | | 39,614 | | | |
| 4592 | EUGENE | OR | | 12/18/2014 | | 771,038 | | | | | | | | 31,116 | | | |
| 4593 | VENICE | FL | | 01/30/2015 | | 2,291,885 | | | | | | | | 279,529 | | | |
| 4596 | ROCKINGHAM | NC | | 01/09/2015 | | 418,375 | | | | | | | | 188,380 | | | |
| 4597 | HOUSTON | TX | | 12/22/2014 | | 2,789,315 | | | | | | | | 177,799 | | | |
| 4598 | OGDEN | UT | | 12/12/2014 | | 2,767,828 | | | | | | | | 111,697 | | | |
| 4600 | HOUSTON | TX | | 01/30/2015 | | 651,685 | | | | | | | | 56,234 | | | |
| 4601 | SANTA CLARITA | CA | | 12/17/2014 | | 2,235,337 | | | | | | | | 59,429 | | | |
| 4602 | ALHAMBRA | CA | | 04/01/2015 | | 2,557,667 | | | | | | | | 69,325 | | | |
| 4605 | SYLMAR | CA | | 12/31/2014 | | 1,581,616 | | | | | | | | 63,827 | | | |
| 4609 | TRACY | CA | | 01/26/2015 | | 3,842,043 | | | | | | | | 246,457 | | | |
| 4610 | RIVERSIDE | CA | | 02/13/2015 | | 1,631,347 | | | | | | | | 62,356 | | | |
| 4611 | ALBERTVILLE | AL | | 12/29/2014 | | 863,803 | | | | | | | | 35,654 | | | |
| 4612 | FARMINGTON | UT | | 12/30/2014 | | 914,434 | | | | | | | | 58,820 | | | |
| 4615 | SHAWNEE | KS | | 02/11/2015 | | 1,183,513 | | | | | | | | 73,384 | | | |
| 4616 | LAS VEGAS | NV | | 01/21/2015 | | 2,153,663 | | | | | | | | 85,844 | | | |
| 4618 | FAIRLAWN | OH | | 01/28/2015 | | 709,286 | | | | | | | | 49,194 | | | |
| 4620 | CHICAGO | IL | | 02/10/2015 | | 398,476 | | | | | | | | 39,811 | | | |
| 4621 | HOUSTON | TX | | 02/18/2015 | | 4,251,868 | | | | | | | | 270,371 | | | |
| 4622 | DALLAS | TX | | 03/11/2015 | | 1,207,087 | | | | | | | | 46,456 | | | |
| 4623 | STAFFORD | TX | | 01/08/2015 | | 1,192,431 | | | | | | | | 47,299 | | | |
| 4624 | POOLER | GA | | 05/01/2015 | | 1,140,441 | | | | | | | | 29,563 | | | |
| 4629 | CANTON | OH | | 02/23/2015 | | 3,941,691 | | | | | | | | 157,037 | | | |
| 4635 | HEBRON | KY | | 02/27/2015 | | 923,167 | | | | | | | | 58,452 | | | |
| 4636 | COLUMBIA | TN | | 03/17/2015 | | 935,541 | | | | | | | | 57,709 | | | |
| 4649 | COSTA MESA | CA | | 01/20/2015 | | 1,843,632 | | | | | | | | 71,365 | | | |
| 4653 | WESLEY CHAPEL | FL | | 02/27/2015 | | 1,506,288 | | | | | | | | 93,397 | | | |
| 4660 | DEER PARK | TX | | 03/03/2015 | | 1,196,897 | | | | | | | | 47,249 | | | |
| 4662 | TEMPE | AZ | | 01/23/2015 | | 608,230 | | | | | | | | 23,674 | | | |
| 4664 | INDIO | CA | | 01/29/2015 | | 712,599 | | | | | | | | 44,719 | | | |
| 4665 | FLUSHING | NY | | 02/17/2015 | | 3,530,604 | | | | | | | | 136,709 | | | |
| 4668 | PHOENIX | AZ | | 02/03/2015 | | 2,915,027 | | | | | | | | 115,571 | | | |
| 4669 | SEATTLE | WA | | 05/07/2015 | | 6,711,346 | | | | | | | | 264,727 | | | |
| 4671 | ROCKWALL | TX | | 04/23/2015 | | 2,771,817 | | | | | | | | 111,891 | | | |
| 4672 | DOWNEY | CA | | 03/19/2015 | | 1,327,749 | | | | | | | | 81,903 | | | |
| 4678 | ORMOND BEACH | FL | | 01/28/2015 | | 701,913 | | | | | | | | 98,572 | | | |
| 4680 | ANN ARBOR | MI | | 03/26/2015 | | 1,302,000 | | | | | | | | 155,130 | | | |
| 4683 | CHARLOTTESVILLE | VA | | 02/13/2015 | | 733,509 | | | | | | | | 87,979 | | | |
| 4688 | NORTH LAS VEGAS | NV | | 03/16/2015 | | 1,389,013 | | | | | | | | 87,560 | | | |
| 4690 | MURRIETA | CA | | 03/03/2015 | | 812,024 | | | | | | | | 50,246 | | | |
| 4692 | COLUMBUS | OH | | 03/20/2015 | | 1,104,238 | | | | | | | | 67,693 | | | |
| 4693 | PHOENIX | AZ | | 03/31/2015 | | 5,393,062 | | | | | | | | 207,367 | | | |
| 4694 | LOS ANGELES | CA | | 02/18/2015 | | 1,203,615 | | | | | | | | 46,605 | | | |
| 4696 | BISHOP | CA | | 02/27/2015 | | 4,827,122 | | | | | | | | 185,194 | | | |
| 4697 | GERMANTOWN | TN | | 02/13/2015 | | 1,391,615 | | | | | | | | 71,515 | | | |
| 4698 | ALBANY | GA | | 02/27/2015 | | 944,536 | | | | | | | | 85,553 | | | |
| 4701 | LAS VEGAS | NV | | 05/22/2015 | | 5,252,254 | | | | | | | | 209,238 | | | |
| 4702 | FLORENCE | KY | | 03/30/2015 | | 1,067,889 | | | | | | | | 67,317 | | | |
| 4707 | RIVERDALE | UT | | 04/13/2015 | | 1,582,031 | | | | | | | | 97,948 | | | |
| 4709 | LOS ANGELES | CA | | 03/23/2015 | | 1,104,170 | | | | | | | | 35,138 | | | |
| 4713 | PACIFICA | CA | | 03/20/2015 | | 1,199,462 | | | | | | | | 47,199 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 4714 | KIRKLAND | WA | | 04/22/2015 | | 2,872,248 | | | | | | | | 178,385 | | | |
| 4716 | LONG BEACH | CA | | 05/19/2015 | | 1,340,733 | | | | | | | | 53,264 | | | |
| 4718 | BOULDER | CO | | 04/14/2015 | | 1,088,819 | | | | | | | | 43,347 | | | |
| 4719 | OREM | UT | | 04/01/2015 | | 2,303,355 | | | | | | | | 92,743 | | | |
| 4721 | LEWISVILLE | TX | | 03/17/2015 | | 3,514,446 | | | | | | | | 241,797 | | | |
| 4722 | SPOKANE | WA | | 04/07/2015 | | 2,502,227 | | | | | | | | 156,863 | | | |
| 4723 | HOUSTON | TX | | 05/22/2015 | | 3,051,938 | | | | | | | | 115,841 | | | |
| 4730 | REDMOND | WA | | 04/22/2015 | | 825,772 | | | | | | | | 51,286 | | | |
| 4734 | SCHERTZ | TX | | 06/23/2015 | | 596,436 | | | | | | | | 22,248 | | | |
| 4735 | MESA | AZ | | 03/18/2015 | | 567,918 | | | | | | | | 67,440 | | | |
| 4736 | CLIFTON PARK | NY | | 05/07/2015 | | 1,323,224 | | | | | | | | 82,501 | | | |
| 4739 | BALTIMORE | MD | | 05/19/2015 | | 8,549,035 | | | | | | | | 1,173,535 | | | |
| 4741 | CLEVELAND | OH | | 03/20/2015 | | 513,132 | | | | | | | | 20,006 | | | |
| 4744 | LOS ANGELES | CA | | 04/02/2015 | | 1,316,940 | | | | | | | | 34,830 | | | |
| 4747 | JACKSONVILLE | FL | | 03/31/2015 | | 1,254,274 | | | | | | | | 148,697 | | | |
| 4753 | OCEANSIDE | CA | | 06/02/2015 | | 686,348 | | | | | | | | 26,319 | | | |
| 4754 | SAN FRANCISCO | CA | | 06/30/2015 | | 2,467,959 | | | | | | | | 283,797 | | | |
| 4755 | AUSTIN | TX | | 04/30/2015 | | 4,283,109 | | | | | | | | 121,923 | | | |
| 4760 | TRACY | CA | | 05/15/2015 | | 1,796,874 | | | | | | | | 33,568 | | | |
| 4762 | SUN VALLEY | CA | | 04/15/2015 | | 1,314,073 | | | | | | | | 49,755 | | | |
| 4763 | WOODLAND HILLS | CA | | 06/01/2015 | | 1,492,498 | | | | | | | | 172,416 | | | |
| 4764 | BUCKEYE | AZ | | 04/15/2015 | | 9,846,082 | | | | | | | | 231,817 | | | |
| 4766 | CATHEDRAL CITY | CA | | 04/09/2015 | | 1,418,014 | | | | | | | | 56,661 | | | |
| 4767 | MILL CREEK | WA | | 05/28/2015 | | 3,068,952 | | | | | | | | 188,720 | | | |
| 4768 | MOUNT VERNON | OH | | 05/12/2015 | | 806,919 | | | | | | | | 49,620 | | | |
| 4769 | FORT PIERCE | FL | | 06/22/2015 | | 3,054,101 | | | | | | | | 318,640 | | | |
| 4774 | HOUSTON | TX | | 07/09/2015 | | 3,649,665 | | | | | | | | 220,178 | | | |
| 4776 | DEPEW | NY | | 12/14/2015 | | 1,572,799 | | | | | | | | 166,310 | | | |
| 4777 | HOUSTON | TX | | 05/06/2015 | | 668,963 | | | | | | | | 25,058 | | | |
| 4788 | CHICAGO | IL | | 05/28/2015 | | 2,394,140 | | | | | | | | 92,928 | | | |
| 4789 | BAKERSFIELD | CA | | 05/20/2015 | | 3,117,536 | | | | | | | | 681,485 | | | |
| 4791 | PASSAIC | NJ | | 04/30/2015 | | 3,204,567 | | | | | | | | 125,820 | | | |
| 4797 | SAN DIEGO | CA | | 06/23/2015 | | 6,156,362 | | | | | | | | 376,991 | | | |
| 4798 | PERRYSBURG | OH | | 05/21/2015 | | 768,935 | | | | | | | | 46,810 | | | |
| 4799 | SACRAMENTO | CA | | 06/11/2015 | | 2,756,601 | | | | | | | | 86,919 | | | |
| 4801 | ALBERTVILLE | AL | | 09/04/2015 | | 1,803,935 | | | | | | | | 553,545 | | | |
| 4803 | HOUSTON | TX | | 05/22/2015 | | 2,062,718 | | | | | | | | 126,207 | | | |
| 4809 | ORANGE | CA | | 05/22/2015 | | 2,423,654 | | | | | | | | 92,765 | | | |
| 4813 | SAN MATEO | CA | | 09/28/2015 | | 2,852,023 | | | | | | | | 107,739 | | | |
| 4814 | SAN MATEO | CA | | 09/28/2015 | | 1,222,295 | | | | | | | | 46,174 | | | |
| 4825 | HOUSTON | TX | | 05/19/2015 | | 2,881,134 | | | | | | | | 114,036 | | | |
| 4826 | SALT LAKE CITY | UT | | 05/28/2015 | | 1,659,891 | | | | | | | | 102,201 | | | |
| 4831 | VERNON HILLS | IL | | 06/24/2015 | | 2,424,132 | | | | | | | | 146,574 | | | |
| 4832 | PARAMUS | NJ | | 06/25/2015 | | 5,522,055 | | | | | | | | 152,709 | | | |
| 4834 | PORT ST LUCIE | FL | | 05/20/2015 | | 1,716,547 | | | | | | | | 68,510 | | | |
| 4837 | APPLE VALLEY | CA | | 06/03/2015 | | 3,055,802 | | | | | | | | 119,470 | | | |
| 4839 | CLEVELAND | OH | | 06/15/2015 | | 1,177,540 | | | | | | | | 44,972 | | | |
| 4840 | HOUSTON | TX | | 05/21/2015 | | 2,014,920 | | | | | | | | 124,842 | | | |
| 4842 | SANTA MONICA | CA | | 06/05/2015 | | 3,354,042 | | | | | | | | 92,985 | | | |
| 4843 | VENICE | CA | | 06/05/2015 | | 2,300,159 | | | | | | | | 63,609 | | | |
| 4844 | VENICE | CA | | 06/05/2015 | | 1,764,628 | | | | | | | | 69,955 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 4846 | SAN DIMAS | CA | | 05/29/2015 | | 1,756,467 | | | | | | | | 70,103 | | | |
| 4847 | VAN NUYS | CA | | 05/29/2015 | | 1,756,467 | | | | | | | | 70,103 | | | |
| 4850 | LOMBARD | IL | | 06/18/2015 | | 2,415,649 | | | | | | | | 277,782 | | | |
| 4851 | NORTH HOLLYWOOD | CA | | 06/25/2015 | | 1,330,106 | | | | | | | | 53,226 | | | |
| 4852 | MISSOULA | MT | | 09/30/2015 | | 12,988,996 | | | | | | | | 497,726 | | | |
| 4856 | TOOELE | UT | | 06/25/2015 | | 2,692,699 | | | | | | | | 168,042 | | | |
| 4857 | SEATTLE | WA | | 08/19/2015 | | 7,932,226 | | | | | | | | 297,841 | | | |
| 4864 | GILBERT | AZ | | 07/15/2015 | | 4,200,344 | | | | | | | | 162,354 | | | |
| 4867 | COLUMBUS | OH | | 07/14/2015 | | 1,599,099 | | | | | | | | 97,399 | | | |
| 4869 | OREM | UT | | 06/29/2015 | | 998,578 | | | | | | | | 39,960 | | | |
| 4870 | SAN DIEGO | CA | | 03/01/2016 | | 6,724,202 | | | | | | | | 698,047 | | | |
| 4871 | SAN DIEGO | CA | | 06/17/2015 | | 4,895,023 | | | | | | | | 190,485 | | | |
| 4872 | BRADENTON | FL | | 07/16/2015 | | 1,098,546 | | | | | | | | 106,349 | | | |
| 4881 | POTEAU | OK | | 06/30/2015 | | 6,285,514 | | | | | | | | 717,284 | | | |
| 4884 | WESTMINSTER | CA | | 07/31/2015 | | 3,658,065 | | | | | | | | 138,098 | | | |
| 4888 | CORONA | CA | | 05/20/2015 | | 1,928,441 | | | | | | | | 52,970 | | | |
| 4891 | HOUSTON | TX | | 08/14/2015 | | 892,761 | | | | | | | | 53,572 | | | |
| 4893 | HOUSTON | TX | | 05/21/2015 | | 662,192 | | | | | | | | 225,420 | | | |
| 4894 | LAS VEGAS | NV | | 05/21/2015 | | 851,390 | | | | | | | | 289,826 | | | |
| 4900 | WEST PALM BEACH | FL | | 06/10/2015 | | 1,183,616 | | | | | | | | 82,038 | | | |
| 4901 | CHICAGO | IL | | 06/10/2015 | | 1,112,659 | | | | | | | | 69,481 | | | |
| 4906 | VENICE | CA | | 07/09/2015 | | 4,668,232 | | | | | | | | 107,358 | | | |
| 4907 | VENICE | CA | | 06/30/2015 | | 1,883,324 | | | | | | | | 51,759 | | | |
| 4909 | SALEM | OR | | 06/09/2015 | | 3,133,697 | | | | | | | | 125,071 | | | |
| 4910 | SANDY | UT | | 07/02/2015 | | 690,520 | | | | | | | | 42,059 | | | |
| 4911 | TRACY | CA | | 07/08/2015 | | 1,931,111 | | | | | | | | 75,700 | | | |
| 4913 | SEATTLE | WA | | 07/09/2015 | | 2,419,531 | | | | | | | | 94,050 | | | |
| 4916 | KENT | WA | | 07/24/2015 | | 2,018,877 | | | | | | | | 78,108 | | | |
| 4921 | NORTHRIDGE | CA | | 08/10/2015 | | 2,648,543 | | | | | | | | 99,044 | | | |
| 4923 | HOUSTON | TX | | 09/22/2015 | | 2,940,047 | | | | | | | | 110,114 | | | |
| 4925 | BEAVERTON | OR | | 07/29/2015 | | 557,246 | | | | | | | | 164,472 | | | |
| 4926 | WORTHINGTON | OH | | 10/01/2015 | | 2,548,983 | | | | | | | | 96,750 | | | |
| 4927 | WAYNE | NJ | | 08/03/2015 | | 4,766,407 | | | | | | | | 284,567 | | | |
| 4928 | VALENCIA | CA | | 07/30/2015 | | 556,509 | | | | | | | | 110,156 | | | |
| 4932 | GEORGETOWN | TX | | 08/12/2015 | | 911,139 | | | | | | | | 177,312 | | | |
| 4936 | FORSYTH | GA | | 07/22/2015 | | 1,460,682 | | | | | | | | 88,008 | | | |
| 4938 | SAN DIEGO | CA | | 07/15/2015 | | 1,546,450 | | | | | | | | 58,106 | | | |
| 4939 | NAMPA | ID | | 06/29/2015 | | 2,770,717 | | | | | | | | 108,831 | | | |
| 4940 | SAN ANTONIO | TX | | 06/29/2015 | | 2,228,620 | | | | | | | | 87,538 | | | |
| 4943 | THOUSAND OAKS | CA | | 12/02/2015 | | 1,798,260 | | | | | | | | 68,204 | | | |
| 4946 | TRACY | CA | | 09/25/2015 | | 1,789,576 | | | | | | | | 68,055 | | | |
| 4949 | WHITE LAKE | MI | | 07/27/2015 | | 1,060,864 | | | | | | | | 64,164 | | | |
| 4950 | OAK CREEK | WI | | 09/11/2015 | | 2,397,035 | | | | | | | | 91,078 | | | |
| 4951 | MARIETTA | GA | | 07/21/2015 | | 1,819,210 | | | | | | | | 110,523 | | | |
| 4965 | UNIVERSAL CITY | TX | | 07/30/2015 | | 1,707,512 | | | | | | | | 192,445 | | | |
| 4969 | SAN MATEO | CA | | 09/21/2015 | | 1,106,834 | | | | | | | | 65,473 | | | |
| 4970 | LITTLE ROCK | AR | | 09/23/2015 | | 164,859 | | | | | | | | 55,832 | | | |
| 4973 | TUKWILA | WA | | 09/28/2015 | | 1,016,041 | | | | | | | | 38,749 | | | |
| 4974 | WATERFORD | MI | | 07/27/2015 | | 492,154 | | | | | | | | 29,767 | | | |
| 4975 | SAN FRANCISCO | CA | | 09/21/2015 | | 1,475,780 | | | | | | | | 87,297 | | | |
| 4976 | LUFKIN | TX | | 10/19/2015 | | 4,984,273 | | | | | | | | 161,617 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 4977 | CYPRESS | TX | | 07/20/2015 | | 2,658,833 | | | | | | | | 159,687 | | | |
| 4978 | AUBURN | WA | | 06/19/2015 | | 3,033,219 | | | | | | | | 344,818 | | | |
| 4979 | HUTTO | TX | | 07/01/2015 | | 867,398 | | | | | | | | 53,352 | | | |
| 4987 | RAYMORE | MO | | 10/01/2015 | | 1,390,711 | | | | | | | | 81,837 | | | |
| 4995 | CANOGA PARK | CA | | 10/01/2015 | | 549,635 | | | | | | | | 31,345 | | | |
| 4998 | WILLOUGHBY | OH | | 08/13/2015 | | 958,816 | | | | | | | | 56,616 | | | |
| 4999 | HOUMA | LA | | 08/13/2015 | | 583,399 | | | | | | | | 64,576 | | | |
| 5000 | INDEPENDENCE | MO | | 07/29/2015 | | 614,984 | | | | | | | | 68,946 | | | |
| 5001 | BEACH CITY | TX | | 07/29/2015 | | 552,947 | | | | | | | | 61,991 | | | |
| 5004 | BEND | OR | | 07/31/2015 | | 269,443 | | | | | | | | 97,570 | | | |
| 5007 | RIALTO | CA | | 08/26/2015 | | 3,245,307 | | | | | | | | 124,012 | | | |
| 5009 | PORTLAND | OR | | 08/26/2015 | | 1,355,505 | | | | | | | | 81,288 | | | |
| 5010 | STAFFORD | TX | | 12/01/2015 | | 2,888,362 | | | | | | | | 109,219 | | | |
| 5014 | MOBILE | AL | | 10/08/2015 | | 517,611 | | | | | | | | 30,559 | | | |
| 5022 | TRACY | CA | | 10/02/2015 | | 215,814 | | | | | | | | 183,219 | | | |
| 5024 | BECKLEY | WV | | 12/08/2015 | | 5,234,177 | | | | | | | | 312,314 | | | |
| 5027 | ATLANTA | GA | | 09/17/2015 | | 2,028,975 | | | | | | | | 75,138 | | | |
| 5028 | ANN ARBOR | MI | | 10/13/2015 | | 3,340,064 | | | | | | | | 195,393 | | | |
| 5029 | CINCINNATI | OH | | 08/14/2015 | | 1,968,847 | | | | | | | | 74,454 | | | |
| 5031 | CLAREMONT | CA | | 09/22/2015 | | 789,345 | | | | | | | | 45,669 | | | |
| 5032 | CHINO | CA | | 10/05/2015 | | 921,787 | | | | | | | | 34,258 | | | |
| 5034 | PENNSAUKEN | NJ | | 08/27/2015 | | 805,082 | | | | | | | | 48,404 | | | |
| 5036 | ALHAMBRA | CA | | 12/01/2015 | | 2,081,508 | | | | | | | | 222,816 | | | |
| 5041 | KIRKLAND | WA | | 09/16/2015 | | 2,155,413 | | | | | | | | 80,342 | | | |
| 5045 | FEDERAL WAY | WA | | 09/10/2015 | | 1,182,868 | | | | | | | | 69,653 | | | |
| 5049 | COSTA MESA | CA | | 10/23/2015 | | 1,645,556 | | | | | | | | 96,580 | | | |
| 5050 | SAN DIEGO | CA | | 10/23/2015 | | 1,695,674 | | | | | | | | 184,243 | | | |
| 5051 | SAN DIEGO | CA | | 10/23/2015 | | 769,109 | | | | | | | | 83,568 | | | |
| 5052 | SAN DIEGO | CA | | 10/23/2015 | | 1,671,870 | | | | | | | | 98,124 | | | |
| 5054 | CLINTON | CT | | 10/13/2015 | | 3,522,268 | | | | | | | | 128,903 | | | |
| 5055 | OAK LAWN | IL | | 09/14/2015 | | 1,327,327 | | | | | | | | 48,583 | | | |
| 5056 | REDMOND | WA | | 10/20/2015 | | 1,002,019 | | | | | | | | 58,618 | | | |
| 5057 | ROSEVILLE | MI | | 09/11/2015 | | 1,819,423 | | | | | | | | 105,474 | | | |
| 5060 | PASADENA | CA | | 10/14/2015 | | 3,085,214 | | | | | | | | 180,602 | | | |
| 5062 | ALBUQUERQUE | NM | | 12/31/2015 | | 1,879,850 | | | | | | | | 110,153 | | | |
| 5063 | COLORADO SPRINGS | CO | | 09/23/2015 | | 679,195 | | | | | | | | 74,479 | | | |
| 5065 | FUQUAY VARINA | NC | | 08/21/2015 | | 1,132,567 | | | | | | | | 55,499 | | | |
| 5067 | MARION | IA | | 09/28/2015 | | 1,367,321 | | | | | | | | 80,567 | | | |
| 5071 | SYRACUSE | NY | | 10/15/2015 | | 2,853,495 | | | | | | | | 163,780 | | | |
| 5072 | BAKERSFIELD | CA | | 11/20/2015 | | 2,432,317 | | | | | | | | 258,440 | | | |
| 5073 | GEORGETOWN | TX | | 09/08/2015 | | 2,080,067 | | | | | | | | 121,057 | | | |
| 5074 | FULLERTON | CA | | 11/06/2015 | | 1,214,774 | | | | | | | | 31,178 | | | |
| 5075 | LEXINGTON | KY | | 10/15/2015 | | 2,672,051 | | | | | | | | 156,314 | | | |
| 5079 | PASADENA | CA | | 10/02/2015 | | 2,450,692 | | | | | | | | 143,177 | | | |
| 5084 | VENTURA | CA | | 09/29/2015 | | 1,091,482 | | | | | | | | 39,514 | | | |
| 5085 | RESEDA | CA | | 09/29/2015 | | 358,621 | | | | | | | | 38,453 | | | |
| 5086 | SOUTHLAKE | TX | | 09/30/2015 | | 2,402,653 | | | | | | | | 90,936 | | | |
| 5092 | TUCSON | AZ | | 09/24/2015 | | 1,110,438 | | | | | | | | 65,176 | | | |
| 5094 | WORTHINGTON | OH | | 12/09/2015 | | 2,693,952 | | | | | | | | 98,966 | | | |
| 5095 | DUBLIN | OH | | 12/09/2015 | | 2,550,763 | | | | | | | | 93,705 | | | |
| 5097 | RIVERSIDE | CA | | 09/24/2015 | | 2,601,066 | | | | | | | | 99,198 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 5099 | CHESAPEAKE | VA | | 10/20/2015 | | 1,545,185 | | | | | | | | 55,250 | | | |
| 5101 | LOS ANGELES | CA | | 10/14/2015 | | 2,812,503 | | | | | | | | 73,301 | | | |
| 5103 | GROVETOWN | GA | | 05/19/2016 | | 1,386,553 | | | | | | | | 50,357 | | | |
| 5105 | CLEARLAKE | CA | | 10/16/2015 | | 3,060,498 | | | | | | | | 112,722 | | | |
| 5106 | SAINT LOUIS | MO | | 11/20/2015 | | 780,269 | | | | | | | | 249,775 | | | |
| 5107 | O FALLON | MO | | 11/20/2015 | | 780,269 | | | | | | | | 249,775 | | | |
| 5109 | ST PETERSBURG | FL | | 12/14/2015 | | 6,154,087 | | | | | | | | 155,927 | | | |
| 5116 | SULPHUR | LA | | 11/30/2015 | | 607,553 | | | | | | | | 65,665 | | | |
| 5118 | CHULA VISTA | CA | | 12/09/2015 | | 4,125,608 | | | | | | | | 437,889 | | | |
| 5120 | SAN FRANCISCO | CA | | 10/23/2015 | | 367,462 | | | | | | | | 218,103 | | | |
| 5122 | ROSEMONT | IL | | 10/20/2015 | | 1,164,602 | | | | | | | | 126,586 | | | |
| 5124 | MIDVALE | UT | | 10/27/2015 | | 652,930 | | | | | | | | 24,641 | | | |
| 5125 | SALT LAKE CITY | UT | | 10/28/2015 | | 1,444,038 | | | | | | | | 258,793 | | | |
| 5127 | WEST JORDAN | UT | | 10/19/2015 | | 1,353,371 | | | | | | | | 60,611 | | | |
| 5130 | LOS ANGELES | CA | | 11/04/2015 | | 855,599 | | | | | | | | 32,665 | | | |
| 5132 | VALLEY CENTER | CA | | 11/04/2015 | | 5,182,397 | | | | | | | | 304,924 | | | |
| 5142 | KENMORE | WA | | 10/09/2015 | | 1,415,276 | | | | | | | | 55,008 | | | |
| 5143 | CHARLOTTE | NC | | 02/16/2016 | | 877,306 | | | | | | | | 36,005 | | | |
| 5148 | NASHVILLE | TN | | 11/19/2015 | | 460,496 | | | | | | | | 49,111 | | | |
| 5149 | ANAHEIM | CA | | 11/10/2015 | | 1,481,381 | | | | | | | | 125,156 | | | |
| 5154 | FRESNO | CA | | 11/30/2015 | | 3,080,431 | | | | | | | | 113,931 | | | |
| 5158 | VALLEY STREAM | NY | | 11/25/2015 | | 1,407,257 | | | | | | | | 150,752 | | | |
| 5165 | MAPLE VALLEY | WA | | 12/15/2015 | | 7,002,646 | | | | | | | | 153,267 | | | |
| 5169 | RIDGEFIELD | WA | | 11/02/2015 | | 1,655,556 | | | | | | | | 97,114 | | | |
| 5170 | LAS VEGAS | NV | | 12/03/2015 | | 1,290,104 | | | | | | | | 137,342 | | | |
| 5175 | NAVASOTA | TX | | 10/19/2015 | | 1,214,784 | | | | | | | | 131,509 | | | |
| 5176 | BIRMINGHAM | AL | | 11/10/2015 | | 1,130,331 | | | | | | | | 66,124 | | | |
| 5180 | SANTA ANA | CA | | 11/30/2015 | | 509,262 | | | | | | | | 29,230 | | | |
| 5181 | LAKE WORTH | FL | | 11/30/2015 | | 486,794 | | | | | | | | 27,940 | | | |
| 5182 | LAS VEGAS | NV | | 12/15/2015 | | 2,976,285 | | | | | | | | 79,086 | | | |
| 5188 | ALBANY | OR | | 12/02/2015 | | 5,251,743 | | | | | | | | 311,725 | | | |
| 5191 | TROY | MI | | 12/28/2015 | | 2,237,250 | | | | | | | | 130,231 | | | |
| 5195 | FORT WAYNE | IN | | 11/19/2015 | | 1,664,127 | | | | | | | | 98,518 | | | |
| 5199 | MOUNT WASHINGTON | KY | | 12/29/2015 | | 5,589,727 | | | | | | | | 591,066 | | | |
| 5202 | DENVILLE | NJ | | 12/17/2015 | | 3,159,087 | | | | | | | | 116,508 | | | |
| 5203 | INDIALANTIC | FL | | 12/07/2015 | | 688,373 | | | | | | | | 40,141 | | | |
| 5204 | ALBUQUERQUE | NM | | 12/18/2015 | | 2,795,992 | | | | | | | | 103,518 | | | |
| 5206 | DENTON | TX | | 12/07/2015 | | 1,229,741 | | | | | | | | 130,769 | | | |
| 5213 | FAIR OAKS | CA | | 11/30/2015 | | 1,213,072 | | | | | | | | 62,910 | | | |
| 5216 | COSTA MESA | CA | | 02/01/2016 | | 3,974,461 | | | | | | | | 144,611 | | | |
| 5222 | LOS ANGELES | CA | | 12/29/2015 | | 1,820,871 | | | | | | | | 71,758 | | | |
| 5224 | THORNTON | CO | | 12/23/2015 | | 1,116,556 | | | | | | | | 89,891 | | | |
| 5225 | WEST CHESTER | OH | | 12/30/2015 | | 3,359,063 | | | | | | | | 123,164 | | | |
| 5229 | SANDY | UT | | 01/08/2016 | | 5,240,246 | | | | | | | | 197,417 | | | |
| 5230 | BURBANK | CA | | 12/29/2015 | | 3,931,483 | | | | | | | | 231,898 | | | |
| 5231 | FEDERAL WAY | WA | | 04/04/2016 | | 5,499,591 | | | | | | | | 465,366 | | | |
| 5233 | HOUSTON | TX | | 02/22/2016 | | 1,401,793 | | | | | | | | 51,918 | | | |
| 5235 | COLUMBUS | OH | | 12/29/2015 | | 3,365,844 | | | | | | | | 190,529 | | | |
| 5237 | FIRESTONE | CO | | 12/23/2015 | | 934,738 | | | | | | | | 75,364 | | | |
| 5238 | SALT LAKE CITY | UT | | 12/29/2015 | | 3,374,628 | | | | | | | | 311,073 | | | |
| 5239 | FARMINGTON | NM | | 12/29/2015 | | 1,362,830 | | | | | | | | 125,626 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 5242 | EAST LIVERPOOL | OH | | 12/17/2015 | | 648,234 | | | | | | | | 68,571 | | | |
| 5246 | WOOSTER | OH | | 12/17/2015 | | 530,934 | | | | | | | | 56,163 | | | |
| 5247 | NEW KENSINGTON | PA | | 12/17/2015 | | 642,060 | | | | | | | | 67,918 | | | |
| 5251 | CUYAHOGA FALLS | OH | | 02/11/2016 | | 836,953 | | | | | | | | 30,338 | | | |
| 5254 | CHICAGO | IL | | 01/26/2016 | | 3,368,854 | | | | | | | | 120,671 | | | |
| 5255 | LIBERTY | MO | | 12/15/2015 | | 1,496,161 | | | | | | | | 27,323 | | | |
| 5257 | ONTARIO | CA | | 12/28/2015 | | 3,537,343 | | | | | | | | 372,500 | | | |
| 5259 | AKRON | OH | | 12/29/2015 | | 896,790 | | | | | | | | 51,926 | | | |
| 5267 | SAN RAFEAL | CA | | 03/11/2016 | | 2,964,563 | | | | | | | | 166,072 | | | |
| 5268 | ROMEOVILLE | IL | | 06/06/2016 | | 2,136,312 | | | | | | | | 208,808 | | | |
| 5269 | BOISE | ID | | 03/10/2016 | | 1,705,494 | | | | | | | | 94,119 | | | |
| 5273 | SWANSEA | MA | | 02/24/2016 | | 1,653,181 | | | | | | | | 95,097 | | | |
| 5278 | JACKSONVILLE | FL | | 02/02/2016 | | 1,129,478 | | | | | | | | 64,380 | | | |
| 5285 | CONROE | TX | | 02/29/2016 | | 1,053,409 | | | | | | | | 18,975 | | | |
| 5286 | CARSON CITY | NV | | 02/01/2016 | | 1,399,924 | | | | | | | | 34,855 | | | |
| 5287 | NEWPORT NEWS | VA | | 04/11/2016 | | 2,114,872 | | | | | | | | 115,705 | | | |
| 5293 | CASPER | WY | | 08/11/2016 | | 6,625,184 | | | | | | | | 348,726 | | | |
| 5294 | DEERFIELD BEACH | FL | | 02/01/2016 | | 1,865,424 | | | | | | | | 60,026 | | | |
| 5296 | REDWOOD CITY | CA | | 02/18/2016 | | 3,910,479 | | | | | | | | 139,565 | | | |
| 5297 | TUCSON | AZ | | 01/29/2016 | | 1,326,206 | | | | | | | | 50,897 | | | |
| 5300 | PLANO | TX | | 01/29/2016 | | 6,086,362 | | | | | | | | 226,468 | | | |
| 5304 | KISSIMMEE | FL | | 08/01/2016 | | 5,432,378 | | | | | | | | 169,559 | | | |
| 5307 | SALT LAKE CITY | UT | | 03/22/2016 | | 3,045,149 | | | | | | | | 79,577 | | | |
| 5308 | SIMSBURY | CT | | 01/27/2016 | | 1,753,696 | | | | | | | | 99,293 | | | |
| 5310 | EUGENE | OR | | 03/02/2016 | | 3,728,026 | | | | | | | | 135,400 | | | |
| 5311 | UNION GAP | WA | | 03/21/2016 | | 3,800,612 | | | | | | | | 387,618 | | | |
| 5315 | MISHAWAKA | IN | | 02/17/2016 | | 703,881 | | | | | | | | 39,734 | | | |
| 5317 | SALT LAKE CITY | UT | | 02/11/2016 | | 908,964 | | | | | | | | 33,371 | | | |
| 5323 | OKLAHOMA CITY | OK | | 03/23/2016 | | 764,914 | | | | | | | | 32,739 | | | |
| 5327 | STERLING | VA | | 03/15/2016 | | 3,348,077 | | | | | | | | 345,568 | | | |
| 5331 | ATLANTA | GA | | 04/22/2016 | | 6,576,052 | | | | | | | | 249,764 | | | |
| 5333 | MESA | AZ | | 11/04/2016 | | 1,555,514 | | | | | | | | 55,763 | | | |
| 5335 | DEARBORN | MI | | 03/07/2016 | | 370,825 | | | | | | | | 108,893 | | | |
| 5338 | EMERYVILLE | CA | | 05/06/2016 | | 2,293,739 | | | | | | | | 81,882 | | | |
| 5340 | MIDVALE | UT | | 04/06/2016 | | 2,952,373 | | | | | | | | 103,498 | | | |
| 5345 | MIAMI | FL | | 03/31/2016 | | 2,325,510 | | | | | | | | 87,770 | | | |
| 5348 | MIAMI | FL | | 03/31/2016 | | 1,868,713 | | | | | | | | 70,529 | | | |
| 5350 | SANTA CRUZ | CA | | 05/02/2016 | | 5,001,738 | | | | | | | | 182,121 | | | |
| 5354 | LOS ANGELES | CA | | 03/31/2016 | | 3,745,213 | | | | | | | | 97,239 | | | |
| 5355 | EUGENE | OR | | 04/12/2016 | | 2,876,377 | | | | | | | | 163,665 | | | |
| 5357 | CUTLER BAY | FL | | 04/15/2016 | | 2,268,944 | | | | | | | | 128,841 | | | |
| 5359 | PUYALLUP | WA | | 03/16/2016 | | 1,684,938 | | | | | | | | 95,355 | | | |
| 5361 | LA PORTE | TX | | 04/20/2016 | | 1,177,707 | | | | | | | | 66,330 | | | |
| 5364 | VANCOUVER | WA | | 05/10/2016 | | 4,044,496 | | | | | | | | 230,913 | | | |
| 5365 | CHARLOTTE | NC | | 04/15/2016 | | 1,607,876 | | | | | | | | 151,472 | | | |
| 5368 | ANAHEIM | CA | | 04/15/2016 | | 2,854,302 | | | | | | | | 106,162 | | | |
| 5370 | RICHLAND | WA | | 04/12/2016 | | 2,565,073 | | | | | | | | 94,788 | | | |
| 5373 | TUCSON | AZ | | 04/18/2016 | | 1,206,753 | | | | | | | | 47,510 | | | |
| 5374 | KEENE | NH | | 09/30/2016 | | 1,276,528 | | | | | | | | 46,377 | | | |
| 5377 | AMARILLO | TX | | 09/30/2016 | | 795,214 | | | | | | | | 28,891 | | | |
| 5382 | PHOENIX | AZ | | 03/11/2016 | | 1,809,137 | | | | | | | | 103,638 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 5386 | PETALUMA | CA | | 04/05/2016 | | 1,404,051 | | | | | | | | 51,967 | | | |
| 5387 | KIRKLAND | WA | | 05/03/2016 | | 2,083,365 | | | | | | | | 118,801 | | | |
| 5391 | MURRIETA | CA | | 05/05/2016 | | 1,410,345 | | | | | | | | 79,059 | | | |
| 5392 | CORNING | CA | | 05/05/2016 | | 2,476,540 | | | | | | | | 92,420 | | | |
| 5396 | ESCONDIDO | CA | | 05/18/2016 | | 925,211 | | | | | | | | 31,999 | | | |
| 5397 | LA MESA | CA | | 05/18/2016 | | 925,211 | | | | | | | | 31,999 | | | |
| 5402 | DUBLIN | OH | | 04/18/2016 | | 4,052,393 | | | | | | | | 146,827 | | | |
| 5403 | VIRGINIA BEACH | VA | | 05/24/2016 | | 1,636,190 | | | | | | | | 65,891 | | | |
| 5405 | ELK GROVE | CA | | 05/02/2016 | | 2,608,956 | | | | | | | | 68,865 | | | |
| 5406 | GREELEY | CO | | 05/04/2016 | | 1,195,721 | | | | | | | | 121,228 | | | |
| 5410 | SAN JACINTO | CA | | 07/08/2016 | | 1,038,328 | | | | | | | | 138,769 | | | |
| 5411 | BILLINGS | MT | | 04/25/2016 | | 1,711,708 | | | | | | | | 174,362 | | | |
| 5415 | LOGAN | UT | | 04/25/2016 | | 992,239 | | | | | | | | 36,775 | | | |
| 5416 | CONSHOHOCKEN | PA | | 04/19/2016 | | 1,218,004 | | | | | | | | 66,986 | | | |
| 5420 | GEORGETOWN | TX | | 06/20/2016 | | 1,033,666 | | | | | | | | 102,512 | | | |
| 5421 | IRVING | TX | | 05/02/2016 | | 2,889,098 | | | | | | | | 289,048 | | | |
| 5423 | SACRAMENTO | CA | | 04/29/2016 | | 3,083,293 | | | | | | | | 115,063 | | | |
| 5425 | LOS ANGELES | CA | | 07/28/2016 | | 3,860,633 | | | | | | | | 98,684 | | | |
| 5427 | ROCK HILL | SC | | 05/20/2016 | | 1,992,400 | | | | | | | | 110,085 | | | |
| 5429 | PHILIPSBURG | PA | | 05/31/2016 | | 295,461 | | | | | | | | 33,210 | | | |
| 5438 | DARIEN | IL | | 07/15/2016 | | 1,454,605 | | | | | | | | 119,065 | | | |
| 5441 | LONG BEACH | CA | | 03/31/2016 | | 1,858,738 | | | | | | | | 68,729 | | | |
| 5450 | MISSOURI CITY | TX | | 06/24/2016 | | 1,498,350 | | | | | | | | 54,660 | | | |
| 5455 | BOSSIER CITY | LA | | 06/10/2016 | | 1,434,389 | | | | | | | | 79,856 | | | |
| 5456 | BOSSIER CITY | LA | | 06/06/2016 | | 1,977,131 | | | | | | | | 110,072 | | | |
| 5457 | THOUSAND OAKS | CA | | 08/02/2016 | | 2,679,360 | | | | | | | | 95,862 | | | |
| 5458 | LOWELL | MA | | 05/26/2016 | | 1,378,311 | | | | | | | | 76,418 | | | |
| 5459 | HUDSON | NH | | 05/26/2016 | | 562,972 | | | | | | | | 31,213 | | | |
| 5464 | SACRAMENTO | CA | | 07/29/2016 | | 3,469,769 | | | | | | | | 339,766 | | | |
| 5472 | EL PASO | TX | | 05/16/2016 | | 1,002,472 | | | | | | | | 35,762 | | | |
| 5477 | SAINT ALBANS | WV | | 05/11/2016 | | 2,631,553 | | | | | | | | 145,700 | | | |
| 5478 | HOUSTON | TX | | 06/30/2016 | | 3,220,217 | | | | | | | | 135,699 | | | |
| 5482 | SANTA ANA | CA | | 06/24/2016 | | 1,229,146 | | | | | | | | 43,955 | | | |
| 5483 | VENETA | OR | | 06/10/2016 | | 1,044,706 | | | | | | | | 37,195 | | | |
| 5484 | SACRAMENTO | CA | | 04/29/2016 | | 2,493,781 | | | | | | | | 90,355 | | | |
| 5486 | PALMDALE | CA | | 06/20/2016 | | 3,627,661 | | | | | | | | 209,199 | | | |
| 5487 | RENO | NV | | 07/01/2016 | | 4,075,997 | | | | | | | | 229,950 | | | |
| 5493 | PHOENIX | AZ | | 06/30/2016 | | 7,243,991 | | | | | | | | 707,501 | | | |
| 5495 | GRANADA HILLS | CA | | 06/27/2016 | | 1,382,095 | | | | | | | | 49,030 | | | |
| 5496 | ANAHEIM | CA | | 06/08/2016 | | 1,340,529 | | | | | | | | 74,488 | | | |
| 5497 | LOS ANGELES | CA | | 07/28/2016 | | 2,195,333 | | | | | | | | 55,821 | | | |
| 5498 | SUWANEE | GA | | 06/06/2016 | | 3,396,774 | | | | | | | | 235,419 | | | |
| 5499 | NEWPORT BEACH | CA | | 07/26/2016 | | 1,419,218 | | | | | | | | 33,721 | | | |
| 5500 | SANDY | UT | | 06/29/2016 | | 5,651,453 | | | | | | | | 207,602 | | | |
| 5502 | BAKERSFIELD | CA | | 09/12/2016 | | 3,012,781 | | | | | | | | 109,566 | | | |
| 5504 | RIVERSIDE | CA | | 07/22/2016 | | 910,076 | | | | | | | | 89,480 | | | |
| 5508 | LAKE OSWEGO | OR | | 06/15/2016 | | 2,162,671 | | | | | | | | 74,895 | | | |
| 5510 | GREENSBORO | NC | | 07/06/2016 | | 2,217,036 | | | | | | | | 589,403 | | | |
| 5514 | MONROE | WI | | 06/13/2016 | | 1,295,894 | | | | | | | | 127,949 | | | |
| 5516 | ROCKLIN | CA | | 06/15/2016 | | 1,333,069 | | | | | | | | 48,437 | | | |
| 5517 | COLUMBUS | OH | | 06/24/2016 | | 1,063,980 | | | | | | | | 59,244 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 5518 | PHOENIX | AZ | | 05/31/2016 | | 1,726,867 | | | | | | | | 173,735 | | | |
| 5519 | PLACENTIA | CA | | 06/06/2016 | | 1,844,024 | | | | | | | | 46,532 | | | |
| 5524 | LITTLE ROCK | AR | | 07/27/2016 | | 5,626,838 | | | | | | | | 384,527 | | | |
| 5525 | CRESTVIEW | FL | | 07/27/2016 | | 2,484,931 | | | | | | | | 169,762 | | | |
| 5526 | LAKE CHARLES | LA | | 07/11/2016 | | 1,766,481 | | | | | | | | 64,826 | | | |
| 5532 | LEXINGTON | NC | | 07/29/2016 | | 1,149,746 | | | | | | | | 64,083 | | | |
| 5533 | SEATTLE | WA | | 06/30/2016 | | 1,535,117 | | | | | | | | 38,993 | | | |
| 5536 | SAN FRANCISCO | CA | | 07/08/2016 | | 1,586,293 | | | | | | | | 57,497 | | | |
| 5537 | ELGIN | IL | | 06/30/2016 | | 5,854,571 | | | | | | | | 224,375 | | | |
| 5538 | POOLER | GA | | 06/30/2016 | | 1,334,867 | | | | | | | | 48,214 | | | |
| 5542 | REDDING | CA | | 07/14/2016 | | 1,830,566 | | | | | | | | 98,413 | | | |
| 5545 | FREMONT | CA | | 07/11/2016 | | 1,039,533 | | | | | | | | 102,291 | | | |
| 5547 | SEATTLE | WA | | 07/05/2016 | | 9,066,272 | | | | | | | | 217,395 | | | |
| 5548 | SHERWOOD | OR | | 08/01/2016 | | 3,640,864 | | | | | | | | 202,929 | | | |
| 5551 | AMBOY | IL | | 09/02/2016 | | 2,787,170 | | | | | | | | 270,585 | | | |
| 5555 | TUCSON | AZ | | 07/14/2016 | | 915,151 | | | | | | | | 51,487 | | | |
| 5556 | THE WOODLANDS | TX | | 08/02/2016 | | 3,769,508 | | | | | | | | 134,596 | | | |
| 5559 | HOUSTON | TX | | 08/01/2016 | | 1,846,312 | | | | | | | | 101,840 | | | |
| 5560 | LAS VEGAS | NV | | 06/02/2017 | | 3,601,852 | | | | | | | | 313,908 | | | |
| 5561 | STOCKTON | CA | | 09/15/2016 | | 2,081,779 | | | | | | | | 76,874 | | | |
| 5564 | BEATRICE | NE | | 07/29/2016 | | 562,022 | | | | | | | | 30,315 | | | |
| 5567 | TACOMA | WA | | 08/01/2016 | | 1,860,334 | | | | | | | | 67,296 | | | |
| 5568 | BROOK PARK | OH | | 07/01/2016 | | 627,696 | | | | | | | | 166,234 | | | |
| 5571 | DOVER | DE | | 11/23/2016 | | 7,381,928 | | | | | | | | 251,647 | | | |
| 5574 | ELGIN | IL | | 10/24/2017 | | 3,067,039 | | | | | | | | 57,933 | | | |
| 5575 | STAFFORD | TX | | 10/24/2017 | | 6,974,693 | | | | | | | | 131,745 | | | |
| 5576 | HOUSTON | TX | | 10/24/2017 | | 7,396,314 | | | | | | | | 139,709 | | | |
| 5577 | LOVELAND | CO | | 08/11/2016 | | 5,283,230 | | | | | | | | 191,498 | | | |
| 5578 | PLYMOUTH | MI | | 08/12/2016 | | 1,788,067 | | | | | | | | 99,357 | | | |
| 5584 | ANCHORAGE | AK | | 12/01/2016 | | 8,414,308 | | | | | | | | 786,295 | | | |
| 5586 | ATHENS | GA | | 09/09/2016 | | 1,665,498 | | | | | | | | 60,770 | | | |
| 5588 | WOODINVILLE | WA | | 08/05/2016 | | 1,700,792 | | | | | | | | 43,704 | | | |
| 5591 | LYNDEN | WA | | 08/15/2016 | | 1,492,739 | | | | | | | | 147,127 | | | |
| 5592 | RALEIGH | NC | | 08/01/2016 | | 2,565,477 | | | | | | | | 97,203 | | | |
| 5593 | MARBLE FALLS | TX | | 07/08/2016 | | 4,931,081 | | | | | | | | 126,046 | | | |
| 5595 | BREMERTON | WA | | 08/17/2016 | | 2,535,413 | | | | | | | | 141,081 | | | |
| 5596 | SIOUX FALLS | SD | | 08/31/2016 | | 2,288,295 | | | | | | | | 128,757 | | | |
| 5597 | MAMMOTH LAKES | CA | | 09/29/2016 | | 3,091,537 | | | | | | | | 230,321 | | | |
| 5598 | IRVING | TX | | 09/30/2016 | | 5,896,794 | | | | | | | | 215,313 | | | |
| 5600 | CAMPBELL | CA | | 08/26/2016 | | 1,000,974 | | | | | | | | 55,349 | | | |
| 5604 | DUBLIN | CA | | 09/16/2016 | | 2,343,209 | | | | | | | | 226,644 | | | |
| 5606 | SPRINGFIELD | OR | | 09/01/2016 | | 3,782,524 | | | | | | | | 198,416 | | | |
| 5607 | ASHLAND | OH | | 09/30/2016 | | 4,117,810 | | | | | | | | 222,739 | | | |
| 5609 | MOUNT VERNON | OH | | 10/07/2016 | | 6,094,711 | | | | | | | | 327,056 | | | |
| 5610 | ROME | GA | | 08/15/2016 | | 383,631 | | | | | | | | 37,247 | | | |
| 5615 | SPARKS | NV | | 09/28/2016 | | 1,878,210 | | | | | | | | 104,497 | | | |
| 5618 | SEATTLE | WA | | 09/08/2016 | | 5,121,612 | | | | | | | | 195,810 | | | |
| 5619 | DAVENPORT | FL | | 08/10/2016 | | 3,854,530 | | | | | | | | 212,395 | | | |
| 5624 | SAN FRANCISCO | CA | | 09/13/2016 | | 4,007,930 | | | | | | | | 388,468 | | | |
| 5626 | SAN ANTONIO | TX | | 09/01/2016 | | 2,131,741 | | | | | | | | 78,719 | | | |
| 5636 | VICTORIA | TX | | 10/04/2016 | | 1,361,479 | | | | | | | | 337,629 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 5641 | JEFFERSON CITY | MO | | 11/04/2016 | | 2,024,074 | | | | | | | | 490,234 | | | |
| 5645 | PHOENIX | AZ | | 09/30/2016 | | 1,904,912 | | | | | | | | 184,710 | | | |
| 5647 | BROOKLYN | NY | | 12/22/2016 | | 26,749,238 | | | | | | | | 1,247,307 | | | |
| 5649 | LIVINGSTON | TN | | 10/14/2016 | | 1,183,516 | | | | | | | | 56,115 | | | |
| 5652 | BROOKLYN | NY | | 10/21/2016 | | 7,112,820 | | | | | | | | 260,707 | | | |
| 5654 | CRANBERRY TOWNSHIP | PA | | 09/01/2016 | | 5,341,586 | | | | | | | | 168,455 | | | |
| 5658 | HAMBURG | NY | | 10/14/2016 | | 747,118 | | | | | | | | 71,286 | | | |
| 5659 | WEST SENECA | NY | | 10/14/2016 | | 846,735 | | | | | | | | 80,791 | | | |
| 5670 | BOZEMAN | MT | | 10/28/2016 | | 1,935,424 | | | | | | | | 106,469 | | | |
| 5672 | MANSFIELD | TX | | 01/11/2017 | | 1,601,023 | | | | | | | | 87,303 | | | |
| 5676 | ALBANY | OR | | 11/01/2016 | | 4,750,867 | | | | | | | | 457,793 | | | |
| 5680 | MESA | AZ | | 12/01/2016 | | 1,666,369 | | | | | | | | 59,785 | | | |
| 5682 | ATLANTA | GA | | 09/30/2016 | | 1,339,308 | | | | | | | | 48,658 | | | |
| 5683 | NOVI | MI | | 11/01/2016 | | 1,834,860 | | | | | | | | 66,828 | | | |
| 5685 | FRIENDSWOOD | TX | | 10/04/2016 | | 4,782,753 | | | | | | | | 174,635 | | | |
| 5686 | LINCOLN | NE | | 10/19/2016 | | 852,593 | | | | | | | | 46,736 | | | |
| 5687 | HYATTSVILLE | MD | | 02/16/2017 | | 2,505,686 | | | | | | | | 88,233 | | | |
| 5688 | BOWIE | MD | | 02/16/2017 | | 2,873,270 | | | | | | | | 101,176 | | | |
| 5691 | LAS VEGAS | NV | | 10/25/2016 | | 2,173,290 | | | | | | | | 80,059 | | | |
| 5692 | BOWLING GREEN | KY | | 09/30/2016 | | 2,325,033 | | | | | | | | 69,554 | | | |
| 5694 | SAN JOSE | CA | | 11/01/2016 | | 1,782,468 | | | | | | | | 671,399 | | | |
| 5695 | CINCINNATI | OH | | 11/07/2016 | | 1,083,838 | | | | | | | | 59,623 | | | |
| 5696 | FOLSOM | CA | | 10/07/2016 | | 2,087,389 | | | | | | | | 77,282 | | | |
| 5699 | DOWNEY | CA | | 12/07/2016 | | 4,412,087 | | | | | | | | 182,027 | | | |
| 5701 | BURLINGAME | CA | | 11/15/2016 | | 7,446,868 | | | | | | | | 198,747 | | | |
| 5702 | BEDFORD | TX | | 09/29/2016 | | 887,137 | | | | | | | | 49,046 | | | |
| 5703 | JACKSONVILLE | FL | | 10/28/2016 | | 1,752,863 | | | | | | | | 97,796 | | | |
| 5709 | COLORADO SPRINGS | CO | | 11/07/2016 | | 1,901,628 | | | | | | | | 70,052 | | | |
| 5710 | AKRON | OH | | 11/17/2016 | | 1,384,854 | | | | | | | | 50,446 | | | |
| 5713 | RIVERSIDE | CA | | 11/01/2016 | | 5,967,238 | | | | | | | | 214,349 | | | |
| 5714 | SPRINGDALE | AR | | 10/28/2016 | | 2,451,296 | | | | | | | | 94,562 | | | |
| 5717 | FAYETTEVILLE | NC | | 12/01/2016 | | 3,269,211 | | | | | | | | 310,811 | | | |
| 5719 | SPENCERPORT | NY | | 11/01/2016 | | 2,981,588 | | | | | | | | 224,213 | | | |
| 5725 | RANCHO SANTA MARGARI | CA | | 11/14/2016 | | 2,345,105 | | | | | | | | 85,610 | | | |
| 5727 | KNOXVILLE | TN | | 11/28/2016 | | 2,512,439 | | | | | | | | 582,117 | | | |
| 5729 | PORTLAND | OR | | 12/01/2016 | | 8,459,876 | | | | | | | | 217,283 | | | |
| 5736 | PALOS HEIGHTS | IL | | 11/04/2016 | | 1,626,909 | | | | | | | | 89,308 | | | |
| 5738 | BONNEY LAKE | WA | | 11/16/2016 | | 3,172,456 | | | | | | | | 210,237 | | | |
| 5742 | DUARTE | CA | | 11/21/2016 | | 1,949,985 | | | | | | | | 105,459 | | | |
| 5743 | PORTLAND | OR | | 11/28/2016 | | 2,246,663 | | | | | | | | 116,509 | | | |
| 5745 | RENO | NV | | 11/10/2016 | | 1,267,126 | | | | | | | | 120,287 | | | |
| 5750 | ANCHORAGE | AK | | 11/16/2016 | | 2,467,558 | | | | | | | | 89,885 | | | |
| 5755 | CLEMSON | SC | | 11/10/2016 | | 3,902,333 | | | | | | | | 139,963 | | | |
| 5777 | VIRGINIA BEACH | VA | | 11/14/2016 | | 1,921,595 | | | | | | | | 70,291 | | | |
| 5778 | JEFFERSONVILLE | IN | | 11/03/2016 | | 10,629,303 | | | | | | | | 335,168 | | | |
| 5785 | TROY | AL | | 12/05/2016 | | 2,555,796 | | | | | | | | 382,908 | | | |
| 5786 | WICHITA FALLS | TX | | 12/05/2016 | | 813,373 | | | | | | | | 188,356 | | | |
| 5788 | WARRENSBURG | MO | | 12/05/2016 | | 1,586,180 | | | | | | | | 367,317 | | | |
| 5789 | MARION | NC | | 01/04/2017 | | 2,789,803 | | | | | | | | 411,682 | | | |
| 5790 | FORT WASHINGTON | MD | | 02/02/2017 | | 862,875 | | | | | | | | 191,398 | | | |
| 5798 | BERKELEY | CA | | 01/03/2017 | | 850,278 | | | | | | | | 29,307 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 5799 | AMERICAN FORK | UT | | 11/30/2016 | | 6,033,809 | | | | | | | | 221,352 | | | |
| 5800 | WHITTIER | CA | | 12/29/2016 | | 3,156,865 | | | | | | | | 106,918 | | | |
| 5801 | CARMEL | IN | | 12/21/2016 | | 1,340,235 | | | | | | | | 309,381 | | | |
| 5803 | EAGAN | MN | | 12/01/2016 | | 1,297,643 | | | | | | | | 46,415 | | | |
| 5806 | YPSILANTI | MI | | 12/23/2016 | | 812,884 | | | | | | | | 75,840 | | | |
| 5809 | BOISE | ID | | 11/18/2016 | | 1,679,338 | | | | | | | | 61,049 | | | |
| 5812 | COLORADO SPRINGS | CO | | 11/10/2016 | | 1,648,237 | | | | | | | | 59,496 | | | |
| 5816 | S SALT LAKE | UT | | 12/05/2016 | | 2,483,811 | | | | | | | | 64,211 | | | |
| 5820 | OKLAHOMA CITY | OK | | 05/09/2017 | | 2,391,403 | | | | | | | | 120,796 | | | |
| 5821 | ONTARIO | CA | | 12/22/2016 | | 1,418,120 | | | | | | | | 35,319 | | | |
| 5825 | BOZEMAN | MT | | 12/23/2016 | | 1,918,884 | | | | | | | | 66,961 | | | |
| 5826 | BOZEMAN | MT | | 07/03/2017 | | 8,916,120 | | | | | | | | 291,443 | | | |
| 5828 | WASHINGTON TERRACE | UT | | 12/23/2016 | | 900,947 | | | | | | | | 48,347 | | | |
| 5829 | AURORA | CO | | 12/28/2016 | | 4,173,197 | | | | | | | | 191,768 | | | |
| 5831 | HOUSTON | TX | | 12/19/2016 | | 5,510,941 | | | | | | | | 192,704 | | | |
| 5832 | SAN ANTONIO | TX | | 11/14/2016 | | 919,030 | | | | | | | | 49,775 | | | |
| 5833 | DANA POINT | CA | | 01/23/2017 | | 2,299,410 | | | | | | | | 79,240 | | | |
| 5834 | SAN DIEGO | CA | | 12/12/2016 | | 1,050,272 | | | | | | | | 98,325 | | | |
| 5835 | TWINSBURG | OH | | 03/01/2017 | | 1,622,563 | | | | | | | | 85,297 | | | |
| 5838 | RICHMOND | IN | | 12/28/2016 | | 2,070,158 | | | | | | | | 108,115 | | | |
| 5841 | COSTA MESA | CA | | 01/05/2017 | | 944,195 | | | | | | | | 88,129 | | | |
| 5844 | PEORIA | IL | | 01/03/2017 | | 1,781,315 | | | | | | | | 42,835 | | | |
| 5849 | HILLSBORO | OR | | 01/12/2017 | | 1,610,848 | | | | | | | | 56,784 | | | |
| 5850 | POCATELLO | ID | | 01/12/2017 | | 1,020,510 | | | | | | | | 35,423 | | | |
| 5854 | RICHMOND | VA | | 01/03/2017 | | 824,408 | | | | | | | | 29,214 | | | |
| 5860 | NEWARK | DE | | 02/10/2017 | | 2,827,232 | | | | | | | | 94,443 | | | |
| 5861 | BROOKLYN | NY | | 12/28/2017 | | 6,026,087 | | | | | | | | 466,867 | | | |
| 5863 | SUGAR LAND | TX | | 03/01/2017 | | 1,599,838 | | | | | | | | 81,134 | | | |
| 5866 | HENDERSON | NV | | 12/19/2016 | | 1,442,342 | | | | | | | | 75,252 | | | |
| 5868 | ANN ARBOR | MI | | 02/03/2017 | | 1,949,076 | | | | | | | | 65,109 | | | |
| 5869 | EVERETT | WA | | 01/19/2017 | | 1,992,303 | | | | | | | | 66,484 | | | |
| 5871 | MOUNT AIRY | NC | | 02/01/2017 | | 1,348,618 | | | | | | | | 120,610 | | | |
| 5873 | ALBUQUERQUE | NM | | 01/17/2017 | | 639,204 | | | | | | | | 32,343 | | | |
| 5874 | DAYTONA BEACH | FL | | 02/03/2017 | | 1,896,395 | | | | | | | | 61,203 | | | |
| 5877 | LAS VEGAS | NV | | 02/10/2017 | | 4,134,318 | | | | | | | | 212,748 | | | |
| 5881 | TUSTIN | CA | | 02/28/2017 | | 4,359,843 | | | | | | | | 140,795 | | | |
| 5883 | MINEOLA | NY | | 02/17/2017 | | 2,485,158 | | | | | | | | 220,767 | | | |
| 5885 | LAS VEGAS | NV | | 03/02/2017 | | 1,999,798 | | | | | | | | 101,418 | | | |
| 5886 | WOLFFORTH | TX | | 02/03/2017 | | 2,800,092 | | | | | | | | 141,060 | | | |
| 5891 | COTTAGE GROVE | OR | | 03/31/2017 | | 2,658,253 | | | | | | | | 93,994 | | | |
| 5893 | AMHERST | NY | | 10/02/2017 | | 2,909,661 | | | | | | | | 133,697 | | | |
| 5895 | WINCHESTER | VA | | 05/15/2017 | | 6,505,664 | | | | | | | | 209,736 | | | |
| 5899 | SIGNAL HILL | CA | | 04/03/2017 | | 2,080,875 | | | | | | | | 188,687 | | | |
| 5900 | STATESBORO | GA | | 02/09/2017 | | 3,752,120 | | | | | | | | 333,464 | | | |
| 5905 | CHARLOTTE | NC | | 03/01/2017 | | 5,322,069 | | | | | | | | 177,370 | | | |
| 5906 | GROVE CITY | OH | | 03/15/2017 | | 1,105,458 | | | | | | | | 55,077 | | | |
| 5915 | VENICE | CA | | 03/20/2017 | | 860,724 | | | | | | | | 28,501 | | | |
| 5916 | VENICE | CA | | 03/20/2017 | | 2,280,919 | | | | | | | | 75,526 | | | |
| 5917 | SANTA MONICA | CA | | 03/21/2017 | | 1,850,557 | | | | | | | | 61,276 | | | |
| 5918 | SANTA MONICA | CA | | 03/20/2017 | | 1,549,304 | | | | | | | | 51,301 | | | |
| 5920 | PALMDALE | CA | | 04/25/2017 | | 2,908,763 | | | | | | | | 144,212 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 5921 | FEDERAL WAY | WA | | 03/28/2017 | | 7,418,706 | | | | | | | | 1,042,721 | | | |
| 5922 | OCEANSIDE | CA | | 06/01/2017 | | 1,274,566 | | | | | | | | 110,173 | | | |
| 5924 | CLOVIS | CA | | 06/23/2017 | | 667,520 | | | | | | | | 33,396 | | | |
| 5927 | MANKATO | MN | | 04/03/2017 | | 1,249,401 | | | | | | | | 62,859 | | | |
| 5928 | ROSEVILLE | MI | | 03/21/2017 | | 2,808,314 | | | | | | | | 141,815 | | | |
| 5930 | PORTLAND | OR | | 03/14/2017 | | 1,554,318 | | | | | | | | 78,898 | | | |
| 5932 | LOCUST GROVE | GA | | 05/26/2017 | | 686,472 | | | | | | | | 20,436 | | | |
| 5933 | GREENVILLE | SC | | 02/23/2017 | | 1,490,475 | | | | | | | | 49,466 | | | |
| 5937 | ANCHORAGE | AK | | 04/26/2017 | | 718,464 | | | | | | | | 62,722 | | | |
| 5940 | PORTLAND | OR | | 03/31/2017 | | 1,382,896 | | | | | | | | 44,741 | | | |
| 5943 | CARLSBAD | CA | | 05/08/2017 | | 5,090,083 | | | | | | | | 164,122 | | | |
| 5944 | CARLSBAD | CA | | 05/08/2017 | | 8,071,641 | | | | | | | | 260,258 | | | |
| 5945 | SAN DIEGO | CA | | 04/04/2017 | | 6,432,434 | | | | | | | | 322,424 | | | |
| 5946 | CHARLOTTE | NC | | 04/24/2017 | | 1,322,487 | | | | | | | | 41,520 | | | |
| 5947 | TROY | MI | | 04/04/2017 | | 1,731,617 | | | | | | | | 152,756 | | | |
| 5950 | TEMPE | AZ | | 03/28/2017 | | 2,527,499 | | | | | | | | 126,690 | | | |
| 5953 | NEWTON | NC | | 05/04/2017 | | 1,606,155 | | | | | | | | 218,327 | | | |
| 5954 | WINSTON SALEM | NC | | 03/02/2017 | | 2,729,580 | | | | | | | | 382,151 | | | |
| 5957 | SANTA ANA | CA | | 04/07/2017 | | 1,897,058 | | | | | | | | 165,987 | | | |
| 5960 | HAPEVILLE | GA | | 05/17/2017 | | 1,293,266 | | | | | | | | 64,477 | | | |
| 5966 | SAN JOSE | CA | | 04/26/2017 | | 4,014,653 | | | | | | | | 131,800 | | | |
| 5967 | PUEBLO | CO | | 04/10/2017 | | 6,904,008 | | | | | | | | 212,682 | | | |
| 5969 | FOREST | VA | | 06/05/2017 | | 1,280,561 | | | | | | | | 109,634 | | | |
| 5970 | YAKIMA | WA | | 04/27/2017 | | 7,269,777 | | | | | | | | 218,518 | | | |
| 5971 | DENVER | CO | | 04/11/2017 | | 889,877 | | | | | | | | 43,921 | | | |
| 5973 | LUFKIN | TX | | 03/16/2017 | | 1,547,821 | | | | | | | | 51,522 | | | |
| 5975 | ROANOKE | TX | | 04/26/2017 | | 788,008 | | | | | | | | 25,435 | | | |
| 5978 | LAKEWOOD | CA | | 05/08/2017 | | 7,872,870 | | | | | | | | 253,849 | | | |
| 5979 | RIALTO | CA | | 05/08/2017 | | 3,952,025 | | | | | | | | 127,427 | | | |
| 5980 | VISALIA | CA | | 05/08/2017 | | 4,244,334 | | | | | | | | 136,852 | | | |
| 5982 | EL DORADO HILLS | CA | | 05/08/2017 | | 2,572,324 | | | | | | | | 82,941 | | | |
| 5983 | MAPLE GROVE | MN | | 03/30/2017 | | 952,866 | | | | | | | | 162,234 | | | |
| 5984 | PASO ROBLES | CA | | 04/12/2017 | | 1,204,744 | | | | | | | | 61,036 | | | |
| 5985 | NASHVILLE | TN | | 04/28/2017 | | 6,223,563 | | | | | | | | 538,908 | | | |
| 5987 | LAS VEGAS | NV | | 05/02/2017 | | 2,693,770 | | | | | | | | 85,208 | | | |
| 5990 | SANTA BARBARA | CA | | 06/01/2017 | | 3,470,321 | | | | | | | | 111,760 | | | |
| 5991 | DALLAS | OR | | 05/01/2017 | | 832,534 | | | | | | | | 50,554 | | | |
| 6000 | SANTA CLARITA | CA | | 05/09/2017 | | 1,586,214 | | | | | | | | 56,278 | | | |
| 6003 | TORRANCE | CA | | 04/20/2017 | | 4,531,560 | | | | | | | | 149,715 | | | |
| 6006 | DURHAM | NC | | 05/19/2017 | | 3,203,595 | | | | | | | | 275,179 | | | |
| 6010 | CITRUS HEIGHTS | CA | | 05/02/2017 | | 1,372,287 | | | | | | | | 119,692 | | | |
| 6011 | KIHEI | HI | | 05/09/2017 | | 1,124,074 | | | | | | | | 35,423 | | | |
| 6014 | SANTA ANA | CA | | 04/28/2017 | | 4,172,510 | | | | | | | | 131,701 | | | |
| 6018 | HOUSTON | TX | | 08/02/2017 | | 2,022,814 | | | | | | | | 64,373 | | | |
| 6023 | SAN ANTONIO | TX | | 06/30/2017 | | 782,584 | | | | | | | | 25,093 | | | |
| 6024 | EL PASO | TX | | 05/26/2017 | | 1,053,554 | | | | | | | | 52,015 | | | |
| 6025 | PEORIA | AZ | | 06/16/2017 | | 1,696,817 | | | | | | | | 54,175 | | | |
| 6026 | HENDERSON | NV | | 05/18/2017 | | 1,556,293 | | | | | | | | 75,286 | | | |
| 6027 | WHITEHALL | OH | | 04/27/2017 | | 1,424,523 | | | | | | | | 85,473 | | | |
| 6033 | HOUSTON | TX | | 05/08/2017 | | 1,731,980 | | | | | | | | 56,375 | | | |
| 6038 | IRWINDALE | CA | | 08/07/2017 | | 1,013,119 | | | | | | | | 32,765 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6039 | MARICOPA | AZ | | 06/09/2017 | | 1,524,852 | | | | | | | | 47,863 | | | |
| 6040 | CINCINNATI | OH | | 06/23/2017 | | 2,225,067 | | | | | | | | 111,321 | | | |
| 6041 | KEIZER | OR | | 05/25/2017 | | 4,570,667 | | | | | | | | 149,565 | | | |
| 6043 | TULSA | OK | | 06/23/2017 | | 1,006,118 | | | | | | | | 41,384 | | | |
| 6044 | CONWAY | AR | | 06/22/2017 | | 1,089,960 | | | | | | | | 44,833 | | | |
| 6047 | NIPOMO | CA | | 06/14/2017 | | 1,698,400 | | | | | | | | 144,375 | | | |
| 6048 | SALINAS | CA | | 06/09/2017 | | 261,403 | | | | | | | | 8,205 | | | |
| 6050 | SANTA MONICA | CA | | 06/05/2017 | | 3,980,277 | | | | | | | | 89,534 | | | |
| 6051 | SANTA MONICA | CA | | 06/08/2017 | | 7,055,945 | | | | | | | | 158,719 | | | |
| 6052 | LOS ANGELES | CA | | 06/05/2017 | | 5,337,189 | | | | | | | | 120,057 | | | |
| 6053 | SAN LUIS OBISPO | CA | | 06/14/2017 | | 1,626,889 | | | | | | | | 138,296 | | | |
| 6054 | PORTLAND | OR | | 08/03/2017 | | 1,432,944 | | | | | | | | 69,005 | | | |
| 6055 | DUNEDIN | FL | | 06/05/2017 | | 525,870 | | | | | | | | 109,862 | | | |
| 6058 | GRAHAM | WA | | 07/20/2017 | | 3,036,020 | | | | | | | | 95,294 | | | |
| 6059 | SACRAMENTO | CA | | 06/05/2017 | | 1,657,751 | | | | | | | | 93,940 | | | |
| 6061 | FOUNTAIN VALLEY | CA | | 06/07/2017 | | 892,009 | | | | | | | | 43,940 | | | |
| 6063 | SIOUX FALLS | SD | | 06/23/2017 | | 918,986 | | | | | | | | 123,138 | | | |
| 6066 | LYNNWOOD | WA | | 06/06/2017 | | 1,344,771 | | | | | | | | 116,348 | | | |
| 6071 | JACKSONVILLE | FL | | 08/18/2017 | | 5,211,511 | | | | | | | | 155,362 | | | |
| 6075 | DEER PARK | TX | | 06/16/2017 | | 1,342,033 | | | | | | | | 65,837 | | | |
| 6078 | CALEXICO | CA | | 06/08/2017 | | 2,589,770 | | | | | | | | 85,829 | | | |
| 6080 | SAN DIEGO | CA | | 06/21/2017 | | 6,870,496 | | | | | | | | 345,031 | | | |
| 6084 | SEATTLE | WA | | 06/15/2017 | | 2,553,395 | | | | | | | | 220,786 | | | |
| 6086 | DELAWARE | OH | | 08/31/2017 | | 3,264,684 | | | | | | | | 160,468 | | | |
| 6089 | DUBLIN | CA | | 06/01/2017 | | 1,122,023 | | | | | | | | 37,225 | | | |
| 6090 | BIG RAPIDS | MI | | 08/01/2017 | | 1,306,079 | | | | | | | | 41,923 | | | |
| 6091 | HAZARD | KY | | 07/07/2017 | | 18,579,008 | | | | | | | | 923,232 | | | |
| 6092 | BURLINGTON | WA | | 06/09/2017 | | 1,599,413 | | | | | | | | 52,560 | | | |
| 6094 | CHAMPAIGN | IL | | 06/22/2017 | | 696,380 | | | | | | | | 22,186 | | | |
| 6095 | TUCSON | AZ | | 06/29/2017 | | 1,513,547 | | | | | | | | 78,321 | | | |
| 6098 | PEMBROKE PINES | FL | | 08/16/2017 | | 1,569,173 | | | | | | | | 50,480 | | | |
| 6099 | LITTLETON | CO | | 06/30/2017 | | 2,338,930 | | | | | | | | 466,139 | | | |
| 6100 | COLUMBUS | OH | | 07/13/2017 | | 1,131,072 | | | | | | | | 54,260 | | | |
| 6101 | MILWAUKEE | WI | | 09/05/2017 | | 1,752,562 | | | | | | | | 56,867 | | | |
| 6104 | VAN NUYS | CA | | 06/30/2017 | | 1,523,539 | | | | | | | | 61,083 | | | |
| 6105 | FARMINGTON HILLS | MI | | 07/06/2017 | | 2,879,677 | | | | | | | | 136,039 | | | |
| 6106 | VERNON | CA | | 05/15/2018 | | 2,115,262 | | | | | | | | 40,277 | | | |
| 6110 | MOUNT VERNON | OH | | 07/14/2017 | | 2,060,231 | | | | | | | | 102,377 | | | |
| 6111 | COLUMBUS | GA | | 09/08/2017 | | 1,084,691 | | | | | | | | 90,769 | | | |
| 6114 | LAS VEGAS | NV | | 07/24/2017 | | 1,523,875 | | | | | | | | 75,539 | | | |
| 6115 | LAS VEGAS | NV | | 07/24/2017 | | 3,250,933 | | | | | | | | 161,150 | | | |
| 6117 | LAWRENCE | KS | | 08/04/2017 | | 1,142,591 | | | | | | | | 126,564 | | | |
| 6118 | CASPER | WY | | 07/26/2017 | | 5,122,259 | | | | | | | | 253,528 | | | |
| 6119 | WINTER SPRINGS | FL | | 08/11/2017 | | 1,800,843 | | | | | | | | 151,979 | | | |
| 6122 | INDIANAPOLIS | IN | | 08/18/2017 | | 5,093,058 | | | | | | | | 111,533 | | | |
| 6126 | AVON | OH | | 08/16/2017 | | 2,214,805 | | | | | | | | 106,717 | | | |
| 6131 | SAN DIEGO | CA | | 10/03/2017 | | 4,478,391 | | | | | | | | 144,712 | | | |
| 6133 | FAIRBURN | GA | | 09/08/2017 | | 2,612,525 | | | | | | | | 107,649 | | | |
| 6137 | IRVINE | CA | | 07/07/2017 | | 1,958,936 | | | | | | | | 95,664 | | | |
| 6138 | ALBUQUERQUE | NM | | 08/04/2017 | | 2,109,417 | | | | | | | | 180,066 | | | |
| 6139 | CENTERVILLE | OH | | 08/09/2017 | | 2,107,954 | | | | | | | | 67,662 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6140 | FORT WAYNE | IN | | 08/09/2017 | | 1,361,387 | | | | | | | | 43,699 | | | |
| 6149 | OREGON CITY | OR | | 08/01/2017 | | 2,764,944 | | | | | | | | 136,748 | | | |
| 6150 | OREGON CITY | OR | | 08/01/2017 | | 1,967,989 | | | | | | | | 97,332 | | | |
| 6152 | WALNUT CREEK | CA | | 09/05/2017 | | 743,854 | | | | | | | | 23,367 | | | |
| 6153 | BELLFLOWER | CA | | 08/09/2017 | | 876,988 | | | | | | | | 28,423 | | | |
| 6155 | SAN DIEGO | CA | | 08/08/2017 | | 1,429,171 | | | | | | | | 122,169 | | | |
| 6158 | COLUMBUS | OH | | 08/21/2017 | | 3,040,840 | | | | | | | | 99,840 | | | |
| 6162 | LATHROP | CA | | 08/15/2017 | | 1,218,953 | | | | | | | | 39,510 | | | |
| 6165 | MAPLE HEIGHTS | OH | | 09/22/2017 | | 808,981 | | | | | | | | 153,281 | | | |
| 6166 | VICTORVILLE | CA | | 08/30/2017 | | 3,166,219 | | | | | | | | 347,717 | | | |
| 6169 | SAN DIEGO | CA | | 09/14/2017 | | 877,206 | | | | | | | | 27,409 | | | |
| 6171 | RALEIGH | NC | | 08/22/2017 | | 1,651,142 | | | | | | | | 53,388 | | | |
| 6172 | BASTROP | TX | | 09/13/2017 | | 2,801,830 | | | | | | | | 90,816 | | | |
| 6173 | TAMPA | FL | | 08/23/2017 | | 4,376,280 | | | | | | | | 151,564 | | | |
| 6178 | SAN ANTONIO | TX | | 09/01/2017 | | 1,605,850 | | | | | | | | 53,008 | | | |
| 6181 | EAST LOS ANGELES | CA | | 08/31/2017 | | 1,131,482 | | | | | | | | 36,753 | | | |
| 6184 | CATHEDRAL CITY | CA | | 09/13/2017 | | 2,256,593 | | | | | | | | 110,157 | | | |
| 6185 | CULLMAN | AL | | 07/07/2017 | | 3,666,368 | | | | | | | | 182,190 | | | |
| 6187 | TWIN FALLS | ID | | 08/31/2017 | | 6,604,155 | | | | | | | | 216,602 | | | |
| 6189 | RICHMOND | VA | | 08/01/2017 | | 1,926,002 | | | | | | | | 61,491 | | | |
| 6194 | LAKELAND | FL | | 08/21/2017 | | 958,430 | | | | | | | | 30,932 | | | |
| 6195 | ORLANDO | FL | | 08/21/2017 | | 871,300 | | | | | | | | 28,120 | | | |
| 6196 | CASTROVILLE | CA | | 08/31/2017 | | 1,645,114 | | | | | | | | 137,667 | | | |
| 6197 | OREGON | OH | | 10/27/2017 | | 501,706 | | | | | | | | 16,374 | | | |
| 6198 | MARION | IN | | 10/27/2017 | | 959,786 | | | | | | | | 31,324 | | | |
| 6199 | BIRMINGHAM | AL | | 10/27/2017 | | 959,786 | | | | | | | | 31,324 | | | |
| 6200 | INDIANAPOLIS | IN | | 10/27/2017 | | 632,586 | | | | | | | | 20,645 | | | |
| 6201 | REYNOLDSBURG | OH | | 10/27/2017 | | 698,026 | | | | | | | | 22,781 | | | |
| 6210 | WOODSTOCK | GA | | 11/16/2017 | | 849,659 | | | | | | | | 82,258 | | | |
| 6211 | KISSIMMEE | FL | | 09/25/2017 | | 640,826 | | | | | | | | 13,330 | | | |
| 6219 | SANTA FE SPRINGS | CA | | 10/13/2017 | | 634,429 | | | | | | | | 19,629 | | | |
| 6221 | HOUSTON | TX | | 10/11/2017 | | 1,562,925 | | | | | | | | 399,805 | | | |
| 6222 | HOUSTON | TX | | 09/28/2017 | | 423,407 | | | | | | | | 94,960 | | | |
| 6224 | ERIE | PA | | 09/21/2017 | | 4,195,926 | | | | | | | | 203,564 | | | |
| 6226 | AMHERST | NY | | 10/02/2017 | | 825,833 | | | | | | | | 39,026 | | | |
| 6233 | MOUNT PROSPECT | IL | | 10/19/2017 | | 2,080,201 | | | | | | | | 99,297 | | | |
| 6234 | OAKLAND | CA | | 10/25/2017 | | 897,454 | | | | | | | | 28,662 | | | |
| 6237 | SOLON | OH | | 10/12/2017 | | 1,488,461 | | | | | | | | 47,537 | | | |
| 6240 | LAHAINA | HI | | 11/16/2017 | | 10,024,194 | | | | | | | | 261,231 | | | |
| 6242 | SAN CLEMENTE | CA | | 09/29/2017 | | 2,495,768 | | | | | | | | 120,523 | | | |
| 6244 | NAMPA | ID | | 09/29/2017 | | 2,707,383 | | | | | | | | 99,763 | | | |
| 6250 | STERLING HEIGHTS | MI | | 10/02/2017 | | 2,407,260 | | | | | | | | 115,444 | | | |
| 6251 | WAYNESBORO | VA | | 10/20/2017 | | 1,618,681 | | | | | | | | 51,921 | | | |
| 6253 | BREA | CA | | 09/22/2017 | | 2,333,985 | | | | | | | | 75,419 | | | |
| 6255 | NEW BRAUNFELS | TX | | 11/14/2017 | | 1,711,723 | | | | | | | | 53,782 | | | |
| 6256 | MCALLEN | TX | | 10/18/2017 | | 2,045,955 | | | | | | | | 63,099 | | | |
| 6258 | VERNON | CA | | 10/05/2017 | | 805,090 | | | | | | | | 153,183 | | | |
| 6260 | ALPHARETTA | GA | | 10/24/2017 | | 2,748,472 | | | | | | | | 51,916 | | | |
| 6263 | WOODLAND HILLS | CA | | 11/01/2017 | | 2,794,545 | | | | | | | | 90,712 | | | |
| 6264 | PHOENIXVILLE | PA | | 10/20/2017 | | 2,186,381 | | | | | | | | 67,578 | | | |
| 6267 | PARKLAND | FL | | 12/20/2017 | | 2,221,894 | | | | | | | | 69,232 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6269 | NEW ORLEANS | LA | | 11/17/2017 | | 5,662,561 | | | | | | | | 466,411 | | | |
| 6273 | PLANT CITY | FL | | 12/20/2017 | | 4,168,720 | | | | | | | | 170,416 | | | |
| 6274 | FEDERAL WAY | WA | | 02/01/2018 | | 2,648,814 | | | | | | | | 82,651 | | | |
| 6276 | SCOTTSDALE | AZ | | 02/02/2018 | | 2,256,623 | | | | | | | | 104,849 | | | |
| 6277 | MIAMI | FL | | 11/10/2017 | | 2,508,802 | | | | | | | | 146,103 | | | |
| 6278 | BATAVIA | NY | | 12/21/2017 | | 3,573,240 | | | | | | | | 110,849 | | | |
| 6280 | CONCORD | CA | | 10/31/2017 | | 1,280,921 | | | | | | | | 60,859 | | | |
| 6282 | CHICAGO | IL | | 11/09/2017 | | 5,917,360 | | | | | | | | 190,011 | | | |
| 6283 | SAINT LOUIS | MO | | 10/13/2017 | | 5,128,753 | | | | | | | | 212,504 | | | |
| 6284 | SANTA YNEZ | CA | | 12/08/2017 | | 735,132 | | | | | | | | 60,143 | | | |
| 6287 | PORTLAND | OR | | 10/23/2017 | | 1,021,665 | | | | | | | | 84,570 | | | |
| 6290 | WATSONVILLE | CA | | 02/15/2018 | | 1,159,176 | | | | | | | | 200,604 | | | |
| 6291 | PARK CITY | UT | | 12/12/2017 | | 2,895,035 | | | | | | | | 138,207 | | | |
| 6297 | FRESNO | CA | | 11/02/2017 | | 1,580,625 | | | | | | | | 93,744 | | | |
| 6298 | OCEANSIDE | CA | | 05/15/2018 | | 1,546,005 | | | | | | | | 115,280 | | | |
| 6301 | PORTLAND | OR | | 11/21/2017 | | 1,223,197 | | | | | | | | 60,370 | | | |
| 6303 | EL SEGUNDO | CA | | 11/14/2017 | | 3,596,099 | | | | | | | | 114,752 | | | |
| 6306 | OREGON CITY | OR | | 12/20/2017 | | 4,101,729 | | | | | | | | 201,126 | | | |
| 6309 | BARSTOW | CA | | 11/21/2017 | | 991,480 | | | | | | | | 47,555 | | | |
| 6310 | GRAND PRAIRIE | TX | | 10/26/2017 | | 794,699 | | | | | | | | 25,796 | | | |
| 6314 | SANTA CLARITA | CA | | 11/22/2017 | | 1,929,614 | | | | | | | | 61,574 | | | |
| 6316 | NORTH CANTON | OH | | 12/01/2017 | | 2,769,936 | | | | | | | | 132,442 | | | |
| 6321 | LOS ANGELES | CA | | 12/19/2017 | | 3,005,015 | | | | | | | | 68,019 | | | |
| 6322 | SAN DIEGO | CA | | 11/20/2017 | | 3,492,747 | | | | | | | | 114,646 | | | |
| 6323 | ST LOUIS | MO | | 12/08/2017 | | 1,144,895 | | | | | | | | 35,949 | | | |
| 6324 | SPRINGVILLE | NY | | 12/18/2017 | | 1,076,491 | | | | | | | | 86,496 | | | |
| 6330 | BOSSIER CITY | LA | | 12/27/2017 | | 2,496,566 | | | | | | | | 119,304 | | | |
| 6333 | PLANO | TX | | 12/19/2017 | | 3,974,103 | | | | | | | | 190,657 | | | |
| 6335 | LITTLETON | CO | | 11/22/2017 | | 3,000,000 | | | | | | | | 46,874 | | | |
| 6336 | TURLOCK | CA | | 12/18/2017 | | 3,099,837 | | | | | | | | 69,371 | | | |
| 6337 | MORGAN HILL | CA | | 11/07/2017 | | 2,698,270 | | | | | | | | 133,874 | | | |
| 6344 | CRANSTON | RI | | 12/15/2017 | | 1,565,790 | | | | | | | | 126,675 | | | |
| 6348 | SOUTH LAKE TAHOE | CA | | 12/20/2017 | | 1,389,593 | | | | | | | | 43,108 | | | |
| 6349 | DALLAS | TX | | 12/21/2017 | | 8,767,163 | | | | | | | | 283,540 | | | |
| 6350 | FALLBROOK | CA | | 02/01/2018 | | 3,541,422 | | | | | | | | 108,444 | | | |
| 6360 | PFLUGERVILLE | TX | | 12/29/2017 | | 2,615,171 | | | | | | | | 123,995 | | | |
| 6361 | TROY | MI | | 04/23/2018 | | 3,645,895 | | | | | | | | 163,043 | | | |
| 6362 | SACREMENTO | CA | | 12/28/2017 | | 3,870,537 | | | | | | | | 122,471 | | | |
| 6363 | STATELINE | NV | | 12/13/2017 | | 1,823,433 | | | | | | | | 40,807 | | | |
| 6365 | ARLINGTON HEIGHTS | IL | | 01/08/2018 | | 881,125 | | | | | | | | 27,576 | | | |
| 6374 | AURORA | CO | | 12/15/2017 | | 823,973 | | | | | | | | 21,341 | | | |
| 6375 | IRVING | TX | | 05/31/2018 | | 2,368,715 | | | | | | | | 177,634 | | | |
| 6376 | SYLVAN LAKE | MI | | 12/27/2017 | | 2,605,121 | | | | | | | | 125,568 | | | |
| 6381 | MADISON | WI | | 01/10/2018 | | 4,604,582 | | | | | | | | 140,843 | | | |
| 6384 | RANCHO CUCAMONGA | CA | | 12/13/2017 | | 2,376,854 | | | | | | | | 51,245 | | | |
| 6385 | MIDLAND | TX | | 12/20/2017 | | 8,903,604 | | | | | | | | 671,436 | | | |
| 6386 | KENTWOOD | MI | | 12/29/2017 | | 17,138,648 | | | | | | | | 525,208 | | | |
| 6391 | BRENTWOOD | CA | | 12/21/2017 | | 3,391,420 | | | | | | | | 163,340 | | | |
| 6399 | LEXINGTON | NC | | 12/29/2017 | | 14,422,487 | | | | | | | | 679,786 | | | |
| 6400 | TRIANGLE | VA | | 12/27/2017 | | 3,849,706 | | | | | | | | 275,493 | | | |
| 6402 | ROANOKE | TX | | 01/12/2018 | | 1,323,976 | | | | | | | | 41,403 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6403 | ENCINITAS | CA | | 01/30/2018 | | 3,297,444 | | | | | | | | 105,758 | | | |
| 6404 | VACAVILLE | CA | | 01/12/2018 | | 3,458,486 | | | | | | | | 110,516 | | | |
| 6405 | GRESHAM | OR | | 12/29/2017 | | 742,704 | | | | | | | | 59,618 | | | |
| 6406 | SAINT PAUL | MN | | 02/27/2018 | | 533,248 | | | | | | | | 15,288 | | | |
| 6408 | MOUNT VERNON | OH | | 03/23/2018 | | 1,240,551 | | | | | | | | 69,731 | | | |
| 6409 | HURST | TX | | 01/19/2018 | | 1,969,604 | | | | | | | | 62,550 | | | |
| 6411 | WASHINGTON | DC | | 12/21/2018 | | 1,035,921 | | | | | | | | 19,725 | | | |
| 6414 | KELLER | TX | | 02/09/2018 | | 2,255,898 | | | | | | | | 71,327 | | | |
| 6415 | FORT WORTH | TX | | 02/09/2018 | | 2,237,906 | | | | | | | | 70,837 | | | |
| 6419 | CITY OF INDUSTRY | CA | | 12/28/2017 | | 2,419,086 | | | | | | | | 75,625 | | | |
| 6420 | CITY OF INDUSTRY | CA | | 12/28/2017 | | 6,609,523 | | | | | | | | 206,627 | | | |
| 6421 | CITY OF INDUSTRY | CA | | 12/28/2017 | | 1,678,819 | | | | | | | | 52,483 | | | |
| 6422 | CITY OF INDUSTRY | CA | | 12/28/2017 | | 1,255,809 | | | | | | | | 39,259 | | | |
| 6423 | CITY OF INDUSTRY | CA | | 12/28/2017 | | 1,194,121 | | | | | | | | 37,331 | | | |
| 6424 | CITY OF INDUSTRY | CA | | 12/28/2017 | | 942,959 | | | | | | | | 29,479 | | | |
| 6426 | NAMPA | ID | | 12/28/2017 | | 4,412,128 | | | | | | | | 136,723 | | | |
| 6428 | CLARKSTON | MI | | 02/09/2018 | | 1,776,780 | | | | | | | | 53,702 | | | |
| 6429 | ANAHEIM | CA | | 02/16/2018 | | 2,290,561 | | | | | | | | 50,052 | | | |
| 6430 | CONROE | TX | | 02/14/2018 | | 621,027 | | | | | | | | 18,744 | | | |
| 6437 | SOUTHLAKE | TX | | 03/22/2018 | | 1,978,225 | | | | | | | | 90,668 | | | |
| 6439 | SPARKS | NV | | 02/15/2018 | | 2,504,507 | | | | | | | | 71,167 | | | |
| 6440 | SAN LEANDRO | CA | | 10/26/2018 | | 995,518 | | | | | | | | 238,536 | | | |
| 6446 | BELLEVUE | WA | | 12/20/2018 | | 1,613,647 | | | | | | | | 111,484 | | | |
| 6454 | FAIRFIELD | CA | | 02/15/2018 | | 969,801 | | | | | | | | 54,967 | | | |
| 6456 | LAS VEGAS | NV | | 03/01/2018 | | 2,208,694 | | | | | | | | 69,403 | | | |
| 6457 | MOBILE | AL | | 02/23/2018 | | 2,436,947 | | | | | | | | 74,980 | | | |
| 6458 | DRAPER | UT | | 03/01/2018 | | 2,297,782 | | | | | | | | 72,043 | | | |
| 6461 | CHICAGO | IL | | 12/26/2018 | | 2,785,437 | | | | | | | | 75,315 | | | |
| 6463 | SAN DIEGO | CA | | 03/16/2018 | | 2,567,556 | | | | | | | | 77,717 | | | |
| 6464 | COSTA MESA | CA | | 02/09/2018 | | 2,216,806 | | | | | | | | 67,904 | | | |
| 6466 | ELMHURST | IL | | 04/09/2018 | | 1,408,014 | | | | | | | | 106,284 | | | |
| 6469 | DANA POINT | CA | | 03/07/2018 | | 1,056,098 | | | | | | | | 29,231 | | | |
| 6470 | BAY CITY | TX | | 03/09/2018 | | 1,513,165 | | | | | | | | 118,832 | | | |
| 6472 | HARLINGEN | TX | | 03/23/2018 | | 1,563,971 | | | | | | | | 120,730 | | | |
| 6474 | MCMINNVILLE | OR | | 02/22/2018 | | 1,685,568 | | | | | | | | 51,459 | | | |
| 6477 | SALEM | OR | | 04/05/2018 | | 1,348,251 | | | | | | | | 61,497 | | | |
| 6478 | AMARILLO | TX | | 04/06/2018 | | 2,534,643 | | | | | | | | 182,906 | | | |
| 6479 | ODESSA | TX | | 04/06/2018 | | 752,472 | | | | | | | | 54,300 | | | |
| 6482 | CHARLOTTE | NC | | 03/27/2018 | | 2,104,853 | | | | | | | | 96,394 | | | |
| 6485 | DETROIT | MI | | 03/29/2018 | | 807,216 | | | | | | | | 35,360 | | | |
| 6486 | ARLINGTON | VA | | 03/09/2018 | | 5,412,409 | | | | | | | | 165,053 | | | |
| 6488 | SAN ANTONIO | TX | | 04/05/2018 | | 2,560,213 | | | | | | | | 75,945 | | | |
| 6489 | EAGLE | ID | | 07/20/2018 | | 1,176,506 | | | | | | | | 85,295 | | | |
| 6490 | HIGHLAND RANCH | CO | | 04/09/2018 | | 908,105 | | | | | | | | 27,334 | | | |
| 6497 | WOODLAND | CA | | 03/22/2018 | | 2,472,465 | | | | | | | | 74,004 | | | |
| 6499 | NORTH CANTON | OH | | 03/19/2018 | | 912,913 | | | | | | | | 70,187 | | | |
| 6500 | SANTA MARIA | CA | | 03/28/2018 | | 2,045,486 | | | | | | | | 62,053 | | | |
| 6501 | QUINCY | FL | | 03/28/2018 | | 933,809 | | | | | | | | 28,329 | | | |
| 6502 | ANKENY | IA | | 03/28/2018 | | 2,045,486 | | | | | | | | 62,053 | | | |
| 6508 | PORT SAINT LUCIE | FL | | 03/08/2018 | | 4,090,400 | | | | | | | | 122,804 | | | |
| 6524 | PACIFIC PALISADES | CA | | 10/10/2018 | | 2,457,248 | | | | | | | | 67,544 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6530 | LUBBOCK | TX | | 04/16/2018 | | 5,228,176 | | | | | | | | 385,079 | | | |
| 6533 | HARKER HEIGHTS | TX | | 04/05/2018 | | 2,237,818 | | | | | | | | 64,680 | | | |
| 6534 | EL SEGUNDO | CA | | 04/16/2018 | | 1,288,737 | | | | | | | | 57,165 | | | |
| 6535 | FAIRFIELD | CA | | 05/10/2018 | | 3,000,017 | | | | | | | | 87,426 | | | |
| 6536 | INDIANAPOLIS | IN | | 04/24/2018 | | 2,016,998 | | | | | | | | 58,314 | | | |
| 6544 | MIDLAND | TX | | 05/09/2018 | | 1,280,032 | | | | | | | | 90,193 | | | |
| 6545 | LUBBOCK | TX | | 05/09/2018 | | 1,120,027 | | | | | | | | 78,919 | | | |
| 6548 | MEMPHIS | TN | | 04/06/2018 | | 753,292 | | | | | | | | 21,723 | | | |
| 6549 | WAKE FOREST | NC | | 05/09/2018 | | 1,973,060 | | | | | | | | 88,234 | | | |
| 6552 | LOCKPORT | NY | | 05/04/2018 | | 1,346,261 | | | | | | | | 71,964 | | | |
| 6555 | DALLAS | TX | | 04/26/2018 | | 985,945 | | | | | | | | 28,537 | | | |
| 6562 | OLEAN | NY | | 07/18/2018 | | 1,565,208 | | | | | | | | 114,257 | | | |
| 6564 | MARRERO | LA | | 04/18/2018 | | 3,488,960 | | | | | | | | 102,484 | | | |
| 6565 | LAS VEGAS | NV | | 05/31/2018 | | 2,087,306 | | | | | | | | 50,498 | | | |
| 6567 | AMARILLO | TX | | 04/27/2018 | | 1,914,099 | | | | | | | | 140,464 | | | |
| 6568 | LUBBOCK | TX | | 04/27/2018 | | 839,756 | | | | | | | | 59,235 | | | |
| 6569 | LUBBOCK | TX | | 04/27/2018 | | 1,359,604 | | | | | | | | 95,905 | | | |
| 6576 | ST PETERSBURG | FL | | 11/19/2018 | | 2,482,409 | | | | | | | | 103,945 | | | |
| 6580 | COCOA | FL | | 05/17/2018 | | 3,146,703 | | | | | | | | 89,973 | | | |
| 6581 | HESPERIA | CA | | 05/25/2018 | | 1,544,354 | | | | | | | | 115,515 | | | |
| 6583 | SEATTLE | WA | | 08/06/2018 | | 4,834,651 | | | | | | | | 97,349 | | | |
| 6585 | TUSCALOOSA | AL | | 04/19/2018 | | 4,894,583 | | | | | | | | 141,508 | | | |
| 6586 | EASTPOINTE | MI | | 04/19/2018 | | 3,227,198 | | | | | | | | 93,302 | | | |
| 6589 | DALLAS | TX | | 07/11/2018 | | 2,160,232 | | | | | | | | 62,748 | | | |
| 6590 | GARLAND | TX | | 07/11/2018 | | 2,340,252 | | | | | | | | 67,977 | | | |
| 6591 | HOUSTON | TX | | 12/03/2018 | | 1,884,600 | | | | | | | | 35,329 | | | |
| 6592 | TUCSON | AZ | | 06/01/2018 | | 956,742 | | | | | | | | 41,632 | | | |
| 6596 | GULF BREEZE | FL | | 07/20/2018 | | 1,075,801 | | | | | | | | 45,978 | | | |
| 6599 | EVANSVILLE | WY | | 05/07/2018 | | 1,201,207 | | | | | | | | 53,003 | | | |
| 6600 | CHARLOTTE | NC | | 05/04/2018 | | 578,206 | | | | | | | | 16,717 | | | |
| 6601 | EAST SYRACUSE | NY | | 06/20/2018 | | 1,889,005 | | | | | | | | 140,166 | | | |
| 6604 | SHERMAN OAKS | CA | | 06/07/2018 | | 2,318,474 | | | | | | | | 46,797 | | | |
| 6607 | ONTARIO | CA | | 06/04/2018 | | 1,255,797 | | | | | | | | 36,568 | | | |
| 6609 | GILBERT | AZ | | 06/19/2018 | | 2,025,695 | | | | | | | | 51,233 | | | |
| 6610 | HEMET | CA | | 06/14/2018 | | 1,991,806 | | | | | | | | 91,755 | | | |
| 6616 | MIAMI | FL | | 05/24/2018 | | 8,490,283 | | | | | | | | 381,114 | | | |
| 6617 | MARINA | CA | | 06/01/2018 | | 1,615,062 | | | | | | | | 46,923 | | | |
| 6624 | BRONX | NY | | 06/11/2018 | | 4,618,969 | | | | | | | | 335,792 | | | |
| 6629 | EL CAJON | CA | | 06/19/2018 | | 3,153,524 | | | | | | | | 63,558 | | | |
| 6631 | SAN ANGELO | TX | | 06/06/2018 | | 2,408,179 | | | | | | | | 169,431 | | | |
| 6636 | ODESSA | TX | | 07/02/2018 | | 1,372,851 | | | | | | | | 95,558 | | | |
| 6637 | RINGGOLD | GA | | 08/16/2018 | | 3,159,502 | | | | | | | | 90,774 | | | |
| 6639 | SALT LAKE CTY | UT | | 06/28/2018 | | 900,765 | | | | | | | | 25,677 | | | |
| 6640 | SALT LAKE CITY | UT | | 06/28/2018 | | 2,430,361 | | | | | | | | 69,677 | | | |
| 6642 | SAN DIEGO | CA | | 06/27/2018 | | 6,826,786 | | | | | | | | 301,898 | | | |
| 6651 | NEWNAN | GA | | 06/28/2018 | | 1,357,529 | | | | | | | | 39,728 | | | |
| 6655 | KENNEWICK | WA | | 06/01/2018 | | 1,523,126 | | | | | | | | 44,758 | | | |
| 6656 | EUGENE | OR | | 06/29/2018 | | 2,384,010 | | | | | | | | 68,662 | | | |
| 6658 | CLACKAMAS | OR | | 06/11/2018 | | 5,378,330 | | | | | | | | 184,386 | | | |
| 6659 | WESTMINSTER | CO | | 06/29/2018 | | 1,077,404 | | | | | | | | 31,530 | | | |
| 6664 | TEMPLE | TX | | 06/19/2018 | | 1,665,247 | | | | | | | | 47,742 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6666 | TEMPLE | TX | | 06/06/2018 | | 718,322 | | | | | | | | 20,751 | | | |
| 6672 | ROCHESTER HILLS | MI | | 06/01/2018 | | 1,975,386 | | | | | | | | 57,065 | | | |
| 6674 | SAN LEANDRO | CA | | 07/12/2018 | | 1,090,508 | | | | | | | | 21,816 | | | |
| 6678 | BLUE ASH | OH | | 07/12/2018 | | 6,162,557 | | | | | | | | 268,294 | | | |
| 6679 | CINCINNATI | OH | | 07/12/2018 | | 1,985,713 | | | | | | | | 86,450 | | | |
| 6680 | BLUE ASH | OH | | 07/12/2018 | | 838,793 | | | | | | | | 36,518 | | | |
| 6681 | CINCINNATI | OH | | 07/12/2018 | | 1,198,275 | | | | | | | | 52,168 | | | |
| 6682 | EAST WENATCHEE | WA | | 07/24/2018 | | 7,193,802 | | | | | | | | 526,520 | | | |
| 6683 | TACOMA | WA | | 07/25/2018 | | 1,502,440 | | | | | | | | 65,072 | | | |
| 6684 | CINCINNATI | OH | | 07/12/2018 | | 1,223,952 | | | | | | | | 53,286 | | | |
| 6689 | CANOGA PARK | CA | | 07/24/2018 | | 2,033,626 | | | | | | | | 57,066 | | | |
| 6690 | NORTH HOLLYWOOD | CA | | 07/24/2018 | | 1,070,085 | | | | | | | | 21,033 | | | |
| 6692 | DALLAS | TX | | 07/11/2018 | | 1,535,657 | | | | | | | | 43,930 | | | |
| 6693 | WEST BEND | WI | | 08/31/2018 | | 1,294,273 | | | | | | | | 55,167 | | | |
| 6694 | RENO | NV | | 06/19/2018 | | 1,539,272 | | | | | | | | 31,115 | | | |
| 6695 | TUCSON | AZ | | 06/28/2018 | | 1,716,091 | | | | | | | | 73,730 | | | |
| 6697 | RICHARDSON | TX | | 06/20/2018 | | 2,945,981 | | | | | | | | 85,334 | | | |
| 6699 | COMSTOCK PARK | MI | | 08/01/2018 | | 1,061,904 | | | | | | | | 77,028 | | | |
| 6700 | RICHLAND | MS | | 08/17/2018 | | 3,109,072 | | | | | | | | 224,813 | | | |
| 6702 | CHICAGO | IL | | 06/21/2018 | | 2,432,406 | | | | | | | | 69,257 | | | |
| 6706 | BURBANK | CA | | 08/01/2018 | | 818,294 | | | | | | | | 38,806 | | | |
| 6707 | GILBERT | AZ | | 07/23/2018 | | 4,913,365 | | | | | | | | 144,195 | | | |
| 6716 | ALTOONA | IA | | 06/29/2018 | | 2,610,770 | | | | | | | | 49,349 | | | |
| 6719 | LACEY | WA | | 09/07/2018 | | 6,332,041 | | | | | | | | 181,191 | | | |
| 6720 | LACEY | WA | | 09/07/2018 | | 9,979,470 | | | | | | | | 278,360 | | | |
| 6725 | HOBBS | NM | | 07/02/2018 | | 1,053,324 | | | | | | | | 72,426 | | | |
| 6726 | SUMMERVILLE | SC | | 08/17/2018 | | 1,679,522 | | | | | | | | 72,309 | | | |
| 6727 | MOUNT PLEASANT | SC | | 08/17/2018 | | 1,959,442 | | | | | | | | 84,361 | | | |
| 6728 | WAKE FOREST | NC | | 08/17/2018 | | 1,485,731 | | | | | | | | 63,966 | | | |
| 6729 | URBANA | MD | | 10/30/2018 | | 2,304,874 | | | | | | | | 164,451 | | | |
| 6731 | MORGANTOWN | WV | | 07/13/2018 | | 2,291,574 | | | | | | | | 66,334 | | | |
| 6734 | LAS VEGAS | NV | | 07/31/2018 | | 1,749,402 | | | | | | | | 218,882 | | | |
| 6739 | GLENDALE | AZ | | 06/26/2018 | | 1,395,599 | | | | | | | | 39,919 | | | |
| 6742 | KENT | WA | | 08/16/2018 | | 3,784,508 | | | | | | | | 76,090 | | | |
| 6743 | ATLANTA | GA | | 08/14/2018 | | 4,373,575 | | | | | | | | 145,257 | | | |
| 6744 | KENT | WA | | 07/30/2018 | | 2,350,453 | | | | | | | | 45,150 | | | |
| 6747 | ALBANY | OR | | 08/02/2018 | | 1,085,043 | | | | | | | | 30,342 | | | |
| 6749 | SANTA MARIA | CA | | 08/20/2018 | | 2,482,474 | | | | | | | | 141,114 | | | |
| 6750 | WICKENBURG | AZ | | 07/26/2018 | | 1,489,698 | | | | | | | | 42,190 | | | |
| 6751 | ALBANY | OR | | 08/17/2018 | | 5,820,686 | | | | | | | | 1,494,410 | | | |
| 6755 | RENSSELAER | IN | | 08/20/2018 | | 794,922 | | | | | | | | 28,220 | | | |
| 6757 | FORT WAYNE | IN | | 08/20/2018 | | 1,501,519 | | | | | | | | 53,305 | | | |
| 6761 | SAN ANTONIO | TX | | 09/06/2018 | | 1,804,566 | | | | | | | | 131,810 | | | |
| 6764 | EDGEWATER | FL | | 08/23/2018 | | 1,085,321 | | | | | | | | 30,682 | | | |
| 6767 | NORMANDY PARK | WA | | 09/26/2018 | | 6,832,621 | | | | | | | | 232,658 | | | |
| 6771 | TEMECULA | CA | | 10/01/2018 | | 952,134 | | | | | | | | 40,342 | | | |
| 6773 | LAKE JACKSON | TX | | 08/30/2018 | | 1,350,692 | | | | | | | | 58,007 | | | |
| 6774 | PORTLAND | OR | | 09/13/2018 | | 12,025,547 | | | | | | | | 349,720 | | | |
| 6775 | UPPER MARLBORO | MD | | 10/16/2018 | | 1,179,610 | | | | | | | | 33,308 | | | |
| 6777 | OVIEDO | FL | | 08/23/2018 | | 1,220,986 | | | | | | | | 34,517 | | | |
| 6781 | FOOTHILL RANCH | CA | | 08/23/2018 | | 1,491,711 | | | | | | | | 42,317 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6785 | HOUSTON | TX | | 09/21/2018 | | 1,769,453 | | | | | | | | 76,178 | | | |
| 6787 | HENDERSON | NV | | 09/07/2018 | | 2,091,403 | | | | | | | | 42,238 | | | |
| 6789 | HOUSTON | TX | | 09/21/2018 | | 1,549,924 | | | | | | | | 43,586 | | | |
| 6792 | NORTH CHESTERFIELD | VA | | 08/30/2018 | | 623,890 | | | | | | | | 17,739 | | | |
| 6794 | LAS VEGAS | NV | | 03/07/2019 | | 5,992,770 | | | | | | | | 119,074 | | | |
| 6795 | LOS ANGELES | CA | | 08/28/2018 | | 807,459 | | | | | | | | 58,231 | | | |
| 6799 | EVERETT | WA | | 10/01/2018 | | 3,984,934 | | | | | | | | 112,845 | | | |
| 6800 | TEMECULA | CA | | 09/28/2018 | | 3,391,709 | | | | | | | | 97,166 | | | |
| 6801 | LUBBOCK | TX | | 09/25/2018 | | 3,682,108 | | | | | | | | 248,223 | | | |
| 6807 | OKLAHOMA CITY | OK | | 10/23/2018 | | 2,083,305 | | | | | | | | 88,643 | | | |
| 6808 | ALBUQUERQUE | NM | | 09/17/2018 | | 3,256,661 | | | | | | | | 65,892 | | | |
| 6810 | TOMBALL | TX | | 09/07/2018 | | 994,974 | | | | | | | | 42,264 | | | |
| 6811 | PAYSON | UT | | 09/07/2018 | | 863,790 | | | | | | | | 37,032 | | | |
| 6812 | RENO | NV | | 10/12/2018 | | 1,787,260 | | | | | | | | 50,965 | | | |
| 6813 | CINCINNATI | OH | | 09/11/2018 | | 1,363,493 | | | | | | | | 38,279 | | | |
| 6820 | FAYETTEVILLE | AR | | 09/14/2018 | | 1,394,885 | | | | | | | | 38,933 | | | |
| 6826 | SHERMAN OAKS | CA | | 10/26/2018 | | 1,566,952 | | | | | | | | 245,027 | | | |
| 6827 | FORT WORTH | TX | | 09/17/2018 | | 6,033,583 | | | | | | | | 171,256 | | | |
| 6831 | BERKELEY | CA | | 09/19/2018 | | 4,729,835 | | | | | | | | 128,731 | | | |
| 6834 | OAKBROOK TERRACE | IL | | 10/23/2018 | | 642,373 | | | | | | | | 36,676 | | | |
| 6835 | WEST SACRAMENTO | CA | | 10/19/2018 | | 744,792 | | | | | | | | 31,851 | | | |
| 6836 | SACRAMENTO | CA | | 10/19/2018 | | 1,688,773 | | | | | | | | 72,220 | | | |
| 6837 | ALLEN PARK | MI | | 08/30/2018 | | 603,903 | | | | | | | | 25,762 | | | |
| 6838 | AIKEN | SC | | 10/25/2018 | | 2,304,874 | | | | | | | | 164,451 | | | |
| 6839 | PALMETTO | FL | | 10/15/2018 | | 642,137 | | | | | | | | 45,775 | | | |
| 6840 | MUSTANG RIDGE | TX | | 10/10/2018 | | 401,408 | | | | | | | | 36,658 | | | |
| 6841 | FORT WORTH | TX | | 10/10/2018 | | 425,852 | | | | | | | | 29,951 | | | |
| 6850 | SEATTLE | WA | | 11/14/2018 | | 5,630,749 | | | | | | | | 160,033 | | | |
| 6851 | SYRACUSE | NY | | 03/25/2019 | | 2,285,352 | | | | | | | | 156,415 | | | |
| 6857 | WARWICK | RI | | 10/17/2018 | | 1,386,670 | | | | | | | | 59,051 | | | |
| 6858 | COLUMBIA | SC | | 10/17/2018 | | 1,104,136 | | | | | | | | 47,020 | | | |
| 6859 | COLUMBIA | SC | | 10/17/2018 | | 1,104,136 | | | | | | | | 47,020 | | | |
| 6860 | IRMO | SC | | 10/17/2018 | | 1,104,136 | | | | | | | | 47,020 | | | |
| 6861 | LEXINGTON | SC | | 10/17/2018 | | 1,104,136 | | | | | | | | 47,020 | | | |
| 6862 | GAYLORD | MI | | 10/17/2018 | | 845,002 | | | | | | | | 35,984 | | | |
| 6863 | SOUTH HOLLAND | IL | | 10/17/2018 | | 1,820,004 | | | | | | | | 77,505 | | | |
| 6868 | OCEANSIDE | CA | | 10/16/2018 | | 3,625,282 | | | | | | | | 103,444 | | | |
| 6869 | PARAMOUNT | CA | | 10/16/2018 | | 1,359,481 | | | | | | | | 38,791 | | | |
| 6870 | EVANSVILLE | IN | | 10/23/2018 | | 1,179,525 | | | | | | | | 50,018 | | | |
| 6871 | INDIANAPOLIS | IN | | 11/13/2018 | | 1,682,308 | | | | | | | | 47,258 | | | |
| 6874 | IRVINE | CA | | 11/20/2018 | | 3,297,632 | | | | | | | | 141,162 | | | |
| 6876 | ROUND ROCK | TX | | 11/16/2018 | | 1,046,959 | | | | | | | | 29,102 | | | |
| 6877 | TERRE HAUTE | IN | | 09/13/2018 | | 6,597,914 | | | | | | | | 133,647 | | | |
| 6880 | WEST WARWICK | RI | | 10/24/2018 | | 1,082,414 | | | | | | | | 32,621 | | | |
| 6881 | FARMERS BRANCH | TX | | 11/01/2018 | | 2,340,785 | | | | | | | | 65,025 | | | |
| 6883 | RIO RANCHO | NM | | 10/22/2018 | | 2,017,554 | | | | | | | | 56,177 | | | |
| 6885 | HOLLY SPRINGS | GA | | 11/28/2018 | | 841,799 | | | | | | | | 23,481 | | | |
| 6886 | CUMMING | GA | | 11/28/2018 | | 819,047 | | | | | | | | 22,847 | | | |
| 6887 | WESLEY CHAPEL | FL | | 11/28/2018 | | 1,001,058 | | | | | | | | 27,924 | | | |
| 6888 | ST PETE BEACH | FL | | 11/28/2018 | | 800,846 | | | | | | | | 22,339 | | | |
| 6889 | MARBLE FALLS | TX | | 11/28/2018 | | 637,037 | | | | | | | | 17,770 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6890 | CHARLESTON | SC | | 11/28/2018 | | 800,846 | | | | | | | | 22,339 | | | |
| 6891 | BOYNTON BEACH | FL | | 11/28/2018 | | 614,285 | | | | | | | | 17,135 | | | |
| 6892 | FLETCHER | NC | | 11/28/2018 | | 955,555 | | | | | | | | 26,655 | | | |
| 6893 | HUNTSVILLE | AL | | 11/28/2018 | | 955,555 | | | | | | | | 26,655 | | | |
| 6894 | COLUMBUS | GA | | 11/28/2018 | | 618,836 | | | | | | | | 17,262 | | | |
| 6895 | WOODSTOCK | GA | | 11/28/2018 | | 1,456,084 | | | | | | | | 40,617 | | | |
| 6899 | LAS VEGAS | NV | | 12/11/2018 | | 2,163,840 | | | | | | | | 59,725 | | | |
| 6900 | MORRISTOWN | TN | | 10/31/2018 | | 655,456 | | | | | | | | 23,414 | | | |
| 6903 | HOUSTON | TX | | 12/19/2018 | | 2,373,552 | | | | | | | | 65,249 | | | |
| 6904 | LUBBOCK | TX | | 11/21/2018 | | 1,245,142 | | | | | | | | 82,707 | | | |
| 6905 | CANTON | OH | | 12/04/2018 | | 2,244,991 | | | | | | | | 156,980 | | | |
| 6906 | PARKVILLE | MO | | 12/21/2018 | | 1,177,554 | | | | | | | | 111,658 | | | |
| 6907 | LIVERPOOL | NY | | 12/04/2018 | | 2,042,836 | | | | | | | | 86,563 | | | |
| 6908 | ROSEVILLE | CA | | 12/27/2018 | | 2,574,595 | | | | | | | | 70,943 | | | |
| 6909 | CITRUS HEIGHTS | CA | | 12/27/2018 | | 3,126,294 | | | | | | | | 86,145 | | | |
| 6910 | CITRUS HEIGHTS | CA | | 12/27/2018 | | 2,574,595 | | | | | | | | 70,943 | | | |
| 6911 | ROSEVILLE | CA | | 12/28/2018 | | 4,052,216 | | | | | | | | 111,659 | | | |
| 6912 | CULVER CITY | CA | | 11/20/2018 | | 3,011,405 | | | | | | | | 59,353 | | | |
| 6914 | LAS VEGAS | NV | | 01/15/2019 | | 2,282,825 | | | | | | | | 62,607 | | | |
| 6915 | SAN FRANCISCO | CA | | 12/14/2018 | | 1,998,470 | | | | | | | | 141,201 | | | |
| 6917 | ROSEVILLE | CA | | 12/28/2018 | | 1,471,197 | | | | | | | | 40,539 | | | |
| 6920 | FIFE | WA | | 12/07/2018 | | 984,893 | | | | | | | | 95,231 | | | |
| 6921 | FOUNTAIN VALLEY | CA | | 12/13/2018 | | 3,894,821 | | | | | | | | 74,816 | | | |
| 6922 | SARASOTA | FL | | 12/21/2018 | | 847,812 | | | | | | | | 58,412 | | | |
| 6924 | MIAMI | FL | | 12/13/2018 | | 1,321,081 | | | | | | | | 36,464 | | | |
| 6926 | SAN DIEGO | CA | | 12/06/2018 | | 546,670 | | | | | | | | 22,311 | | | |
| 6933 | HUBER HEIGHTS | OH | | 12/06/2018 | | 3,215,921 | | | | | | | | 136,387 | | | |
| 6936 | HIXON | TN | | 12/07/2018 | | 934,638 | | | | | | | | 73,889 | | | |
| 6939 | METAIRIE | LA | | 12/21/2018 | | 4,311,756 | | | | | | | | 121,495 | | | |
| 6940 | HARVEY | LA | | 12/14/2018 | | 1,550,204 | | | | | | | | 43,070 | | | |
| 6942 | WARREN | MI | | 12/11/2018 | | 1,379,780 | | | | | | | | 38,218 | | | |
| 6943 | WARREN | MI | | 12/11/2018 | | 965,390 | | | | | | | | 26,740 | | | |
| 6944 | WARREN | MI | | 12/11/2018 | | 3,392,527 | | | | | | | | 93,969 | | | |
| 6951 | ROSEVILLE | CA | | 11/21/2018 | | 4,093,670 | | | | | | | | 98,554 | | | |
| 6952 | GOODYEAR | AZ | | 11/29/2018 | | 1,424,018 | | | | | | | | 39,074 | | | |
| 6954 | CARSON CITY | NV | | 01/22/2019 | | 8,651,067 | | | | | | | | 354,677 | | | |
| 6955 | CARSON CITY | NV | | 01/22/2019 | | 2,440,045 | | | | | | | | 100,037 | | | |
| 6960 | FORT LAUDERDALE | FL | | 04/09/2019 | | 7,028,490 | | | | | | | | 142,653 | | | |
| 6961 | FUQUAY VARINA | NC | | 02/13/2019 | | 1,051,598 | | | | | | | | 43,562 | | | |
| 6964 | SACRAMENTO | CA | | 04/26/2019 | | 2,333,882 | | | | | | | | 66,709 | | | |
| 6965 | GUN BARREL CITY | TX | | 11/28/2018 | | 2,233,295 | | | | | | | | 61,353 | | | |
| 6966 | LAS VEGAS | NV | | 03/29/2019 | | 3,798,242 | | | | | | | | 70,984 | | | |
| 6968 | MOGADORE | OH | | 12/21/2018 | | 3,584,301 | | | | | | | | 148,700 | | | |
| 6969 | KENT | OH | | 12/21/2018 | | 1,136,486 | | | | | | | | 47,149 | | | |
| 6970 | WILLISTON | ND | | 03/04/2019 | | 57,568,338 | | | | | | | | 1,617,205 | | | |
| 6972 | LOMPOC | CA | | 02/01/2019 | | 2,633,960 | | | | | | | | 107,801 | | | |
| 6973 | CHULA VISTA | CA | | 12/21/2018 | | 1,523,986 | | | | | | | | 29,733 | | | |
| 6976 | SANTA MONICA | CA | | 01/22/2019 | | 1,831,642 | | | | | | | | 49,559 | | | |
| 6977 | MCALLEN | TX | | 12/20/2018 | | 1,484,325 | | | | | | | | 62,056 | | | |
| 6978 | THOUSAND OAKS | CA | | 12/21/2018 | | 2,126,805 | | | | | | | | 58,535 | | | |
| 6979 | COMMERCE | CA | | 01/16/2019 | | 4,058,209 | | | | | | | | 77,659 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 6982 | PHOENIX | AZ | | 12/21/2018 | | 1,457,370 | | | | | | | | 40,921 | | | |
| 6983 | MANSFIELD | TX | | 12/27/2018 | | 1,980,814 | | | | | | | | 82,459 | | | |
| 6985 | OKLAHOMA CITY | OK | | 01/17/2019 | | 5,116,310 | | | | | | | | 113,087 | | | |
| 6986 | SACRAMENTO | CA | | 01/22/2019 | | 3,201,903 | | | | | | | | 87,565 | | | |
| 6987 | ASHBURN | VA | | 02/26/2019 | | 2,928,003 | | | | | | | | 81,190 | | | |
| 6989 | COLORADO SPRINGS | CO | | 12/21/2018 | | 2,190,429 | | | | | | | | 60,357 | | | |
| 6995 | ALBUQUERQUE | NM | | 01/23/2019 | | 1,752,900 | | | | | | | | 72,550 | | | |
| 6996 | NAPA | CA | | 04/12/2019 | | 2,255,224 | | | | | | | | 44,839 | | | |
| 6998 | SAN FRANCISCO | CA | | 01/15/2019 | | 1,831,642 | | | | | | | | 49,559 | | | |
| 6999 | RIO RANCHO | NM | | 01/25/2019 | | 1,927,796 | | | | | | | | 37,286 | | | |
| 7000 | CICERO | NY | | 02/25/2019 | | 2,368,034 | | | | | | | | 98,976 | | | |
| 7001 | BELLE ISLE | FL | | 12/27/2018 | | 2,086,647 | | | | | | | | 87,088 | | | |
| 7002 | SAN DIEGO | CA | | 01/24/2019 | | 1,214,094 | | | | | | | | 83,806 | | | |
| 7004 | EAST DUNDEE | IL | | 01/25/2019 | | 2,035,496 | | | | | | | | 55,666 | | | |
| 7007 | FRESNO | CA | | 04/19/2019 | | 3,708,439 | | | | | | | | 247,301 | | | |
| 7012 | CHANDLER | AZ | | 12/28/2018 | | 2,416,796 | | | | | | | | 67,067 | | | |
| 7014 | CHARLESTON | SC | | 02/13/2019 | | 2,798,532 | | | | | | | | 920,493 | | | |
| 7015 | GALLATIN | TN | | 02/15/2019 | | 2,634,675 | | | | | | | | 109,174 | | | |
| 7016 | FRESNO | CA | | 02/20/2019 | | 876,931 | | | | | | | | 36,684 | | | |
| 7017 | ODESSA | FL | | 12/28/2018 | | 1,587,557 | | | | | | | | 66,770 | | | |
| 7019 | ARVADA | CO | | 02/28/2019 | | 1,844,509 | | | | | | | | 50,964 | | | |
| 7022 | SAN DIEGO | CA | | 02/27/2019 | | 4,112,024 | | | | | | | | 115,515 | | | |
| 7025 | VENTURA | CA | | 03/05/2019 | | 1,231,703 | | | | | | | | 57,908 | | | |
| 7026 | SALT LAKE CITY | UT | | 02/20/2019 | | 1,750,782 | | | | | | | | 74,064 | | | |
| 7027 | CANTON | MI | | 03/15/2019 | | 1,122,622 | | | | | | | | 46,417 | | | |
| 7029 | RANCHO CORDOVA | CA | | 02/14/2019 | | 1,101,317 | | | | | | | | 46,372 | | | |
| 7035 | COTTONWOOD | AZ | | 02/15/2019 | | 2,176,003 | | | | | | | | 53,232 | | | |
| 7041 | LOVELAND | CO | | 01/24/2019 | | 1,643,279 | | | | | | | | 45,852 | | | |
| 7043 | SOUTH PASADENA | CA | | 04/15/2019 | | 4,721,749 | | | | | | | | 265,408 | | | |
| 7045 | BELLINGHAM | WA | | 03/08/2019 | | 1,300,557 | | | | | | | | 89,362 | | | |
| 7046 | MILLSAP | TX | | 02/25/2019 | | 3,464,475 | | | | | | | | 352,647 | | | |
| 7047 | ANCHORAGE | AK | | 03/27/2019 | | 5,474,501 | | | | | | | | 378,505 | | | |
| 7050 | LITCHFIELD PARK | AZ | | 02/25/2019 | | 1,013,796 | | | | | | | | 70,245 | | | |
| 7051 | SCOTTSDALE | AZ | | 05/03/2019 | | 2,020,417 | | | | | | | | 55,793 | | | |
| 7052 | NACOGDOCHES | TX | | 02/28/2019 | | 896,520 | | | | | | | | 38,253 | | | |
| 7053 | VINELAND | NJ | | 02/28/2019 | | 840,653 | | | | | | | | 35,869 | | | |
| 7054 | SAINT LOUIS | MO | | 02/28/2019 | | 819,371 | | | | | | | | 34,961 | | | |
| 7055 | GAINESVILLE | GA | | 02/28/2019 | | 793,655 | | | | | | | | 33,864 | | | |
| 7056 | MOBILE | AL | | 02/28/2019 | | 569,570 | | | | | | | | 24,302 | | | |
| 7057 | COLLEGE DALE | TN | | 03/13/2019 | | 707,714 | | | | | | | | 29,979 | | | |
| 7058 | YULEE | FL | | 03/13/2019 | | 717,412 | | | | | | | | 30,390 | | | |
| 7059 | ZANESVILLE | OH | | 02/28/2019 | | 840,742 | | | | | | | | 35,873 | | | |
| 7060 | CIRCLEVILLE | OH | | 02/28/2019 | | 560,347 | | | | | | | | 23,909 | | | |
| 7061 | SAINT GEORGE | UT | | 02/28/2019 | | 793,655 | | | | | | | | 33,864 | | | |
| 7062 | FARGO | ND | | 02/28/2019 | | 756,499 | | | | | | | | 32,278 | | | |
| 7063 | COLUMBUS | IN | | 02/28/2019 | | 700,456 | | | | | | | | 29,887 | | | |
| 7065 | VAN NUYS | CA | | 03/18/2019 | | 2,247,078 | | | | | | | | 64,389 | | | |
| 7068 | NEWBERRY | SC | | 04/15/2019 | | 2,178,054 | | | | | | | | 91,762 | | | |
| 7069 | ARTESIA | NM | | 04/15/2019 | | 1,474,036 | | | | | | | | 62,101 | | | |
| 7070 | BAY CITY | MI | | 04/15/2019 | | 2,046,050 | | | | | | | | 86,200 | | | |
| 7071 | MCALLEN | TX | | 04/15/2019 | | 1,474,036 | | | | | | | | 62,101 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7072 | INDIANAPOLIS | IN | | 04/15/2019 | | 1,628,040 | | | | | | | | 68,589 | | | |
| 7073 | KENT | WA | | 03/25/2019 | | 1,402,628 | | | | | | | | 59,673 | | | |
| 7075 | STOCKBRIDGE | GA | | 02/21/2019 | | 1,376,793 | | | | | | | | 39,182 | | | |
| 7077 | SIERRA VISTA | AZ | | 03/15/2019 | | 979,864 | | | | | | | | 66,951 | | | |
| 7078 | SEATTLE | WA | | 03/12/2019 | | 3,860,329 | | | | | | | | 163,386 | | | |
| 7079 | RENO | NV | | 03/26/2019 | | 1,267,292 | | | | | | | | 77,882 | | | |
| 7084 | BOLINGBROOK | IL | | 03/04/2019 | | 816,553 | | | | | | | | 55,792 | | | |
| 7085 | HUBER HEIGHTS | OH | | 04/01/2019 | | 1,228,287 | | | | | | | | 51,987 | | | |
| 7086 | FT WORTH | TX | | 04/04/2019 | | 1,916,362 | | | | | | | | 55,432 | | | |
| 7088 | PACIFIC PALISADES | CA | | 04/08/2019 | | 1,876,101 | | | | | | | | 37,562 | | | |
| 7089 | LAWRENCE | KS | | 04/12/2019 | | 3,750,274 | | | | | | | | 107,830 | | | |
| 7090 | MCALLEN | TX | | 03/21/2019 | | 1,926,506 | | | | | | | | 52,897 | | | |
| 7091 | LAS VEGAS | NV | | 04/01/2019 | | 550,753 | | | | | | | | 15,032 | | | |
| 7095 | MORENO VALLEY | CA | | 04/05/2019 | | 1,006,854 | | | | | | | | 28,277 | | | |
| 7096 | LAFAYETTE | LA | | 04/05/2019 | | 27,205,066 | | | | | | | | 1,789,460 | | | |
| 7097 | INDIANAPOLIS | IN | | 04/26/2019 | | 1,192,495 | | | | | | | | 33,325 | | | |
| 7099 | PLAINFIELD | IN | | 04/15/2019 | | 3,244,858 | | | | | | | | 93,090 | | | |
| 7100 | Venice | CA | | 10/07/2019 | | 13,842,795 | | | | | | | | 398,118 | | | |
| 7101 | ROHNERT PARK | CA | | 04/25/2019 | | 1,560,326 | | | | | | | | 43,346 | | | |
| 7102 | SEATTLE | WA | | 07/09/2019 | | 3,638,152 | | | | | | | | 100,917 | | | |
| 7105 | SUNNYVALE | CA | | 04/11/2019 | | 1,831,519 | | | | | | | | 51,194 | | | |
| 7106 | ST LOUIS PARK | MN | | 04/05/2019 | | 1,796,875 | | | | | | | | 76,512 | | | |
| 7110 | GRANDVILLE | MI | | 03/29/2019 | | 843,656 | | | | | | | | 58,035 | | | |
| 7111 | FRESNO | CA | | 03/29/2019 | | 1,577,107 | | | | | | | | 67,328 | | | |
| 7112 | ROEBUCK | SC | | 04/01/2019 | | 3,355,687 | | | | | | | | 96,497 | | | |
| 7113 | CORPUS CHRISTI | TX | | 04/03/2019 | | 1,475,172 | | | | | | | | 30,168 | | | |
| 7116 | JACKSONVILLE | FL | | 05/21/2019 | | 2,727,602 | | | | | | | | 77,957 | | | |
| 7120 | HENDERSON | NV | | 04/24/2019 | | 3,414,852 | | | | | | | | 97,030 | | | |
| 7122 | OCEANSIDE | CA | | 04/03/2019 | | 858,430 | | | | | | | | 24,656 | | | |
| 7123 | INDIANAPOLIS | IN | | 04/18/2019 | | 4,436,300 | | | | | | | | 127,555 | | | |
| 7124 | CARLSBAD | CA | | 03/26/2019 | | 9,569,989 | | | | | | | | 280,090 | | | |
| 7128 | SAN DIEGO | CA | | 05/07/2019 | | 1,418,852 | | | | | | | | 28,316 | | | |
| 7129 | O FALLON | IL | | 05/23/2019 | | 1,386,521 | | | | | | | | 27,882 | | | |
| 7131 | LAKE SAINT LOUIS | MO | | 05/02/2019 | | 1,690,976 | | | | | | | | 48,965 | | | |
| 7134 | SAN DIEGO | CA | | 05/31/2019 | | 8,907,240 | | | | | | | | 375,845 | | | |
| 7136 | SAN DIEGO | CA | | 05/07/2019 | | 2,364,753 | | | | | | | | 47,192 | | | |
| 7137 | FRESNO | CA | | 04/03/2019 | | 2,016,372 | | | | | | | | 40,493 | | | |
| 7138 | PORTERVILLE | CA | | 04/03/2019 | | 2,297,726 | | | | | | | | 46,143 | | | |
| 7139 | DALLAS | GA | | 04/17/2019 | | 879,025 | | | | | | | | 16,976 | | | |
| 7140 | LAREDO | TX | | 04/03/2019 | | 1,314,683 | | | | | | | | 25,924 | | | |
| 7141 | NEWARK | NJ | | 05/23/2019 | | 3,218,954 | | | | | | | | 89,086 | | | |
| 7142 | CORONA | CA | | 05/06/2019 | | 4,916,115 | | | | | | | | 104,562 | | | |
| 7143 | CORONA | CA | | 06/20/2019 | | 1,410,455 | | | | | | | | 28,821 | | | |
| 7144 | PARKER | CO | | 05/06/2019 | | 5,048,498 | | | | | | | | 142,584 | | | |
| 7146 | ROUND ROCK | TX | | 05/07/2019 | | 1,031,928 | | | | | | | | 29,353 | | | |
| 7147 | JOHNSON CITY | NY | | 05/24/2019 | | 885,350 | | | | | | | | 36,124 | | | |
| 7150 | LOS GATOS | CA | | 05/17/2019 | | 1,608,928 | | | | | | | | 44,688 | | | |
| 7155 | SEATTLE | WA | | 04/25/2019 | | 5,035,663 | | | | | | | | 143,424 | | | |
| 7156 | SEATTLE | WA | | 04/25/2019 | | 4,486,318 | | | | | | | | 127,778 | | | |
| 7158 | COLMAR | PA | | 05/28/2019 | | 1,441,788 | | | | | | | | 97,504 | | | |
| 7159 | DAVIE | FL | | 06/26/2019 | | 1,839,201 | | | | | | | | 51,879 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7160 | LOCKPORT | IL | | 04/08/2019 | | 2,346,571 | | | | | | | | 66,137 | | | |
| 7163 | ROCKY MOUNT | NC | | 04/10/2019 | | 874,238 | | | | | | | | 23,242 | | | |
| 7165 | LAS VEGAS | NV | | 06/24/2019 | | 6,958,037 | | | | | | | | 198,623 | | | |
| 7166 | LAS VEGAS | NV | | 06/24/2019 | | 4,409,053 | | | | | | | | 125,860 | | | |
| 7167 | LAS VEGAS | NV | | 06/24/2019 | | 6,039,485 | | | | | | | | 172,402 | | | |
| 7168 | LAS VEGAS | NV | | 06/24/2019 | | 3,191,971 | | | | | | | | 91,118 | | | |
| 7170 | PORTLAND | OR | | 05/15/2019 | | 7,742,928 | | | | | | | | 301,576 | | | |
| 7172 | FRASER | MI | | 05/24/2019 | | 10,445,390 | | | | | | | | 444,392 | | | |
| 7174 | SAN DIEGO | CA | | 06/12/2019 | | 2,801,444 | | | | | | | | 119,130 | | | |
| 7176 | GETZVILLE | NY | | 05/28/2019 | | 1,414,658 | | | | | | | | 58,660 | | | |
| 7178 | CORONA | CA | | 05/13/2019 | | 1,876,265 | | | | | | | | 38,895 | | | |
| 7179 | CORONA | CA | | 07/09/2019 | | 1,224,304 | | | | | | | | 24,924 | | | |
| 7180 | HOUSTON | TX | | 05/28/2019 | | 1,735,800 | | | | | | | | 71,161 | | | |
| 7186 | GRAPEVINE | TX | | 04/10/2019 | | 624,936 | | | | | | | | 56,438 | | | |
| 7187 | AMARILLO | TX | | 05/14/2019 | | 2,454,447 | | | | | | | | 70,072 | | | |
| 7188 | MT PLEASANT | MI | | 05/24/2019 | | 1,167,496 | | | | | | | | 48,793 | | | |
| 7189 | LAWTON | OK | | 05/31/2019 | | 827,070 | | | | | | | | 23,082 | | | |
| 7190 | HARLINGEN | TX | | 06/10/2019 | | 691,484 | | | | | | | | 18,638 | | | |
| 7193 | MISSOURI CITY | TX | | 06/12/2019 | | 1,155,325 | | | | | | | | 78,668 | | | |
| 7194 | TROY | MI | | 07/02/2019 | | 1,597,051 | | | | | | | | 65,691 | | | |
| 7198 | SAN RAFAEL | CA | | 06/21/2019 | | 881,785 | | | | | | | | 17,236 | | | |
| 7199 | SCOTTSDALE | AZ | | 07/02/2019 | | 16,255,139 | | | | | | | | 478,552 | | | |
| 7200 | SANTA MONICA | CA | | 06/12/2019 | | 1,926,517 | | | | | | | | 55,718 | | | |
| 7201 | BEND | OR | | 05/31/2019 | | 3,561,441 | | | | | | | | 74,841 | | | |
| 7202 | ARKANSAS CITY | KS | | 06/10/2019 | | 709,992 | | | | | | | | 28,675 | | | |
| 7203 | GERMANTOWN | TN | | 06/07/2019 | | 2,642,297 | | | | | | | | 112,466 | | | |
| 7212 | TUALATIN | OR | | 05/24/2019 | | 2,062,651 | | | | | | | | 59,022 | | | |
| 7214 | SAN DIEGO | CA | | 07/08/2019 | | 2,527,480 | | | | | | | | 216,743 | | | |
| 7215 | YUKON | OK | | 06/14/2019 | | 791,560 | | | | | | | | 52,914 | | | |
| 7216 | SEASIDE | CA | | 06/06/2019 | | 576,863 | | | | | | | | 10,798 | | | |
| 7218 | San Antonio | TX | | 10/24/2019 | | 533,459 | | | | | | | | 35,139 | | | |
| 7219 | FORT WAYNE | IN | | 06/11/2019 | | 645,473 | | | | | | | | 27,281 | | | |
| 7220 | MOUNT VERNON | WA | | 06/11/2019 | | 762,017 | | | | | | | | 32,207 | | | |
| 7221 | YUCAIPA | CA | | 06/11/2019 | | 905,455 | | | | | | | | 38,269 | | | |
| 7222 | NORTH MYRTLE BEACH | SC | | 06/11/2019 | | 1,066,823 | | | | | | | | 45,090 | | | |
| 7223 | STAFFORD | VA | | 06/11/2019 | | 986,139 | | | | | | | | 41,680 | | | |
| 7224 | CARTHAGE | TX | | 06/11/2019 | | 374,733 | | | | | | | | 15,838 | | | |
| 7225 | GEORGETOWN | TX | | 06/11/2019 | | 977,174 | | | | | | | | 41,301 | | | |
| 7226 | REDDING | CA | | 06/11/2019 | | 923,385 | | | | | | | | 39,027 | | | |
| 7227 | PRINCETON | TX | | 06/11/2019 | | 762,017 | | | | | | | | 32,207 | | | |
| 7228 | ORLANDO | FL | | 06/11/2019 | | 1,192,332 | | | | | | | | 50,394 | | | |
| 7229 | REPUBLIC | MO | | 06/11/2019 | | 510,999 | | | | | | | | 21,598 | | | |
| 7232 | STOCKTON | CA | | 05/22/2019 | | 3,952,517 | | | | | | | | 84,826 | | | |
| 7237 | ANKENY | IA | | 06/20/2019 | | 1,059,209 | | | | | | | | 29,381 | | | |
| 7238 | MIDWEST CITY | OK | | 06/20/2019 | | 1,197,367 | | | | | | | | 33,213 | | | |
| 7239 | OKLAHOMA CITY | OK | | 05/17/2019 | | 2,962,237 | | | | | | | | 126,522 | | | |
| 7242 | RIALTO | CA | | 06/04/2019 | | 1,580,995 | | | | | | | | 45,347 | | | |
| 7243 | WOODSTOCK | IL | | 06/06/2019 | | 2,644,351 | | | | | | | | 111,968 | | | |
| 7244 | Rome | GA | | 08/28/2019 | | 851,131 | | | | | | | | 56,085 | | | |
| 7246 | WOODLAND | CA | | 06/12/2019 | | 1,753,680 | | | | | | | | 47,545 | | | |
| 7250 | NORTH HILLS | CA | | 07/01/2019 | | 1,267,312 | | | | | | | | 36,263 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7253 | LA HABRA | CA | | 06/18/2019 | | 1,931,380 | | | | | | | | 54,414 | | | |
| 7255 | Puyallup | WA | | 08/06/2019 | | 1,384,069 | | | | | | | | 39,090 | | | |
| 7257 | TUCSON | AZ | | 07/19/2019 | | 936,039 | | | | | | | | 62,429 | | | |
| 7258 | FLORENCE | OR | | 07/19/2019 | | 686,428 | | | | | | | | 45,782 | | | |
| 7261 | Southfield | MI | | 08/08/2019 | | 3,540,837 | | | | | | | | 150,576 | | | |
| 7263 | St Charles | IL | | 07/31/2019 | | 1,945,537 | | | | | | | | 106,196 | | | |
| 7264 | Algonquin | IL | | 08/01/2019 | | 1,945,537 | | | | | | | | 106,196 | | | |
| 7265 | Harwood Heights | IL | | 07/31/2019 | | 1,945,537 | | | | | | | | 106,196 | | | |
| 7266 | San Bernardino | CA | | 03/05/2020 | | 3,537,091 | | | | | | | | 222,311 | | | |
| 7269 | SALEM | OR | | 07/15/2019 | | 4,590,136 | | | | | | | | 309,685 | | | |
| 7270 | AMERICAN FORK | UT | | 06/20/2019 | | 797,536 | | | | | | | | 33,094 | | | |
| 7271 | CLOVIS | CA | | 07/16/2019 | | 24,036,906 | | | | | | | | 1,557,008 | | | |
| 7275 | Houston | TX | | 07/26/2019 | | 997,524 | | | | | | | | 28,564 | | | |
| 7277 | Portland | OR | | 07/29/2019 | | 14,482,905 | | | | | | | | 416,411 | | | |
| 7278 | KINGSVILLE | TX | | 06/20/2019 | | 1,296,643 | | | | | | | | 36,619 | | | |
| 7279 | FEDERAL WAY | WA | | 07/15/2019 | | 4,413,838 | | | | | | | | 126,906 | | | |
| 7281 | COLORADO SPRINGS | CO | | 07/12/2019 | | 1,594,873 | | | | | | | | 66,238 | | | |
| 7284 | Pace | FL | | 07/30/2019 | | 7,219,322 | | | | | | | | 487,118 | | | |
| 7285 | North Ridgeville | OH | | 07/30/2019 | | 1,817,307 | | | | | | | | 52,126 | | | |
| 7287 | Canton | OH | | 09/25/2019 | | 3,887,758 | | | | | | | | 288,013 | | | |
| 7288 | Deer Park | TX | | 08/09/2019 | | 4,250,508 | | | | | | | | 122,940 | | | |
| 7291 | Duvall | WA | | 08/02/2019 | | 2,584,490 | | | | | | | | 92,283 | | | |
| 7292 | STOW | OH | | 07/11/2019 | | 1,150,151 | | | | | | | | 32,249 | | | |
| 7297 | CARROLLTON | GA | | 07/22/2019 | | 1,930,393 | | | | | | | | 55,299 | | | |
| 7298 | New York | NY | | 08/12/2019 | | 1,897,654 | | | | | | | | 38,370 | | | |
| 7300 | Ontario | CA | | 07/23/2019 | | 1,469,609 | | | | | | | | 42,760 | | | |
| 7301 | Medford | OR | | 08/16/2019 | | 1,383,450 | | | | | | | | 38,938 | | | |
| 7302 | Austin | TX | | 08/19/2019 | | 3,066,415 | | | | | | | | 128,934 | | | |
| 7310 | Corpus Christi | TX | | 08/07/2019 | | 1,775,600 | | | | | | | | 36,037 | | | |
| 7311 | Odessa | TX | | 08/16/2019 | | 3,676,543 | | | | | | | | 108,271 | | | |
| 7313 | Cypress | TX | | 07/25/2019 | | 1,554,862 | | | | | | | | 64,402 | | | |
| 7320 | Los Angeles | CA | | 09/03/2019 | | 1,459,390 | | | | | | | | 30,425 | | | |
| 7324 | Los Angeles | CA | | 09/10/2019 | | 1,748,127 | | | | | | | | 50,932 | | | |
| 7325 | Wauwatosa | WI | | 08/08/2019 | | 2,779,344 | | | | | | | | 78,492 | | | |
| 7328 | Mesa | AZ | | 08/15/2019 | | 4,027,542 | | | | | | | | 83,259 | | | |
| 7329 | Peculiar | MO | | 10/08/2019 | | 3,645,269 | | | | | | | | 104,838 | | | |
| 7330 | Mesa | AZ | | 08/12/2019 | | 1,565,683 | | | | | | | | 45,129 | | | |
| 7331 | Lake Elsinore | CA | | 08/14/2019 | | 920,990 | | | | | | | | 26,547 | | | |
| 7334 | Sacramento | CA | | 07/31/2019 | | 1,194,737 | | | | | | | | 34,556 | | | |
| 7336 | Staunton | VA | | 09/13/2019 | | 1,892,653 | | | | | | | | 37,196 | | | |
| 7337 | Naples | FL | | 08/14/2019 | | 723,350 | | | | | | | | 25,791 | | | |
| 7344 | Placentia | CA | | 08/26/2019 | | 919,654 | | | | | | | | 26,922 | | | |
| 7345 | Woodbury | MN | | 08/09/2019 | | 3,042,531 | | | | | | | | 64,634 | | | |
| 7348 | Watsonville | CA | | 09/03/2019 | | 4,698,057 | | | | | | | | 100,964 | | | |
| 7349 | Victorville | CA | | 09/06/2019 | | 2,556,313 | | | | | | | | 73,507 | | | |
| 7351 | Elk Grove Village | IL | | 08/02/2019 | | 1,609,265 | | | | | | | | 68,976 | | | |
| 7352 | Manteca | CA | | 11/01/2019 | | 2,492,185 | | | | | | | | 55,155 | | | |
| 7353 | West Springfield | MA | | 09/09/2019 | | 1,651,795 | | | | | | | | 83,255 | | | |
| 7357 | Draper | UT | | 09/10/2019 | | 2,934,866 | | | | | | | | 122,860 | | | |
| 7360 | Austin | TX | | 09/12/2019 | | 3,185,335 | | | | | | | | 129,176 | | | |
| 7362 | Los Angeles | CA | | 11/22/2019 | | 1,629,169 | | | | | | | | 34,540 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7365 | Kent | WA | | 10/23/2019 | | 1,141,791 | | | | | | | | 32,845 | | | |
| 7366 | Henderson | NV | | 08/13/2019 | | 1,861,253 | | | | | | | | 78,460 | | | |
| 7367 | Santa Clara | CA | | 09/20/2019 | | 1,844,905 | | | | | | | | 53,314 | | | |
| 7369 | Cold Spring | KY | | 11/12/2019 | | 1,477,394 | | | | | | | | 62,225 | | | |
| 7371 | Detroit | MI | | 09/17/2019 | | 1,872,021 | | | | | | | | 78,448 | | | |
| 7372 | Tolleson | AZ | | 08/22/2019 | | 820,459 | | | | | | | | 33,654 | | | |
| 7373 | Exton | PA | | 10/08/2019 | | 11,576,747 | | | | | | | | 341,515 | | | |
| 7378 | Carrollton | TX | | 09/27/2019 | | 3,740,609 | | | | | | | | 105,784 | | | |
| 7379 | Yulee | FL | | 08/28/2019 | | 1,066,932 | | | | | | | | 36,644 | | | |
| 7381 | Costa Mesa | CA | | 10/04/2019 | | 2,767,958 | | | | | | | | 79,797 | | | |
| 7382 | Columbus | NC | | 09/26/2019 | | 1,446,656 | | | | | | | | 189,010 | | | |
| 7383 | Columbus | NC | | 09/26/2019 | | 1,331,226 | | | | | | | | 173,929 | | | |
| 7384 | Albuquerque | NM | | 09/26/2019 | | 3,912,500 | | | | | | | | 380,006 | | | |
| 7385 | Oak Hill | WV | | 09/26/2019 | | 4,611,216 | | | | | | | | 602,470 | | | |
| 7386 | Glendale | CA | | 12/04/2019 | | 1,342,177 | | | | | | | | 38,901 | | | |
| 7387 | Woodinville | WA | | 12/09/2019 | | 6,791,985 | | | | | | | | 444,858 | | | |
| 7388 | Seal Beach | CA | | 12/09/2019 | | 1,062,399 | | | | | | | | 69,584 | | | |
| 7389 | Fort Worth | TX | | 08/27/2019 | | 784,306 | | | | | | | | 22,151 | | | |
| 7390 | San Angelo | TX | | 10/16/2019 | | 1,217,078 | | | | | | | | 64,847 | | | |
| 7392 | Alexandria | VA | | 10/25/2019 | | 4,236,797 | | | | | | | | 127,090 | | | |
| 7395 | Menlo Park | CA | | 12/10/2019 | | 3,054,927 | | | | | | | | 88,436 | | | |
| 7396 | Livermore | CA | | 12/10/2019 | | 1,573,750 | | | | | | | | 45,558 | | | |
| 7397 | Gardena | CA | | 10/04/2019 | | 3,292,732 | | | | | | | | 70,943 | | | |
| 7400 | New York | NY | | 12/10/2019 | | 2,463,606 | | | | | | | | 74,816 | | | |
| 7402 | Dixon | IL | | 11/13/2019 | | 3,467,879 | | | | | | | | 101,605 | | | |
| 7404 | San Antonio | TX | | 10/31/2019 | | 1,931,065 | | | | | | | | 53,898 | | | |
| 7405 | Richland | WA | | 09/12/2019 | | 1,106,218 | | | | | | | | 32,198 | | | |
| 7410 | Las Vegas | NV | | 09/27/2019 | | 7,584,201 | | | | | | | | 227,422 | | | |
| 7411 | Las Vegas | NV | | 09/27/2019 | | 5,745,607 | | | | | | | | 172,290 | | | |
| 7413 | Porterville | CA | | 10/15/2019 | | 841,327 | | | | | | | | 55,914 | | | |
| 7416 | Las Vegas | NV | | 12/16/2019 | | 1,215,674 | | | | | | | | 79,528 | | | |
| 7417 | Kyle | TX | | 10/15/2019 | | 836,514 | | | | | | | | 35,786 | | | |
| 7418 | Benbrook | TX | | 10/15/2019 | | 696,341 | | | | | | | | 29,789 | | | |
| 7419 | Wichita | KS | | 10/15/2019 | | 542,603 | | | | | | | | 23,212 | | | |
| 7420 | Hutto | TX | | 10/15/2019 | | 830,183 | | | | | | | | 35,515 | | | |
| 7421 | Dixon | CA | | 10/15/2019 | | 637,559 | | | | | | | | 27,274 | | | |
| 7422 | White Settlement | TX | | 10/15/2019 | | 963,121 | | | | | | | | 41,202 | | | |
| 7423 | Streetsboro | OH | | 10/15/2019 | | 813,905 | | | | | | | | 34,818 | | | |
| 7424 | Willis | TX | | 10/15/2019 | | 845,557 | | | | | | | | 36,172 | | | |
| 7425 | Richardson | TX | | 10/15/2019 | | 1,080,685 | | | | | | | | 46,231 | | | |
| 7426 | Independence | MO | | 10/15/2019 | | 705,385 | | | | | | | | 30,176 | | | |
| 7427 | Norman | OK | | 10/15/2019 | | 705,385 | | | | | | | | 30,176 | | | |
| 7428 | Kentwood | MI | | 10/15/2019 | | 791,297 | | | | | | | | 33,851 | | | |
| 7436 | Ogden | UT | | 10/09/2019 | | 3,629,180 | | | | | | | | 109,473 | | | |
| 7438 | Highland Falls | NY | | 10/31/2019 | | 1,064,884 | | | | | | | | 30,084 | | | |
| 7440 | NORTH BRUNSWICK | NJ | | 10/04/2019 | | 3,450,216 | | | | | | | | 113,869 | | | |
| 7441 | Huntington Beach | CA | | 02/07/2020 | | 1,231,938 | | | | | | | | 26,535 | | | |
| 7442 | Chatsworth | CA | | 02/07/2020 | | 1,705,760 | | | | | | | | 36,741 | | | |
| 7443 | Panorama City | CA | | 02/07/2020 | | 1,421,466 | | | | | | | | 30,617 | | | |
| 7444 | Tucson | AZ | | 10/11/2019 | | 1,702,992 | | | | | | | | 51,389 | | | |
| 7445 | Hurricane | UT | | 12/17/2019 | | 715,850 | | | | | | | | 29,415 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7446 | Brigham City | UT | | 12/17/2019 | | 1,643,303 | | | | | | | | 67,525 | | | |
| 7447 | Las Vegas | NV | | 12/17/2019 | | 1,332,651 | | | | | | | | 54,760 | | | |
| 7448 | Enoch | UT | | 12/17/2019 | | 683,434 | | | | | | | | 28,083 | | | |
| 7449 | Ivins | UT | | 12/17/2019 | | 665,425 | | | | | | | | 27,343 | | | |
| 7450 | Tuba City | AZ | | 12/17/2019 | | 816,699 | | | | | | | | 33,559 | | | |
| 7451 | North Ogden | UT | | 12/17/2019 | | 1,395,682 | | | | | | | | 57,350 | | | |
| 7452 | Pahrump | NV | | 12/17/2019 | | 1,751,355 | | | | | | | | 71,965 | | | |
| 7458 | Sacramento | CA | | 02/07/2020 | | 3,790,577 | | | | | | | | 81,646 | | | |
| 7459 | Kalamazoo | MI | | 12/11/2019 | | 567,525 | | | | | | | | 30,621 | | | |
| 7460 | San Marino | CA | | 10/29/2019 | | 1,743,504 | | | | | | | | 37,377 | | | |
| 7461 | Jurupa Valley | CA | | 11/08/2019 | | 7,456,413 | | | | | | | | 219,702 | | | |
| 7462 | Fresno | CA | | 10/24/2019 | | 1,108,181 | | | | | | | | 75,184 | | | |
| 7463 | San Bernardino | CA | | 10/28/2019 | | 3,085,154 | | | | | | | | 92,655 | | | |
| 7464 | Carbondale | IL | | 12/18/2019 | | 8,548,782 | | | | | | | | 771,149 | | | |
| 7466 | Murray | UT | | 11/04/2019 | | 3,167,658 | | | | | | | | 116,455 | | | |
| 7468 | Chattanooga | TN | | 11/01/2019 | | 796,227 | | | | | | | | 53,861 | | | |
| 7469 | Seattle | WA | | 11/22/2019 | | 3,957,411 | | | | | | | | 87,024 | | | |
| 7470 | Las Vegas | NV | | 11/22/2019 | | 3,957,411 | | | | | | | | 87,024 | | | |
| 7473 | Henderson | NV | | 11/04/2019 | | 3,688,836 | | | | | | | | 111,493 | | | |
| 7474 | Midland | TX | | 11/15/2019 | | 11,049,671 | | | | | | | | 339,572 | | | |
| 7475 | Rock Springs | WY | | 11/15/2019 | | 11,250,671 | | | | | | | | 768,000 | | | |
| 7481 | San Diego | CA | | 11/08/2019 | | 2,589,876 | | | | | | | | 57,385 | | | |
| 7482 | Grover Beach | CA | | 11/04/2019 | | 2,595,261 | | | | | | | | 54,462 | | | |
| 7489 | Fresno | CA | | 11/12/2019 | | 1,699,300 | | | | | | | | 72,210 | | | |
| 7490 | Fresno | CA | | 11/12/2019 | | 1,430,989 | | | | | | | | 60,809 | | | |
| 7491 | Fresno | CA | | 11/12/2019 | | 1,341,553 | | | | | | | | 57,008 | | | |
| 7492 | Dana Point | CA | | 03/12/2020 | | 3,044,842 | | | | | | | | 178,487 | | | |
| 7497 | Santa Cruz | CA | | 12/16/2019 | | 1,170,357 | | | | | | | | 33,282 | | | |
| 7499 | Fort Myers | FL | | 09/30/2019 | | 805,636 | | | | | | | | 31,886 | | | |
| 7503 | Los Angeles | CA | | 11/21/2019 | | 1,576,190 | | | | | | | | 44,810 | | | |
| 7504 | Medford | OR | | 12/12/2019 | | 1,686,085 | | | | | | | | 110,766 | | | |
| 7505 | McMinnville | OR | | 11/27/2019 | | 3,510,405 | | | | | | | | 104,092 | | | |
| 7506 | Evergreen | CO | | 11/07/2019 | | 2,125,845 | | | | | | | | 62,660 | | | |
| 7507 | Tualatin | OR | | 11/26/2019 | | 3,118,221 | | | | | | | | 209,114 | | | |
| 7508 | Spring | TX | | 11/26/2019 | | 3,093,594 | | | | | | | | 84,281 | | | |
| 7509 | Charleston | SC | | 12/27/2019 | | 1,303,208 | | | | | | | | 54,374 | | | |
| 7516 | Philadelphia | PA | | 11/08/2019 | | 1,712,254 | | | | | | | | 49,687 | | | |
| 7517 | Bozeman | MT | | 12/04/2019 | | 990,331 | | | | | | | | 27,179 | | | |
| 7519 | Apple Valley | CA | | 11/18/2019 | | 2,377,412 | | | | | | | | 224,444 | | | |
| 7520 | Seattle | WA | | 11/22/2019 | | 2,774,595 | | | | | | | | 81,195 | | | |
| 7524 | WEST SACRAMENTO | CA | | 12/12/2019 | | 1,674,049 | | | | | | | | 48,479 | | | |
| 7526 | Champlin | MN | | 01/28/2020 | | 1,780,336 | | | | | | | | 74,052 | | | |
| 7528 | St Augustine | FL | | 01/28/2020 | | 1,915,551 | | | | | | | | 79,676 | | | |
| 7529 | Lake Mary | FL | | 01/28/2020 | | 2,095,838 | | | | | | | | 87,175 | | | |
| 7531 | Corona | CA | | 11/06/2019 | | 3,506,068 | | | | | | | | 103,182 | | | |
| 7534 | North Las Vegas | NV | | 11/21/2019 | | 4,425,010 | | | | | | | | 98,492 | | | |
| 7536 | Dixon | CA | | 12/17/2019 | | 1,528,888 | | | | | | | | 44,759 | | | |
| 7537 | Dixon | CA | | 12/17/2019 | | 2,038,517 | | | | | | | | 59,678 | | | |
| 7538 | Emeryville | CA | | 11/26/2019 | | 3,683,330 | | | | | | | | 90,015 | | | |
| 7541 | Louisville | KY | | 12/17/2019 | | 741,644 | | | | | | | | 30,889 | | | |
| 7542 | Dixon | CA | | 12/17/2019 | | 1,278,706 | | | | | | | | 37,434 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7543 | Carmel | CA | | 12/30/2019 | | 6,117,538 | | | | | | | | 170,823 | | | |
| 7544 | TUCSON | AZ | | 12/12/2019 | | 1,436,816 | | | | | | | | 41,861 | | | |
| 7545 | Gilbert | AZ | | 11/22/2019 | | 3,336,407 | | | | | | | | 95,081 | | | |
| 7548 | South Salt Lake | UT | | 12/03/2019 | | 1,215,490 | | | | | | | | 26,729 | | | |
| 7549 | Charlotte | NC | | 11/25/2019 | | 14,681,946 | | | | | | | | 836,648 | | | |
| 7550 | Chicago | IL | | 11/25/2019 | | 6,737,230 | | | | | | | | 383,658 | | | |
| 7551 | Fallbrook | CA | | 01/08/2020 | | 7,815,270 | | | | | | | | 439,692 | | | |
| 7552 | Kildeer | IL | | 02/24/2020 | | 14,503,342 | | | | | | | | 587,924 | | | |
| 7553 | Lithia Springs | GA | | 12/20/2019 | | 1,279,322 | | | | | | | | 53,858 | | | |
| 7554 | Charlotte | NC | | 12/20/2019 | | 2,311,757 | | | | | | | | 97,322 | | | |
| 7556 | Federal Way | WA | | 12/11/2019 | | 8,347,056 | | | | | | | | 241,723 | | | |
| 7559 | Montvale | NJ | | 12/19/2019 | | 2,468,043 | | | | | | | | 104,181 | | | |
| 7562 | Charleston | SC | | 12/18/2019 | | 2,128,760 | | | | | | | | 63,150 | | | |
| 7567 | West Hollywood | CA | | 04/09/2020 | | 4,195,138 | | | | | | | | 122,403 | | | |
| 7568 | Coralville | IA | | 01/07/2020 | | 1,415,981 | | | | | | | | 429,152 | | | |
| 7569 | Surprise | AZ | | 01/21/2020 | | 2,428,982 | | | | | | | | 159,826 | | | |
| 7572 | Phoenix | AZ | | 12/26/2019 | | 4,350,526 | | | | | | | | 128,904 | | | |
| 7573 | San Fernando | CA | | 12/23/2019 | | 1,527,899 | | | | | | | | 63,749 | | | |
| 7574 | Irvine | CA | | 12/09/2019 | | 3,929,849 | | | | | | | | 115,279 | | | |
| 7575 | Tuscon | AZ | | 01/21/2020 | | 2,183,794 | | | | | | | | 63,190 | | | |
| 7580 | Menifee | CA | | 01/24/2020 | | 2,083,631 | | | | | | | | 44,209 | | | |
| 7588 | Fort Mitchell | KY | | 01/08/2020 | | 1,671,100 | | | | | | | | 47,811 | | | |
| 7591 | Spring Lake | NJ | | 01/14/2020 | | 1,403,780 | | | | | | | | 40,115 | | | |
| 7598 | Evansville | IN | | 01/22/2020 | | 959,384 | | | | | | | | 18,197 | | | |
| 7599 | Anaheim | CA | | 12/30/2019 | | 837,544 | | | | | | | | 23,273 | | | |
| 7600 | Stow | OH | | 01/21/2020 | | 2,562,187 | | | | | | | | 166,767 | | | |
| 7606 | Burbank | CA | | 01/16/2020 | | 1,694,881 | | | | | | | | 70,434 | | | |
| 7607 | Salem | OR | | 02/12/2020 | | 1,448,843 | | | | | | | | 59,269 | | | |
| 7612 | Aurora | CO | | 01/10/2020 | | 606,319 | | | | | | | | 16,730 | | | |
| 7618 | Bradenton | FL | | 03/24/2020 | | 1,419,296 | | | | | | | | 92,544 | | | |
| 7620 | Bradenton | FL | | 03/24/2020 | | 1,139,738 | | | | | | | | 74,316 | | | |
| 7622 | Bradenton | FL | | 03/24/2020 | | 1,333,278 | | | | | | | | 86,936 | | | |
| 7625 | San Mateo | CA | | 02/05/2020 | | 2,835,799 | | | | | | | | 62,134 | | | |
| 7626 | Newark | OH | | 01/13/2020 | | 877,635 | | | | | | | | 56,366 | | | |
| 7627 | San Mateo | CA | | 02/05/2020 | | 1,985,060 | | | | | | | | 43,493 | | | |
| 7628 | San Mateo | CA | | 02/05/2020 | | 1,417,900 | | | | | | | | 31,067 | | | |
| 7631 | Bakersfield | CA | | 01/15/2020 | | 15,598,186 | | | | | | | | 647,626 | | | |
| 7633 | FRESNO | CA | | 01/29/2020 | | 1,116,338 | | | | | | | | 31,874 | | | |
| 7637 | Folsom | CA | | 12/23/2019 | | 2,507,212 | | | | | | | | 100,172 | | | |
| 7641 | Cypress | CA | | 01/17/2020 | | 2,987,657 | | | | | | | | 119,740 | | | |
| 7645 | Colorado Springs | CO | | 02/11/2020 | | 2,384,152 | | | | | | | | 95,333 | | | |
| 7652 | Odessa | TX | | 03/10/2020 | | 6,300,453 | | | | | | | | 307,913 | | | |
| 7653 | Doral | FL | | 04/20/2020 | | 1,910,721 | | | | | | | | 78,479 | | | |
| 7656 | Harrison | OH | | 04/03/2020 | | 13,667,403 | | | | | | | | 523,750 | | | |
| 7660 | Menomonee Falls | WI | | 05/07/2020 | | 2,276,453 | | | | | | | | 92,819 | | | |
| 7666 | Mustang | OK | | 02/06/2020 | | 1,158,912 | | | | | | | | 47,213 | | | |
| 7668 | Cicero | IL | | 05/21/2020 | | 1,000,826 | | | | | | | | 42,168 | | | |
| 7671 | Mesa | AZ | | 02/11/2020 | | 794,293 | | | | | | | | 21,924 | | | |
| 7672 | Azusa | CA | | 05/04/2020 | | 3,200,000 | | | | | | | | 44,383 | | | |
| 7674 | Pittsburg | CA | | 02/06/2020 | | 755,062 | | | | | | | | 21,013 | | | |
| 7676 | Chicago | IL | | 03/10/2020 | | 749,492 | | | | | | | | 47,805 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7677 | Redwood City | CA | | 03/24/2020 | | 6,165,651 | | | | | | | | 133,999 | | | |
| 7683 | Mercer Island | WA | | 02/27/2020 | | 857,531 | | | | | | | | 55,708 | | | |
| 7686 | Fresno | CA | | 02/13/2020 | | 1,102,831 | | | | | | | | 29,624 | | | |
| 7689 | Palmdale | CA | | 06/12/2020 | | 2,634,467 | | | | | | | | 73,309 | | | |
| 7690 | Holladay | UT | | 03/12/2020 | | 1,680,734 | | | | | | | | 48,033 | | | |
| 7694 | Apple Valley | MN | | 03/20/2020 | | 6,107,445 | | | | | | | | 179,939 | | | |
| 7698 | Pleasant Hill | CA | | 05/15/2020 | | 1,186,391 | | | | | | | | 26,948 | | | |
| 7700 | Walnut Creek | CA | | 05/06/2020 | | 1,657,851 | | | | | | | | 37,830 | | | |
| 7704 | Rohnert Park | CA | | 04/28/2020 | | 2,324,555 | | | | | | | | 71,925 | | | |
| 7705 | Walnut Creek | CA | | 06/25/2020 | | 1,431,534 | | | | | | | | 30,194 | | | |
| 7706 | Moreno Valley | CA | | 02/28/2020 | | 3,030,740 | | | | | | | | 85,940 | | | |
| 7708 | Los Angeles | CA | | 03/13/2020 | | 763,218 | | | | | | | | 14,923 | | | |
| 7709 | Concord | CA | | 03/20/2020 | | 1,577,358 | | | | | | | | 33,241 | | | |
| 7710 | Fayetteville | AR | | 03/16/2020 | | 3,861,323 | | | | | | | | 156,903 | | | |
| 7716 | Portland | OR | | 03/19/2020 | | 963,970 | | | | | | | | 20,504 | | | |
| 7718 | El Centro | CA | | 04/09/2020 | | 2,704,810 | | | | | | | | 78,440 | | | |
| 7720 | San Diego | CA | | 04/02/2020 | | 2,577,674 | | | | | | | | 169,105 | | | |
| 7723 | Glendale | AZ | | 04/13/2020 | | 1,494,472 | | | | | | | | 43,631 | | | |
| 7724 | San Francisco | CA | | 04/10/2020 | | 2,385,458 | | | | | | | | 47,736 | | | |
| 7725 | Lavale | MD | | 08/10/2020 | | 1,356,401 | | | | | | | | 65,867 | | | |
| 7727 | Chicago | IL | | 05/01/2020 | | 934,045 | | | | | | | | 22,411 | | | |
| 7732 | Gastonia | NC | | 05/05/2020 | | 1,868,369 | | | | | | | | 52,902 | | | |
| 7733 | Newport Beach | CA | | 05/08/2020 | | 6,390,119 | | | | | | | | 254,394 | | | |
| 7735 | Lawrenceville | GA | | 05/05/2020 | | 812,619 | | | | | | | | 23,724 | | | |
| 7737 | Louisville | KY | | 05/05/2020 | | 1,060,141 | | | | | | | | 30,951 | | | |
| 7738 | Birmingham | AL | | 05/05/2020 | | 966,736 | | | | | | | | 28,224 | | | |
| 7739 | Aiken | SC | | 05/05/2020 | | 770,587 | | | | | | | | 22,497 | | | |
| 7740 | Joliet | IL | | 03/18/2020 | | 3,086,269 | | | | | | | | 147,098 | | | |
| 7744 | Anaheim | CA | | 04/22/2020 | | 10,036,018 | | | | | | | | 415,613 | | | |
| 7747 | Berea | OH | | 05/07/2020 | | 878,374 | | | | | | | | 19,233 | | | |
| 7749 | Elkhart | IN | | 03/26/2020 | | 918,724 | | | | | | | | 43,788 | | | |
| 7754 | Brook Park | OH | | 03/27/2020 | | 544,800 | | | | | | | | 22,259 | | | |
| 7760 | Los Angeles | CA | | 04/15/2020 | | 1,030,610 | | | | | | | | 67,777 | | | |
| 7763 | Roswell | GA | | 05/18/2020 | | 1,301,956 | | | | | | | | 84,264 | | | |
| 7766 | San Antonio | TX | | 05/11/2020 | | 1,218,325 | | | | | | | | 33,990 | | | |
| 7767 | Encino | CA | | 06/25/2020 | | 2,860,797 | | | | | | | | 61,285 | | | |
| 7774 | Seattle | WA | | 09/01/2020 | | 12,639,990 | | | | | | | | 363,303 | | | |
| 7775 | Folsom | CA | | 05/15/2020 | | 1,768,532 | | | | | | | | 54,001 | | | |
| 7779 | San Diego | CA | | 05/28/2020 | | 8,167,589 | | | | | | | | 352,343 | | | |
| 7782 | Lehi | UT | | 05/08/2020 | | 1,911,600 | | | | | | | | 80,175 | | | |
| 7783 | Redwood City | CA | | 06/30/2020 | | 5,700,474 | | | | | | | | 130,869 | | | |
| 7784 | SAN JOSE | CA | | 05/29/2020 | | 867,201 | | | | | | | | 24,720 | | | |
| 7793 | Santa Clarita | CA | | 06/05/2020 | | 1,520,126 | | | | | | | | 34,898 | | | |
| 7795 | Tustin | CA | | 05/26/2020 | | 7,599,429 | | | | | | | | 169,994 | | | |
| 7808 | Sebastopol | CA | | 05/04/2020 | | 2,091,616 | | | | | | | | 46,076 | | | |
| 7809 | Los Angeles | CA | | 06/22/2020 | | 953,218 | | | | | | | | 20,579 | | | |
| 7810 | Sandy | UT | | 06/05/2020 | | 1,136,075 | | | | | | | | 48,347 | | | |
| 7817 | Phoenix | AZ | | 07/24/2020 | | 4,412,994 | | | | | | | | 138,063 | | | |
| 7818 | Gilbert | AZ | | 07/24/2020 | | 3,409,212 | | | | | | | | 106,659 | | | |
| 7819 | Tempe | AZ | | 07/24/2020 | | 1,651,822 | | | | | | | | 51,678 | | | |
| 7820 | Phoenix | AZ | | 07/24/2020 | | 3,149,220 | | | | | | | | 98,525 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7826 | Oakland | CA | | 08/03/2020 | | 3,751,060 | | | | | | | | 112,745 | | | |
| 7829 | Ferndale | MI | | 05/29/2020 | | 2,453,922 | | | | | | | | 104,430 | | | |
| 7832 | Philadelphia | PA | | 06/04/2020 | | 4,948,622 | | | | | | | | 109,852 | | | |
| 7834 | Alameda | CA | | 05/15/2020 | | 1,169,713 | | | | | | | | 34,214 | | | |
| 7835 | Pinellas Park | FL | | 08/28/2020 | | 2,591,344 | | | | | | | | 74,763 | | | |
| 7836 | Van Nuys | CA | | 08/14/2020 | | 1,413,460 | | | | | | | | 40,780 | | | |
| 7837 | St Pete Beach | FL | | 08/14/2020 | | 3,526,439 | | | | | | | | 104,925 | | | |
| 7838 | Chino | CA | | 06/09/2020 | | 5,704,152 | | | | | | | | 130,397 | | | |
| 7839 | San Jose | CA | | 05/18/2020 | | 1,585,884 | | | | | | | | 48,345 | | | |
| 7842 | Sunnyvale | CA | | 05/20/2020 | | 1,453,459 | | | | | | | | 62,135 | | | |
| 7846 | Brownstown | MI | | 06/18/2020 | | 5,499,603 | | | | | | | | 226,917 | | | |
| 7848 | Maryville | TN | | 06/02/2020 | | 1,187,018 | | | | | | | | 48,347 | | | |
| 7852 | San Diego | CA | | 05/20/2020 | | 6,075,796 | | | | | | | | 393,232 | | | |
| 7854 | Eugene | OR | | 06/12/2020 | | 938,895 | | | | | | | | 26,947 | | | |
| 7858 | South Salt Lake | UT | | 06/22/2020 | | 1,776,749 | | | | | | | | 75,825 | | | |
| 7860 | Gilbert | AZ | | 05/19/2020 | | 2,685,717 | | | | | | | | 80,398 | | | |
| 7866 | Roselle | NJ | | 08/24/2020 | | 1,673,883 | | | | | | | | 32,426 | | | |
| 7867 | Portland | OR | | 07/02/2020 | | 4,795,800 | | | | | | | | 136,364 | | | |
| 7868 | Daphne | AL | | 06/25/2020 | | 2,226,105 | | | | | | | | 55,660 | | | |
| 7870 | Lake Elsinore | CA | | 07/02/2020 | | 2,281,637 | | | | | | | | 63,491 | | | |
| 7871 | North Salt Lake | UT | | 06/18/2020 | | 3,797,424 | | | | | | | | 133,504 | | | |
| 7872 | Provo | UT | | 06/18/2020 | | 3,473,254 | | | | | | | | 122,107 | | | |
| 7873 | East Providence | RI | | 07/30/2020 | | 943,125 | | | | | | | | 37,493 | | | |
| 7874 | Waupaca | WI | | 07/30/2020 | | 989,131 | | | | | | | | 39,322 | | | |
| 7875 | Columbus | GA | | 07/30/2020 | | 1,288,171 | | | | | | | | 51,210 | | | |
| 7878 | Pomona | CA | | 08/26/2020 | | 5,863,099 | | | | | | | | 180,741 | | | |
| 7879 | Vista | CA | | 07/10/2020 | | 939,526 | | | | | | | | 27,488 | | | |
| 7882 | Vero Beach | FL | | 09/11/2020 | | 1,105,461 | | | | | | | | 44,650 | | | |
| 7883 | Torrance | CA | | 08/07/2020 | | 4,711,650 | | | | | | | | 131,849 | | | |
| 7885 | Monroe | GA | | 08/14/2020 | | 2,155,957 | | | | | | | | 90,954 | | | |
| 7887 | Buffalo | MN | | 08/13/2020 | | 3,385,908 | | | | | | | | 217,500 | | | |
| 7890 | San Jose | CA | | 07/21/2020 | | 2,345,823 | | | | | | | | 69,908 | | | |
| 7891 | Los Angeles | CA | | 08/14/2020 | | 3,308,599 | | | | | | | | 92,526 | | | |
| 7894 | Downey | CA | | 07/31/2020 | | 1,270,479 | | | | | | | | 36,265 | | | |
| 7895 | Pontiac | MI | | 08/04/2020 | | 1,411,993 | | | | | | | | 40,155 | | | |
| 7897 | West Fargo | ND | | 07/31/2020 | | 4,030,297 | | | | | | | | 107,469 | | | |
| 7898 | Oxnard | CA | | 07/17/2020 | | 2,032,268 | | | | | | | | 42,325 | | | |
| 7902 | Bellevue | WA | | 10/23/2020 | | 7,129,461 | | | | | | | | 441,590 | | | |
| 7904 | Scottsdale | AZ | | 08/14/2020 | | 3,874,789 | | | | | | | | 106,758 | | | |
| 7905 | Cheshire | CT | | 07/31/2020 | | 2,294,397 | | | | | | | | 93,703 | | | |
| 7907 | Portland | OR | | 08/26/2020 | | 5,273,500 | | | | | | | | 153,658 | | | |
| 7909 | Irving | TX | | 08/27/2020 | | 1,901,472 | | | | | | | | 140,403 | | | |
| 7913 | San Jose | CA | | 12/18/2020 | | 3,188,320 | | | | | | | | 89,024 | | | |
| 7916 | Fresno | CA | | 08/28/2020 | | 2,210,922 | | | | | | | | 89,300 | | | |
| 7917 | East Liverpool | OH | | 09/03/2020 | | 699,699 | | | | | | | | 47,886 | | | |
| 7918 | Grand Chute | WI | | 08/07/2020 | | 1,074,876 | | | | | | | | 30,116 | | | |
| 7919 | Incline Village | NV | | 08/26/2020 | | 1,613,376 | | | | | | | | 64,620 | | | |
| 7921 | Newport Beach | CA | | 08/07/2020 | | 1,817,780 | | | | | | | | 81,633 | | | |
| 7922 | Waconia | MN | | 08/31/2020 | | 3,066,466 | | | | | | | | 132,368 | | | |
| 7925 | Oceanside | CA | | 08/03/2020 | | 1,930,650 | | | | | | | | 122,533 | | | |
| 7926 | Yuba City | CA | | 08/21/2020 | | 1,513,397 | | | | | | | | 41,126 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7928 | Bloomfield Hills | MI | | 09/11/2020 | | 1,183,193 | | | | | | | | 32,787 | | | |
| 7929 | Tempe | AZ | | 09/09/2020 | | 3,633,967 | | | | | | | | 102,145 | | | |
| 7932 | Salem | OR | | 10/16/2020 | | 1,851,421 | | | | | | | | 50,319 | | | |
| 7935 | Wheat Ridge | CO | | 09/02/2020 | | 1,366,675 | | | | | | | | 39,284 | | | |
| 7936 | East Peoria | IL | | 08/21/2020 | | 1,147,078 | | | | | | | | 72,073 | | | |
| 7939 | Houston | TX | | 08/21/2020 | | 1,369,477 | | | | | | | | 38,111 | | | |
| 7940 | Fresno | CA | | 09/25/2020 | | 1,271,999 | | | | | | | | 37,928 | | | |
| 7942 | Davie | FL | | 09/21/2020 | | 3,297,854 | | | | | | | | 92,011 | | | |
| 7943 | San Jose | CA | | 10/09/2020 | | 1,484,165 | | | | | | | | 45,663 | | | |
| 7944 | Dayton | OH | | 11/17/2020 | | 1,140,834 | | | | | | | | 31,347 | | | |
| 7946 | Payson | UT | | 09/23/2020 | | 1,368,068 | | | | | | | | 39,946 | | | |
| 7951 | Bronx | NY | | 10/23/2020 | | 2,969,453 | | | | | | | | 65,918 | | | |
| 7952 | Palm Springs | CA | | 09/01/2020 | | 1,258,781 | | | | | | | | 78,491 | | | |
| 7956 | Roseville | MI | | 10/21/2020 | | 1,066,292 | | | | | | | | 42,559 | | | |
| 7957 | San Francisco | CA | | 09/21/2020 | | 4,645,649 | | | | | | | | 146,881 | | | |
| 7959 | Portland | OR | | 09/29/2020 | | 1,205,851 | | | | | | | | 33,878 | | | |
| 7960 | Fort Worth | TX | | 09/25/2020 | | 930,655 | | | | | | | | 58,260 | | | |
| 7961 | Fresno | CA | | 10/22/2020 | | 1,202,461 | | | | | | | | 49,364 | | | |
| 7965 | Escondido | CA | | 12/23/2020 | | 946,850 | | | | | | | | 28,958 | | | |
| 7966 | Inglewood | CA | | 09/30/2020 | | 806,335 | | | | | | | | 22,796 | | | |
| 7969 | Salinas | CA | | 01/27/2021 | | 2,028,445 | | | | | | | | 41,168 | | | |
| 7970 | Las Vegas | NV | | 11/02/2020 | | 14,193,709 | | | | | | | | 408,687 | | | |
| 7972 | Portland | OR | | 10/14/2020 | | 1,986,820 | | | | | | | | 57,350 | | | |
| 7974 | Bronx | NY | | 10/28/2020 | | 1,866,260 | | | | | | | | 42,206 | | | |
| 7975 | Bronx | NY | | 10/30/2020 | | 2,564,912 | | | | | | | | 58,006 | | | |
| 7976 | Bronx | NY | | 10/28/2020 | | 2,105,525 | | | | | | | | 47,617 | | | |
| 7977 | New York | NY | | 10/28/2020 | | 2,679,759 | | | | | | | | 60,603 | | | |
| 7978 | Brookyn | NY | | 10/28/2020 | | 3,349,698 | | | | | | | | 75,754 | | | |
| 7979 | Bronx | NY | | 10/28/2020 | | 3,196,569 | | | | | | | | 72,291 | | | |
| 7980 | New York | NY | | 10/30/2020 | | 1,741,843 | | | | | | | | 39,392 | | | |
| 7981 | New York | NY | | 10/30/2020 | | 1,770,555 | | | | | | | | 40,042 | | | |
| 7982 | New York | NY | | 10/30/2020 | | 1,770,555 | | | | | | | | 40,042 | | | |
| 7983 | New York | NY | | 10/30/2020 | | 1,770,555 | | | | | | | | 40,042 | | | |
| 7984 | New York | NY | | 10/22/2020 | | 2,298,931 | | | | | | | | 51,034 | | | |
| 7985 | Bronx | NY | | 10/22/2020 | | 4,071,024 | | | | | | | | 90,372 | | | |
| 7991 | Bronx | NY | | 10/23/2020 | | 1,293,149 | | | | | | | | 28,707 | | | |
| 7995 | Akron | OH | | 10/27/2020 | | 8,692,320 | | | | | | | | 351,866 | | | |
| 7996 | Detroit | MI | | 10/27/2020 | | 3,042,661 | | | | | | | | 123,167 | | | |
| 7997 | Williamsburg | PA | | 10/27/2020 | | 859,927 | | | | | | | | 34,810 | | | |
| 8006 | Woodland | CA | | 10/16/2020 | | 1,562,127 | | | | | | | | 44,588 | | | |
| 8015 | Salt Lake City | UT | | 11/02/2020 | | 656,854 | | | | | | | | 14,245 | | | |
| 8016 | Salt Lake City | UT | | 11/02/2020 | | 1,156,446 | | | | | | | | 25,079 | | | |
| 8017 | Littleton | CO | | 11/02/2020 | | 1,590,832 | | | | | | | | 34,500 | | | |
| 8018 | Thornton | CO | | 11/02/2020 | | 1,562,065 | | | | | | | | 33,876 | | | |
| 8019 | Aurora | CO | | 11/02/2020 | | 2,207,412 | | | | | | | | 47,871 | | | |
| 8024 | Piscataway | NJ | | 12/17/2020 | | 3,224,880 | | | | | | | | 95,743 | | | |
| 8025 | San Jose | CA | | 11/19/2020 | | 1,330,602 | | | | | | | | 36,746 | | | |
| 8026 | Los Angeles | CA | | 10/21/2020 | | 1,247,116 | | | | | | | | 29,086 | | | |
| 8027 | Edmonds | WA | | 12/14/2020 | | 5,225,532 | | | | | | | | 145,223 | | | |
| 8029 | Raleigh | NC | | 12/04/2020 | | 3,848,273 | | | | | | | | 237,983 | | | |
| 8030 | Ventura | CA | | 11/20/2020 | | 1,281,176 | | | | | | | | 36,329 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 8032 | Los Angeles | CA | | 10/26/2020 | | 1,655,217 | | | | | | | | 50,695 | | | |
| 8033 | Vista | CA | | 10/26/2020 | | 2,149,716 | | | | | | | | 50,367 | | | |
| 8035 | Hurst | TX | | 10/13/2020 | | 1,255,644 | | | | | | | | 35,262 | | | |
| 8036 | Dayton | OH | | 10/26/2020 | | 644,280 | | | | | | | | 43,609 | | | |
| 8037 | Shamokin | PA | | 10/26/2020 | | 792,553 | | | | | | | | 53,644 | | | |
| 8038 | Glendale | AZ | | 10/20/2020 | | 898,935 | | | | | | | | 25,884 | | | |
| 8043 | Glendora | CA | | 10/27/2020 | | 1,625,313 | | | | | | | | 63,597 | | | |
| 8047 | Sunnyvale | CA | | 11/30/2020 | | 4,865,113 | | | | | | | | 137,263 | | | |
| 8053 | Rocklin | CA | | 12/10/2020 | | 1,956,486 | | | | | | | | 78,804 | | | |
| 8057 | Seattle | WA | | 03/03/2021 | | 1,147,569 | | | | | | | | 31,539 | | | |
| 8058 | Garden Grove | CA | | 11/06/2020 | | 9,444,693 | | | | | | | | 290,298 | | | |
| 8060 | Phoenix | AZ | | 11/12/2020 | | 2,831,811 | | | | | | | | 84,835 | | | |
| 8061 | San Diego | CA | | 12/01/2020 | | 4,795,486 | | | | | | | | 107,297 | | | |
| 8062 | Twinsburg | OH | | 12/15/2020 | | 2,854,629 | | | | | | | | 80,009 | | | |
| 8063 | Chula Vista | CA | | 11/24/2020 | | 1,044,128 | | | | | | | | 47,846 | | | |
| 8064 | Carson | CA | | 11/23/2020 | | 2,461,899 | | | | | | | | 72,561 | | | |
| 8066 | Pasedena | CA | | 11/10/2020 | | 2,737,766 | | | | | | | | 308,717 | | | |
| 8071 | Indianola | IA | | 11/16/2020 | | 3,251,304 | | | | | | | | 131,157 | | | |
| 8073 | Oxnard | CA | | 11/30/2020 | | 5,572,369 | | | | | | | | 171,276 | | | |
| 8074 | Vancouver | WA | | 11/24/2020 | | 3,531,626 | | | | | | | | 141,661 | | | |
| 8076 | Chesapeake | VA | | 11/10/2020 | | 1,616,407 | | | | | | | | 44,302 | | | |
| 8077 | Brea | CA | | 11/10/2020 | | 2,818,138 | | | | | | | | 91,088 | | | |
| 8078 | Hawthorne | CA | | 12/04/2020 | | 948,338 | | | | | | | | 27,230 | | | |
| 8079 | Walnut Creek | CA | | 11/23/2020 | | 959,761 | | | | | | | | 21,143 | | | |
| 8085 | Auburn | WA | | 12/08/2020 | | 3,970,442 | | | | | | | | 97,292 | | | |
| 8086 | Orlando | FL | | 02/26/2021 | | 1,792,284 | | | | | | | | 109,314 | | | |
| 8087 | Loveland | CO | | 01/20/2021 | | 943,205 | | | | | | | | 18,360 | | | |
| 8089 | Killeen | TX | | 12/09/2020 | | 1,930,531 | | | | | | | | 129,388 | | | |
| 8090 | Shawnee | KS | | 12/11/2020 | | 2,169,047 | | | | | | | | 44,587 | | | |
| 8091 | San Antonio | TX | | 11/19/2020 | | 857,503 | | | | | | | | 22,623 | | | |
| 8092 | Creswell | OR | | 12/14/2020 | | 1,583,995 | | | | | | | | 44,564 | | | |
| 8095 | Vernon | CA | | 11/30/2020 | | 997,173 | | | | | | | | 30,275 | | | |
| 8096 | Palm Desert | CA | | 12/11/2020 | | 2,452,285 | | | | | | | | 53,524 | | | |
| 8100 | Waco | TX | | 04/30/2021 | | 16,685,555 | | | | | | | | 1,010,960 | | | |
| 8111 | San Jose | CA | | 01/15/2021 | | 2,900,329 | | | | | | | | 57,465 | | | |
| 8113 | Rancho Cordova | CA | | 12/22/2020 | | 1,555,085 | | | | | | | | 46,398 | | | |
| 8114 | West Sacramento | CA | | 12/22/2020 | | 677,979 | | | | | | | | 20,229 | | | |
| 8115 | West Sacramento | CA | | 12/22/2020 | | 3,318,779 | | | | | | | | 99,021 | | | |
| 8117 | San Antonio | TX | | 12/17/2020 | | 2,128,524 | | | | | | | | 61,177 | | | |
| 8119 | Forney | TX | | 12/30/2020 | | 3,145,034 | | | | | | | | 123,941 | | | |
| 8120 | Arlington Heights | IL | | 12/30/2020 | | 8,837,827 | | | | | | | | 348,285 | | | |
| 8121 | Sacramento | CA | | 12/30/2020 | | 1,819,827 | | | | | | | | 71,717 | | | |
| 8122 | Medford | OR | | 12/30/2020 | | 3,033,045 | | | | | | | | 119,528 | | | |
| 8123 | Ames | IA | | 12/30/2020 | | 6,215,409 | | | | | | | | 244,940 | | | |
| 8127 | Burbank | CA | | 12/31/2020 | | 5,678,597 | | | | | | | | 174,958 | | | |
| 8129 | Las Vegas | NV | | 03/05/2021 | | 2,997,799 | | | | | | | | 61,428 | | | |
| 8133 | Buffalo | NY | | 03/05/2021 | | 1,676,086 | | | | | | | | 44,614 | | | |
| 8134 | Oceanside | CA | | 12/09/2020 | | 4,577,161 | | | | | | | | 142,420 | | | |
| 8135 | Winston Salem | NC | | 01/04/2021 | | 2,008,667 | | | | | | | | 78,034 | | | |
| 8138 | Santa Monica | CA | | 12/30/2020 | | 8,631,870 | | | | | | | | 200,481 | | | |
| 8142 | Painesville | OH | | 01/13/2021 | | 2,695,167 | | | | | | | | 166,974 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 8145 | Salem | OR | | 01/11/2021 | | 1,354,812 | | | | | | | | 37,484 | | | |
| 8150 | Shorewood | IL | | 01/27/2021 | | 1,060,529 | | | | | | | | 22,610 | | | |
| 8152 | Terrell | TX | | 01/27/2021 | | 1,315,250 | | | | | | | | 49,082 | | | |
| 8153 | Lewisville | TX | | 02/11/2021 | | 1,635,797 | | | | | | | | 50,647 | | | |
| 8154 | Jackson | MS | | 01/25/2021 | | 1,191,607 | | | | | | | | 33,515 | | | |
| 8155 | Oceanside | CA | | 02/05/2021 | | 3,348,628 | | | | | | | | 87,580 | | | |
| 8157 | Albuquerque | NM | | 02/25/2021 | | 3,044,893 | | | | | | | | 122,760 | | | |
| 8160 | San Diego | CA | | 03/31/2021 | | 1,499,164 | | | | | | | | 62,880 | | | |
| 8161 | Burbank | CA | | 02/17/2021 | | 3,423,667 | | | | | | | | 104,834 | | | |
| 8164 | Gilroy | CA | | 02/12/2021 | | 1,721,248 | | | | | | | | 47,367 | | | |
| 8165 | Carson City | NV | | 01/29/2021 | | 3,126,776 | | | | | | | | 87,944 | | | |
| 8170 | Riverside | CA | | 02/16/2021 | | 3,374,626 | | | | | | | | 74,844 | | | |
| 8171 | Broadview | IL | | 02/04/2021 | | 1,145,722 | | | | | | | | 31,258 | | | |
| 8173 | San Antonio | TX | | 03/01/2021 | | 1,682,529 | | | | | | | | 100,604 | | | |
| 8174 | Salt Lake City | UT | | 03/01/2021 | | 2,527,985 | | | | | | | | 70,908 | | | |
| 8176 | Pasadena | CA | | 02/25/2021 | | 2,945,370 | | | | | | | | 91,357 | | | |
| 8177 | Bronx | NY | | 02/12/2021 | | 770,947 | | | | | | | | 45,584 | | | |
| 8185 | Atlanta | GA | | 02/26/2021 | | 2,573,944 | | | | | | | | 136,838 | | | |
| 8186 | Culver City | CA | | 03/11/2021 | | 2,382,600 | | | | | | | | 73,141 | | | |
| 8191 | Morro Bay | CA | | 02/16/2021 | | 1,544,022 | | | | | | | | 167,345 | | | |
| 8193 | Reynoldsburg | OH | | 03/10/2021 | | 1,073,928 | | | | | | | | 63,665 | | | |
| 8196 | Burleson | TX | | 04/19/2021 | | 2,176,307 | | | | | | | | 82,175 | | | |
| 8198 | Charlotte | NC | | 04/19/2021 | | 1,073,960 | | | | | | | | 40,552 | | | |
| 8201 | Solon | OH | | 05/14/2021 | | 5,627,901 | | | | | | | | 148,514 | | | |
| 8207 | Hialeah | FL | | 04/14/2021 | | 1,261,927 | | | | | | | | 25,245 | | | |
| 8210 | Lakewood | CO | | 03/19/2021 | | 3,634,734 | | | | | | | | 103,756 | | | |
| 8212 | Denver | CO | | 04/01/2021 | | 4,549,121 | | | | | | | | 301,551 | | | |
| 8214 | Portland | OR | | 03/24/2021 | | 1,736,215 | | | | | | | | 39,802 | | | |
| 8217 | La Crosse | WI | | 06/17/2021 | | 7,087,288 | | | | | | | | 300,605 | | | |
| 8218 | Sarasota | FL | | 03/16/2021 | | 1,939,691 | | | | | | | | 38,120 | | | |
| 8219 | Bronx | NY | | 04/14/2021 | | 4,843,136 | | | | | | | | 103,466 | | | |
| 8220 | Idaho Falls | ID | | 03/12/2021 | | 1,859,164 | | | | | | | | 56,436 | | | |
| 8221 | Idaho Falls | ID | | 03/12/2021 | | 3,093,215 | | | | | | | | 93,897 | | | |
| 8224 | Plano | TX | | 03/05/2021 | | 1,743,191 | | | | | | | | 35,779 | | | |
| 8225 | Bridgeport | CT | | 05/28/2021 | | 6,730,084 | | | | | | | | 187,967 | | | |
| 8227 | Los Angeles | CA | | 03/18/2021 | | 8,300,361 | | | | | | | | 257,981 | | | |
| 8229 | North Las Vegas | NV | | 03/26/2021 | | 1,547,786 | | | | | | | | 32,798 | | | |
| 8230 | La Jolla | CA | | 04/07/2021 | | 1,256,219 | | | | | | | | 28,719 | | | |
| 8233 | Orange | CA | | 03/11/2021 | | 2,108,102 | | | | | | | | 57,924 | | | |
| 8237 | Chattanooga | TN | | 03/30/2021 | | 2,282,900 | | | | | | | | 136,515 | | | |
| 8239 | Poulsbo | WA | | 03/23/2021 | | 1,675,128 | | | | | | | | 138,931 | | | |
| 8243 | Cranberry Twp | PA | | 04/02/2021 | | 954,318 | | | | | | | | 28,539 | | | |
| 8244 | McDonough | GA | | 05/17/2021 | | 2,588,834 | | | | | | | | 76,945 | | | |
| 8245 | Fairburn | GA | | 05/17/2021 | | 1,150,593 | | | | | | | | 34,198 | | | |
| 8246 | Redondo Beach | CA | | 04/16/2021 | | 1,548,709 | | | | | | | | 33,775 | | | |
| 8247 | Sacramento | CA | | 05/04/2021 | | 1,437,995 | | | | | | | | 42,902 | | | |
| 8249 | Pico Rivera | CA | | 04/12/2021 | | 1,478,066 | | | | | | | | 44,869 | | | |
| 8251 | Bell | CA | | 04/07/2021 | | 1,175,177 | | | | | | | | 79,294 | | | |
| 8252 | Syracuse | NY | | 04/27/2021 | | 3,553,596 | | | | | | | | 293,463 | | | |
| 8254 | West Sacramento | CA | | 04/08/2021 | | 2,307,057 | | | | | | | | 67,708 | | | |
| 8255 | West Sacramento | CA | | 04/08/2021 | | 1,684,822 | | | | | | | | 49,447 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 8256 | West Sacramento | CA | | 04/08/2021 | | 1,512,511 | | | | | | | | 44,390 | | | |
| 8257 | San Jose | CA | | 04/12/2021 | | 8,835,718 | | | | | | | | 253,483 | | | |
| 8258 | Stockton | CA | | 04/08/2021 | | 3,072,886 | | | | | | | | 90,184 | | | |
| 8259 | Stockton | CA | | 04/08/2021 | | 1,364,131 | | | | | | | | 40,035 | | | |
| 8261 | Rancho Cucamonga | CA | | 04/12/2021 | | 3,476,522 | | | | | | | | 212,570 | | | |
| 8264 | North Las Vegas | NV | | 04/28/2021 | | 4,816,893 | | | | | | | | 286,187 | | | |
| 8265 | Warner Robins | GA | | 03/24/2021 | | 1,158,424 | | | | | | | | 32,445 | | | |
| 8268 | Byron Center | MI | | 04/19/2021 | | 1,983,479 | | | | | | | | 77,113 | | | |
| 8269 | Denver | CO | | 04/23/2021 | | 3,272,740 | | | | | | | | 184,954 | | | |
| 8271 | Norristown | PA | | 06/15/2021 | | 4,079,053 | | | | | | | | 236,680 | | | |
| 8272 | Tempe | AZ | | 04/22/2021 | | 3,553,003 | | | | | | | | 97,357 | | | |
| 8274 | Placerville | CA | | 04/19/2021 | | 3,748,597 | | | | | | | | 100,494 | | | |
| 8282 | Tucson | AZ | | 04/28/2021 | | 1,817,524 | | | | | | | | 48,162 | | | |
| 8283 | Tucson | AZ | | 04/28/2021 | | 1,530,763 | | | | | | | | 59,110 | | | |
| 8289 | Loveland | CO | | 05/25/2021 | | 22,574,063 | | | | | | | | 850,238 | | | |
| 8291 | Rohnert Park | CA | | 04/27/2021 | | 1,720,510 | | | | | | | | 46,124 | | | |
| 8292 | Baltimore | MD | | 06/03/2021 | | 5,935,651 | | | | | | | | 158,651 | | | |
| 8293 | Catonsville | MD | | 07/02/2021 | | 19,086,681 | | | | | | | | 703,036 | | | |
| 8298 | Venice | FL | | 04/13/2021 | | 996,815 | | | | | | | | 18,777 | | | |
| 8299 | La Porte | TX | | 04/15/2021 | | 1,648,392 | | | | | | | | 31,051 | | | |
| 8304 | Pomona | CA | | 05/10/2021 | | 2,846,977 | | | | | | | | 106,247 | | | |
| 8306 | Portland | OR | | 04/13/2021 | | 1,546,329 | | | | | | | | 30,735 | | | |
| 8307 | Albuquerque | NM | | 05/14/2021 | | 2,706,985 | | | | | | | | 167,704 | | | |
| 8309 | Englewood | FL | | 05/07/2021 | | 1,051,689 | | | | | | | | 31,690 | | | |
| 8311 | Suwanee | GA | | 04/22/2021 | | 1,416,796 | | | | | | | | 38,574 | | | |
| 8312 | Las Vegas | NV | | 04/22/2021 | | 1,508,678 | | | | | | | | 158,806 | | | |
| 8314 | Rio Rancho | NM | | 06/16/2021 | | 4,248,704 | | | | | | | | 111,949 | | | |
| 8315 | Edmond | OK | | 06/16/2021 | | 3,331,370 | | | | | | | | 87,778 | | | |
| 8316 | Fayetteville | NC | | 06/16/2021 | | 3,302,401 | | | | | | | | 87,015 | | | |
| 8317 | Redding | CA | | 06/16/2021 | | 2,800,282 | | | | | | | | 73,784 | | | |
| 8318 | Lithonia | GA | | 06/16/2021 | | 2,655,440 | | | | | | | | 69,968 | | | |
| 8319 | Norfolk | VA | | 06/16/2021 | | 2,549,222 | | | | | | | | 67,169 | | | |
| 8320 | Pittsburgh | PA | | 06/16/2021 | | 2,076,071 | | | | | | | | 54,702 | | | |
| 8321 | Philadelphia | PA | | 06/16/2021 | | 2,018,134 | | | | | | | | 53,176 | | | |
| 8322 | Greenville | NC | | 06/16/2021 | | 2,167,804 | | | | | | | | 57,119 | | | |
| 8323 | Lincolnton | NC | | 06/16/2021 | | 1,448,422 | | | | | | | | 38,164 | | | |
| 8324 | Gastonia | NC | | 06/16/2021 | | 1,351,860 | | | | | | | | 35,620 | | | |
| 8325 | Ocala | FL | | 06/16/2021 | | 840,085 | | | | | | | | 22,135 | | | |
| 8326 | Centennial | CO | | 06/16/2021 | | 1,124,941 | | | | | | | | 29,641 | | | |
| 8327 | Salisbury | NC | | 06/16/2021 | | 1,303,580 | | | | | | | | 34,348 | | | |
| 8328 | Winston Salem | NC | | 06/16/2021 | | 1,110,457 | | | | | | | | 29,259 | | | |
| 8329 | Wheaton | IL | | 06/16/2021 | | 917,334 | | | | | | | | 24,171 | | | |
| 8330 | Algonquin | IL | | 06/16/2021 | | 540,744 | | | | | | | | 14,248 | | | |
| 8331 | Geneva | NY | | 06/16/2021 | | 492,463 | | | | | | | | 12,976 | | | |
| 8332 | Olympia | WA | | 04/30/2021 | | 6,689,313 | | | | | | | | 203,588 | | | |
| 8334 | Sacramento | CA | | 06/03/2021 | | 4,197,980 | | | | | | | | 140,878 | | | |
| 8335 | Rehoboth Beach | DE | | 05/17/2021 | | 4,361,069 | | | | | | | | 166,866 | | | |
| 8347 | Long Beach | CA | | 05/25/2021 | | 6,131,091 | | | | | | | | 254,901 | | | |
| 8350 | Voorhees | NJ | | 05/04/2021 | | 1,151,152 | | | | | | | | 32,278 | | | |
| 8351 | Sherman Oaks | CA | | 05/26/2021 | | 8,372,169 | | | | | | | | 228,782 | | | |
| 8352 | Northridge | CA | | 05/26/2021 | | 2,911,013 | | | | | | | | 79,548 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 8353 | Northridge | CA | | 05/26/2021 | | 3,295,940 | | | | | | | | 90,067 | | | |
| 8354 | Canoga Park | CA | | 05/26/2021 | | 2,550,143 | | | | | | | | 69,687 | | | |
| 8356 | Murphy | NC | | 04/23/2021 | | 2,842,841 | | | | | | | | 104,743 | | | |
| 8357 | Riverside | CA | | 05/27/2021 | | 1,706,742 | | | | | | | | 47,546 | | | |
| 8358 | San Bernardino | CA | | 05/27/2021 | | 2,283,669 | | | | | | | | 63,618 | | | |
| 8359 | San Bernardino | CA | | 05/27/2021 | | 3,028,866 | | | | | | | | 84,378 | | | |
| 8360 | Upland | CA | | 05/27/2021 | | 4,759,646 | | | | | | | | 132,594 | | | |
| 8363 | Perkasie | PA | | 05/28/2021 | | 4,039,001 | | | | | | | | 148,148 | | | |
| 8365 | San Jose | CA | | 07/26/2021 | | 2,894,947 | | | | | | | | 81,894 | | | |
| 8366 | Sparks | NV | | 05/14/2021 | | 1,062,291 | | | | | | | | 61,323 | | | |
| 8367 | Las Vegas | NV | | 04/14/2021 | | 1,998,257 | | | | | | | | 54,195 | | | |
| 8368 | San Francisco | CA | | 09/02/2021 | | 14,671,560 | | | | | | | | 275,000 | | | |
| 8369 | Broadview | IL | | 05/07/2021 | | 977,115 | | | | | | | | 35,333 | | | |
| 8370 | Arvada | CO | | 05/10/2021 | | 1,870,622 | | | | | | | | 52,451 | | | |
| 8375 | San Francisco | CA | | 05/24/2021 | | 9,190,273 | | | | | | | | 213,822 | | | |
| 8380 | Lenexa | KS | | 04/20/2021 | | 1,593,124 | | | | | | | | 58,583 | | | |
| 8382 | San Francisco | CA | | 06/25/2021 | | 2,441,000 | | | | | | | | 43,898 | | | |
| 8386 | Bakersfield | CA | | 05/27/2021 | | 4,384,582 | | | | | | | | 81,108 | | | |
| 8387 | Redwood City | CA | | 05/20/2021 | | 792,627 | | | | | | | | 22,508 | | | |
| 8388 | Travelers Rest | SC | | 05/14/2021 | | 1,613,534 | | | | | | | | 41,013 | | | |
| 8393 | Pasadena | TX | | 06/25/2021 | | 2,687,598 | | | | | | | | 82,027 | | | |
| 8399 | Duluth | GA | | 06/25/2021 | | 3,812,490 | | | | | | | | 101,638 | | | |
| 8400 | Burbank | CA | | 06/25/2021 | | 6,730,226 | | | | | | | | 415,554 | | | |
| 8401 | Saint Louis | MO | | 03/31/2022 | | 23,936,500 | | | | | | | | 1,492,154 | | | |
| 8403 | Fresno | CA | | 08/19/2021 | | 2,426,813 | | | | | | | | 143,505 | | | |
| 8418 | Irvine | CA | | 06/22/2021 | | 16,316,057 | | | | | | | | 681,563 | | | |
| 8419 | Philadelphia | PA | | 06/25/2021 | | 1,287,346 | | | | | | | | 46,544 | | | |
| 8427 | Ankeny | IA | | 04/20/2021 | | 4,752,527 | | | | | | | | 89,311 | | | |
| 8436 | State College | PA | | 08/18/2021 | | 2,905,972 | | | | | | | | 78,368 | | | |
| 8437 | Carson City | NV | | 06/11/2021 | | 3,850,904 | | | | | | | | 104,152 | | | |
| 8440 | Anchorage | AK | | 07/02/2021 | | 7,319,012 | | | | | | | | 415,471 | | | |
| 8441 | Murray | UT | | 07/20/2021 | | 5,321,560 | | | | | | | | 140,010 | | | |
| 8442 | Jacksonville | FL | | 06/25/2021 | | 2,363,180 | | | | | | | | 64,071 | | | |
| 8443 | Los Angeles | CA | | 06/29/2021 | | 12,892,769 | | | | | | | | 365,177 | | | |
| 8444 | Boise | ID | | 06/21/2021 | | 2,030,625 | | | | | | | | 51,511 | | | |
| 8445 | Merritt Island | FL | | 10/15/2021 | | 984,716 | | | | | | | | 36,028 | | | |
| 8446 | Houston | TX | | 10/15/2021 | | 2,089,519 | | | | | | | | 76,449 | | | |
| 8447 | Houston | TX | | 10/15/2021 | | 2,497,816 | | | | | | | | 91,387 | | | |
| 8451 | Santa Clarita | CA | | 06/30/2021 | | 4,375,924 | | | | | | | | 91,312 | | | |
| 8454 | Seneca | SC | | 06/29/2021 | | 1,297,652 | | | | | | | | 75,448 | | | |
| 8456 | South Lake Tahoe | CA | | 07/01/2021 | | 15,597,470 | | | | | | | | 298,166 | | | |
| 8457 | Elgin | IL | | 07/20/2021 | | 1,996,250 | | | | | | | | 80,625 | | | |
| 8458 | Avon | IN | | 07/20/2021 | | 1,853,660 | | | | | | | | 74,867 | | | |
| 8459 | Conyers | GA | | 06/10/2021 | | 715,060 | | | | | | | | 17,580 | | | |
| 8462 | San Juan Capistrano | CA | | 07/23/2021 | | 4,351,983 | | | | | | | | 116,005 | | | |
| 8463 | Fairfield | CA | | 07/26/2021 | | 1,379,401 | | | | | | | | 35,820 | | | |
| 8468 | Salem | OR | | 07/20/2021 | | 1,146,379 | | | | | | | | 42,136 | | | |
| 8469 | Maricopa | AZ | | 07/19/2021 | | 1,689,460 | | | | | | | | 47,243 | | | |
| 8473 | San Antonio | TX | | 12/31/2021 | | 23,872,503 | | | | | | | | 1,279,216 | | | |
| 8474 | Houston | TX | | 07/08/2021 | | 1,447,852 | | | | | | | | 38,548 | | | |
| 8475 | Las Vegas | NV | | 07/30/2021 | | 2,887,026 | | | | | | | | 166,564 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 8476 | Nashville | IL | | 07/30/2021 | | 1,117,559 | | | | | | | | 64,477 | | | |
| 8477 | Harlingen | TX | | 07/30/2021 | | 650,088 | | | | | | | | 38,809 | | | |
| 8479 | Yuma | AZ | | 08/03/2021 | | 2,660,164 | | | | | | | | 70,447 | | | |
| 8483 | Phoenix | AZ | | 08/30/2021 | | 1,696,859 | | | | | | | | 44,405 | | | |
| 8484 | Lisle | IL | | 08/27/2021 | | 2,391,382 | | | | | | | | 90,528 | | | |
| 8485 | Snoqualmie | WA | | 10/04/2021 | | 5,830,929 | | | | | | | | 151,174 | | | |
| 8486 | Pikesville | MD | | 08/10/2021 | | 2,203,505 | | | | | | | | 80,722 | | | |
| 8487 | Temecula | CA | | 08/11/2021 | | 4,146,970 | | | | | | | | 119,129 | | | |
| 8493 | Fresno | CA | | 08/24/2021 | | 2,247,468 | | | | | | | | 85,418 | | | |
| 8494 | San Luis Obispo | CA | | 07/15/2021 | | 1,543,764 | | | | | | | | 41,531 | | | |
| 8497 | Yuma | AZ | | 08/12/2021 | | 1,723,837 | | | | | | | | 63,657 | | | |
| 8499 | South Salt Lake | UT | | 12/01/2021 | | 1,766,559 | | | | | | | | 34,696 | | | |
| 8503 | Feasterville Trevose | PA | | 08/06/2021 | | 11,111,777 | | | | | | | | 303,590 | | | |
| 8504 | Perris | CA | | 09/16/2021 | | 1,428,558 | | | | | | | | 81,446 | | | |
| 8505 | Rialto | CA | | 08/18/2021 | | 1,549,404 | | | | | | | | 44,850 | | | |
| 8506 | Rochester | NY | | 07/27/2021 | | 1,927,378 | | | | | | | | 56,435 | | | |
| 8511 | Brunswick | GA | | 08/31/2021 | | 7,960,501 | | | | | | | | 158,045 | | | |
| 8512 | Cocoa | FL | | 08/31/2021 | | 4,810,487 | | | | | | | | 95,506 | | | |
| 8513 | Tucson | AZ | | 08/27/2021 | | 2,710,301 | | | | | | | | 76,419 | | | |
| 8516 | Hanford | CA | | 09/15/2021 | | 1,796,335 | | | | | | | | 47,876 | | | |
| 8518 | Porterville | CA | | 08/26/2021 | | 2,417,038 | | | | | | | | 68,821 | | | |
| 8519 | San Francisco | CA | | 08/26/2021 | | 4,354,066 | | | | | | | | 121,290 | | | |
| 8521 | Knoxville | TN | | 08/13/2021 | | 1,287,865 | | | | | | | | 48,668 | | | |
| 8522 | Winter Park | FL | | 12/07/2021 | | 2,681,551 | | | | | | | | 71,003 | | | |
| 8523 | San Francisco | CA | | 09/07/2021 | | 923,342 | | | | | | | | 23,844 | | | |
| 8524 | Ridgeland | SC | | 09/08/2021 | | 1,288,159 | | | | | | | | 72,532 | | | |
| 8527 | Fresno | CA | | 09/16/2021 | | 5,365,407 | | | | | | | | 1,048,284 | | | |
| 8528 | East Palo Alto | CA | | 09/09/2021 | | 1,952,216 | | | | | | | | 39,781 | | | |
| 8530 | Cupertino | CA | | 09/13/2021 | | 4,139,035 | | | | | | | | 91,834 | | | |
| 8537 | Dallas | TX | | 10/04/2021 | | 2,674,978 | | | | | | | | 75,491 | | | |
| 8538 | Santa Rosa | CA | | 09/24/2021 | | 1,360,495 | | | | | | | | 35,319 | | | |
| 8541 | Chicago | IL | | 09/27/2021 | | 2,114,232 | | | | | | | | 120,874 | | | |
| 8542 | White Plains | MD | | 10/22/2021 | | 2,449,950 | | | | | | | | 48,027 | | | |
| 8543 | San Antonio | TX | | 09/30/2021 | | 4,888,670 | | | | | | | | 99,160 | | | |
| 8548 | Carmel | CA | | 10/08/2021 | | 2,921,522 | | | | | | | | 75,439 | | | |
| 8550 | Sunnyvale | CA | | 10/26/2021 | | 1,966,681 | | | | | | | | 55,655 | | | |
| 8551 | Plano | TX | | 10/13/2021 | | 7,086,403 | | | | | | | | 396,757 | | | |
| 8552 | Aurora | OR | | 09/21/2021 | | 1,938,723 | | | | | | | | 54,431 | | | |
| 8555 | Ijamsville | MD | | 10/06/2021 | | 1,916,685 | | | | | | | | 74,072 | | | |
| 8559 | Hesperia | CA | | 10/15/2021 | | 1,698,065 | | | | | | | | 97,430 | | | |
| 8560 | Lakewood | WA | | 11/18/2021 | | 4,001,293 | | | | | | | | 144,286 | | | |
| 8561 | Phoenix | MD | | 10/01/2021 | | 1,941,904 | | | | | | | | 51,823 | | | |
| 8562 | Glyndon | MD | | 11/05/2021 | | 2,048,235 | | | | | | | | 53,735 | | | |
| 8563 | Cumming | GA | | 10/25/2021 | | 2,018,968 | | | | | | | | 77,483 | | | |
| 8564 | Alcoa | TN | | 10/05/2021 | | 558,205 | | | | | | | | 14,975 | | | |
| 8565 | Lynnwood | WA | | 10/08/2021 | | 5,439,207 | | | | | | | | 535,285 | | | |
| 8566 | Tuscon | AZ | | 10/12/2021 | | 860,579 | | | | | | | | 85,221 | | | |
| 8569 | Fayetteville | AR | | 10/08/2021 | | 1,462,950 | | | | | | | | 83,298 | | | |
| 8571 | Bedford | TX | | 11/08/2021 | | 14,147,323 | | | | | | | | 814,568 | | | |
| 8574 | Temecula | CA | | 11/30/2021 | | 9,735,236 | | | | | | | | 273,417 | | | |
| 8576 | Royal Palm Beach | FL | | 10/01/2021 | | 12,606,543 | | | | | | | | 349,841 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 8577 | Jacksonville | FL | | 11/05/2021 | | 2,728,365 | | | | | | | | 72,545 | | | |
| 8578 | Warren | MI | | 10/22/2021 | | 3,913,415 | | | | | | | | 82,690 | | | |
| 8579 | Dover | NJ | | 10/29/2021 | | 3,794,676 | | | | | | | | 101,004 | | | |
| 8580 | Dover | NJ | | 10/29/2021 | | 2,351,040 | | | | | | | | 46,928 | | | |
| 8581 | Venice | CA | | 10/28/2021 | | 944,305 | | | | | | | | 53,355 | | | |
| 8583 | Altoona | PA | | 12/03/2021 | | 6,275,588 | | | | | | | | 232,788 | | | |
| 8584 | Fremont | CA | | 12/29/2021 | | 15,379,285 | | | | | | | | 305,649 | | | |
| 8585 | Fresno | CA | | 09/30/2021 | | 13,443,884 | | | | | | | | 496,821 | | | |
| 8587 | Canoga Park | CA | | 12/15/2021 | | 1,757,436 | | | | | | | | 47,970 | | | |
| 8589 | Midvale | UT | | 12/10/2021 | | 1,120,818 | | | | | | | | 30,229 | | | |
| 8592 | Spartanburg | SC | | 10/14/2021 | | 1,443,631 | | | | | | | | 54,040 | | | |
| 8593 | Darien | CT | | 10/22/2021 | | 2,794,536 | | | | | | | | 76,956 | | | |
| 8595 | Seattle | WA | | 10/29/2021 | | 2,444,506 | | | | | | | | 52,915 | | | |
| 8597 | Seattle | WA | | 10/21/2021 | | 8,253,873 | | | | | | | | 234,785 | | | |
| 8598 | Newburgh | NY | | 11/22/2021 | | 1,949,666 | | | | | | | | 52,171 | | | |
| 8599 | South Salt Lake | UT | | 12/03/2021 | | 3,144,014 | | | | | | | | 88,760 | | | |
| 8600 | Lodi | CA | | 11/12/2021 | | 1,899,487 | | | | | | | | 52,247 | | | |
| 8601 | Seattle | WA | | 11/23/2021 | | 2,144,173 | | | | | | | | 57,830 | | | |
| 8602 | Ventura | CA | | 12/17/2021 | | 3,708,525 | | | | | | | | 102,964 | | | |
| 8603 | Westbury | NY | | 11/15/2021 | | 9,689,925 | | | | | | | | 294,223 | | | |
| 8604 | Seattle | WA | | 10/29/2021 | | 2,928,608 | | | | | | | | 67,777 | | | |
| 8605 | Greenville | WI | | 10/25/2021 | | 4,128,430 | | | | | | | | 116,076 | | | |
| 8606 | Loveland | CO | | 12/27/2021 | | 5,861,214 | | | | | | | | 156,650 | | | |
| 8611 | Amherst | NY | | 11/10/2021 | | 2,527,133 | | | | | | | | 69,683 | | | |
| 8615 | Aurora | IL | | 12/10/2021 | | 1,169,339 | | | | | | | | 31,746 | | | |
| 8616 | Bolingbrook | IL | | 12/10/2021 | | 3,459,293 | | | | | | | | 93,914 | | | |
| 8617 | Romeoville | IL | | 12/10/2021 | | 2,046,343 | | | | | | | | 55,555 | | | |
| 8618 | Tinley Park | IL | | 12/10/2021 | | 1,851,453 | | | | | | | | 50,264 | | | |
| 8620 | Venice | CA | | 12/17/2021 | | 2,925,787 | | | | | | | | 83,375 | | | |
| 8622 | Raleigh | NC | | 11/30/2021 | | 7,241,892 | | | | | | | | 267,822 | | | |
| 8623 | Aberdeen | WA | | 12/15/2021 | | 7,621,071 | | | | | | | | 202,077 | | | |
| 8627 | Burbank | CA | | 01/11/2022 | | 3,312,196 | | | | | | | | 77,167 | | | |
| 8628 | Sonoma | CA | | 12/06/2021 | | 7,790,201 | | | | | | | | 216,807 | | | |
| 8636 | Highlands Ranch | CO | | 11/19/2021 | | 809,625 | | | | | | | | 21,156 | | | |
| 8637 | Kernersville | NC | | 12/15/2021 | | 3,354,748 | | | | | | | | 85,248 | | | |
| 8638 | Colleyville | TX | | 11/12/2021 | | 1,267,687 | | | | | | | | 33,522 | | | |
| 8639 | Bend | OR | | 10/26/2021 | | 1,469,712 | | | | | | | | 29,049 | | | |
| 8642 | Oklahoma City | OK | | 11/24/2021 | | 6,097,388 | | | | | | | | 157,254 | | | |
| 8645 | Denver | CO | | 11/24/2021 | | 3,822,208 | | | | | | | | 106,236 | | | |
| 8647 | Corona | CA | | 12/23/2021 | | 13,324,261 | | | | | | | | 358,468 | | | |
| 8649 | Dallas | TX | | 12/10/2021 | | 1,356,280 | | | | | | | | 49,451 | | | |
| 8650 | Rosenberg | TX | | 12/10/2021 | | 1,906,245 | | | | | | | | 105,863 | | | |
| 8651 | Lake City | GA | | 02/10/2022 | | 1,296,104 | | | | | | | | 70,169 | | | |
| 8652 | Tarzana | CA | | 12/28/2021 | | 3,710,881 | | | | | | | | 100,494 | | | |
| 8655 | Miami | FL | | 12/13/2021 | | 1,466,018 | | | | | | | | 38,412 | | | |
| 8656 | Miami | FL | | 12/13/2021 | | 2,638,832 | | | | | | | | 69,141 | | | |
| 8657 | Corpus Christi | TX | | 12/03/2021 | | 3,800,897 | | | | | | | | 102,648 | | | |
| 8661 | West Hollywood | CA | | 12/17/2021 | | 8,548,991 | | | | | | | | 170,464 | | | |
| 8662 | West Valley City | UT | | 11/10/2021 | | 3,499,794 | | | | | | | | 95,876 | | | |
| 8663 | Las Vegas | NV | | 12/08/2021 | | 1,429,142 | | | | | | | | 79,933 | | | |
| 8665 | Chattanooga | TN | | 12/28/2021 | | 3,683,942 | | | | | | | | 209,426 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 8668 | Chattanooga | TN | | 12/28/2021 | | 1,723,643 | | | | | | | | 97,297 | | | |
| 8669 | State College | PA | | 11/30/2021 | | 3,747,788 | | | | | | | | 105,531 | | | |
| 8670 | Meadville | PA | | 11/24/2021 | | 2,120,249 | | | | | | | | 82,349 | | | |
| 8677 | Brooklyn | NY | | 02/11/2022 | | 4,306,587 | | | | | | | | 239,590 | | | |
| 8681 | Venice | CA | | 12/22/2021 | | 2,437,141 | | | | | | | | 70,537 | | | |
| 8682 | Gainesville | TX | | 12/27/2021 | | 1,334,975 | | | | | | | | 73,507 | | | |
| 8684 | Pennsauken | NJ | | 05/31/2022 | | 21,048,934 | | | | | | | | 1,667,541 | | | |
| 8685 | Seattle | WA | | 12/17/2021 | | 12,786,453 | | | | | | | | 241,797 | | | |
| 8687 | Marina | CA | | 12/17/2021 | | 2,980,710 | | | | | | | | 78,306 | | | |
| 8691 | Ontario | CA | | 12/07/2021 | | 2,602,084 | | | | | | | | 53,965 | | | |
| 8695 | Walterboro | SC | | 09/26/2022 | | 1,395,727 | | | | | | | | 26,498 | | | |
| 8696 | Rock Hill | SC | | 09/26/2022 | | 2,392,675 | | | | | | | | 45,425 | | | |
| 8697 | Newberry | SC | | 09/26/2022 | | 2,691,759 | | | | | | | | 51,103 | | | |
| 8701 | Amherst | NY | | 12/23/2021 | | 1,691,601 | | | | | | | | 94,144 | | | |
| 8702 | Amherst | NY | | 12/23/2021 | | 929,189 | | | | | | | | 51,713 | | | |
| 8705 | Pasadena | CA | | 12/13/2021 | | 976,300 | | | | | | | | 92,305 | | | |
| 8707 | El Monte | CA | | 01/20/2022 | | 2,444,155 | | | | | | | | 68,950 | | | |
| 8713 | Espanola | NM | | 11/23/2021 | | 907,283 | | | | | | | | 22,629 | | | |
| 8714 | Anaheim | CA | | 12/15/2021 | | 4,387,838 | | | | | | | | 116,336 | | | |
| 8717 | Pico Rivera | CA | | 03/04/2022 | | 3,529,969 | | | | | | | | 96,142 | | | |
| 8721 | Farmington | CT | | 02/04/2022 | | 1,592,002 | | | | | | | | 41,000 | | | |
| 8723 | Huntsville | AL | | 02/04/2022 | | 3,428,927 | | | | | | | | 88,308 | | | |
| 8724 | San Francisco | CA | | 01/07/2022 | | 3,763,142 | | | | | | | | 98,208 | | | |
| 8727 | Chandler | AZ | | 03/04/2022 | | 1,914,418 | | | | | | | | 49,045 | | | |
| 8728 | Tempe | AZ | | 03/04/2022 | | 3,390,081 | | | | | | | | 82,843 | | | |
| 8729 | Tempe | AZ | | 03/04/2022 | | 2,670,368 | | | | | | | | 68,411 | | | |
| 8730 | Riverside | CA | | 12/20/2021 | | 2,063,612 | | | | | | | | 41,080 | | | |
| 8731 | Carrboro | NC | | 03/10/2022 | | 1,954,149 | | | | | | | | 70,899 | | | |
| 8732 | Salinas | CA | | 01/14/2022 | | 4,111,135 | | | | | | | | 147,770 | | | |
| 8734 | Olathe | KS | | 12/21/2021 | | 3,092,004 | | | | | | | | 133,236 | | | |
| 8735 | Virginia Beach | VA | | 02/01/2022 | | 1,808,524 | | | | | | | | 301,508 | | | |
| 8738 | Tyler | TX | | 01/13/2022 | | 1,250,161 | | | | | | | | 24,609 | | | |
| 8739 | Buffalo | NY | | 01/28/2022 | | 6,852,205 | | | | | | | | 183,164 | | | |
| 8740 | Hillsboro | OR | | 12/31/2021 | | 7,182,326 | | | | | | | | 189,438 | | | |
| 8744 | North Myrtle Beach | SC | | 02/18/2022 | | 14,233,558 | | | | | | | | 367,097 | | | |
| 8748 | Walnut Creek | CA | | 02/17/2022 | | 7,718,369 | | | | | | | | 153,507 | | | |
| 8749 | Carlsbad | CA | | 12/21/2021 | | 1,621,016 | | | | | | | | 32,697 | | | |
| 8752 | Lacey | WA | | 02/22/2022 | | 18,147,022 | | | | | | | | 485,178 | | | |
| 8754 | Veneta | OR | | 01/13/2022 | | 4,896,464 | | | | | | | | 128,478 | | | |
| 8756 | Clarksville | TN | | 03/30/2022 | | 1,099,846 | | | | | | | | 38,970 | | | |
| 8757 | Indianapolis | IN | | 03/30/2022 | | 1,124,287 | | | | | | | | 39,836 | | | |
| 8758 | San Jose | CA | | 02/16/2022 | | 1,776,510 | | | | | | | | 32,446 | | | |
| 8759 | Austin | TX | | 02/02/2022 | | 3,654,474 | | | | | | | | 118,387 | | | |
| 8762 | Fresno | CA | | 01/27/2022 | | 1,371,491 | | | | | | | | 35,416 | | | |
| 8764 | Taylor | MI | | 01/26/2022 | | 1,385,051 | | 20,982 | | | 20,982 | | | 30,891 | | | |
| 8765 | Huntley | IL | | 03/30/2022 | | 1,632,660 | | | | | | | | 57,849 | | | |
| 8768 | West Melbourne | FL | | 02/25/2022 | | 4,872,789 | | | | | | | | 175,329 | | | |
| 8769 | Seattle | WA | | 01/18/2022 | | 2,215,512 | | | | | | | | 42,824 | | | |
| 8772 | Fontana | CA | | 03/10/2022 | | 2,653,764 | | | | | | | | 71,347 | | | |
| 8773 | Fontana | CA | | 03/10/2022 | | 2,654,402 | | | | | | | | 70,421 | | | |
| 8775 | Glendale Heights | IL | | 03/11/2022 | | 7,247,982 | | | | | | | | 313,972 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 8776 | Oak Park | IL | | 03/11/2022 | | 1,216,104 | | | | | | | | 52,680 | | | |
| 8777 | Canton | MS | | 02/22/2022 | | 3,871,088 | | | | | | | | 211,778 | | | |
| 8778 | Marshfield | MA | | 02/07/2022 | | 4,915,088 | | | | | | | | 229,226 | | | |
| 8779 | Westlake Village | CA | | 03/11/2022 | | 1,471,854 | | | | | | | | 38,729 | | | |
| 8780 | Danville | IL | | 05/25/2022 | | 2,045,818 | | | | | | | | 111,156 | | | |
| 8781 | Kennesaw | GA | | 03/24/2022 | | 2,557,540 | | | | | | | | 65,706 | | | |
| 8782 | Austin | TX | | 02/25/2022 | | 3,152,952 | | | | | | | | 64,596 | | | |
| 8783 | Fayetteville | AR | | 02/15/2022 | | 2,301,338 | | | | | | | | 60,385 | | | |
| 8784 | Houston | TX | | 02/02/2022 | | 1,420,349 | | | | | | | | 36,824 | | | |
| 8785 | Woodland | WA | | 01/28/2022 | | 4,407,464 | | | | | | | | 114,880 | | | |
| 8787 | Seattle | WA | | 05/11/2022 | | 1,555,886 | | | | | | | | 39,122 | | | |
| 8788 | Batavia | NY | | 04/13/2022 | | 14,554,170 | | | | | | | | 786,182 | | | |
| 8789 | Reno | NV | | 02/10/2022 | | 1,084,371 | | | | | | | | 21,495 | | | |
| 8790 | Winterville | NC | | 02/25/2022 | | 1,753,706 | | | | | | | | 63,750 | | | |
| 8792 | San Antonio | TX | | 05/04/2022 | | 1,971,626 | | | | | | | | 50,119 | | | |
| 8794 | Bountiful | UT | | 02/23/2022 | | 1,373,436 | | | | | | | | 36,526 | | | |
| 8796 | Coral Gables | FL | | 03/01/2022 | | 4,382,377 | | | | | | | | 161,761 | | | |
| 8798 | Richmond | VA | | 03/29/2022 | | 5,405,684 | | | | | | | | 143,763 | | | |
| 8800 | Bloomington | IN | | 03/29/2022 | | 1,476,218 | | | | | | | | 36,866 | | | |
| 8801 | Rockwall | TX | | 03/14/2022 | | 1,949,281 | | | | | | | | 69,922 | | | |
| 8804 | Paintsville | KY | | 02/23/2022 | | 2,144,619 | | | | | | | | 265,028 | | | |
| 8805 | Lewiston | ID | | 03/16/2022 | | 3,372,701 | | | | | | | | 125,789 | | | |
| 8818 | Fremont | CA | | 03/18/2022 | | 1,308,310 | | | | | | | | 33,567 | | | |
| 8819 | Syracuse | NY | | 03/22/2022 | | 2,163,768 | | | | | | | | 56,039 | | | |
| 8820 | Las Vegas | NV | | 03/07/2022 | | 1,966,364 | | | | | | | | 51,959 | | | |
| 8822 | Bradenton | FL | | 03/11/2022 | | 5,506,996 | | | | | | | | 143,776 | | | |
| 8823 | Melbourne | FL | | 03/15/2022 | | 1,328,505 | | | | | | | | 33,312 | | | |
| 8826 | Cincinnati | OH | | 03/25/2022 | | 3,741,437 | | | | | | | | 90,933 | | | |
| 8829 | San Clemente | CA | | 03/17/2022 | | 1,475,880 | | | | | | | | 37,359 | | | |
| 8830 | Mesquite | TX | | 03/18/2022 | | 3,543,948 | | | | | | | | 125,571 | | | |
| 8832 | Farmington | NM | | 04/08/2022 | | 2,236,317 | | | | | | | | 55,176 | | | |
| 8833 | Oroville | CA | | 04/08/2022 | | 1,203,222 | | | | | | | | 29,687 | | | |
| 8838 | San Rafael | CA | | 05/18/2022 | | 983,901 | | | | | | | | 33,233 | | | |
| 8840 | Sparks | NV | | 05/16/2022 | | 9,886,129 | | | | | | | | 235,082 | | | |
| 8841 | Las Vegas | NV | | 04/08/2022 | | 4,348,313 | | | | | | | | 157,278 | | | |
| 8842 | Rockville | MD | | 03/31/2022 | | 7,083,896 | | | | | | | | 179,801 | | | |
| 8844 | Buffalo | NY | | 05/18/2022 | | 9,881,143 | | | | | | | | 244,825 | | | |
| 8845 | Temecula | CA | | 04/06/2022 | | 1,478,779 | | | | | | | | 37,489 | | | |
| 8849 | Mesquite | TX | | 04/05/2022 | | 1,593,315 | | | | | | | | 56,806 | | | |
| 8853 | Santa Clarita | CA | | 03/24/2022 | | 1,914,488 | | | | | | | | 132,172 | | | |
| 8855 | Hot Springs Village | AR | | 05/11/2022 | | 2,313,354 | | | | | | | | 55,009 | | | |
| 8857 | Jacksonville | FL | | 05/09/2022 | | 2,488,868 | | | | | | | | 126,282 | | | |
| 8863 | Wynne | AR | | 03/17/2022 | | 659,656 | | | | | | | | 22,306 | | | |
| 8866 | North Las Vegas | NV | | 04/07/2022 | | 2,469,809 | | | | | | | | 46,743 | | | |
| 8874 | Scottsdale | AZ | | 05/17/2022 | | 2,841,408 | | | | | | | | 69,257 | | | |
| 8875 | Los Angeles | CA | | 04/21/2022 | | 1,361,213 | | | | | | | | 24,413 | | | |
| 8879 | Tempe | AZ | | 04/19/2022 | | 4,020,616 | | | | | | | | 140,420 | | | |
| 8880 | Leesburg | FL | | 05/09/2022 | | 2,372,202 | | | | | | | | 120,362 | | | |
| 8882 | Ontario | CA | | 05/04/2022 | | 3,563,995 | | | | | | | | 20,003 | | | |
| 8885 | Hauppauge | NY | | 07/25/2022 | | 3,957,124 | | | | | | | | 132,282 | | | |
| 8886 | Jackson | TN | | 04/01/2022 | | 5,586,917 | | | | | | | | 136,714 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 8890 | Rio Rancho | NM | | 07/28/2022 | | 2,609,524 | | | | | | | | 63,102 | | | |
| 8894 | McKinney | TX | | 06/03/2022 | | 3,014,329 | | | | | | | | 52,976 | | | |
| 8897 | Torrance | CA | | 05/11/2022 | | 1,384,466 | | | | | | | | 32,113 | | | |
| 8898 | Chester | CA | | 04/01/2022 | | 1,014,706 | | | | | | | | 23,800 | | | |
| 8902 | El Segundo | CA | | 05/06/2022 | | 2,478,626 | | | | | | | | 44,086 | | | |
| 8903 | Temecula | CA | | 04/21/2022 | | 1,484,449 | | | | | | | | 27,495 | | | |
| 8907 | Denham Springs | LA | | 05/02/2022 | | 5,299,293 | | | | | | | | 178,618 | | | |
| 8908 | Vineland | NJ | | 07/01/2022 | | 8,000,000 | | | | | | | | 103,952 | | | |
| 8910 | Mamaroneck | NY | | 06/10/2022 | | 5,903,513 | | | | | | | | 199,195 | | | |
| 8913 | Waco | TX | | 05/18/2022 | | 9,339,805 | | | | | | | | 329,652 | | | |
| 8921 | Vineland | NJ | | 07/01/2022 | | 7,500,000 | | | | | | | | 109,191 | | | |
| 8922 | Riverside | CA | | 06/30/2022 | | 8,664,213 | | | | | | | | 211,792 | | | |
| 8927 | Pearland | TX | | 05/04/2022 | | 2,979,055 | | | | | | | | 72,506 | | | |
| 8929 | San Francisco | CA | | 05/24/2022 | | 7,803,004 | | | | | | | | 405,931 | | | |
| 8936 | Hampstead | MD | | 05/06/2022 | | 8,883,449 | | | | | | | | 206,916 | | | |
| 8942 | King of Prussia | PA | | 04/20/2022 | | 2,696,988 | | | | | | | | 93,801 | | | |
| 8943 | Vancouver | WA | | 05/13/2022 | | 1,486,528 | | | | | | | | 27,729 | | | |
| 8944 | New York | NY | | 05/13/2022 | | 4,693,703 | | | | | | | | 115,979 | | | |
| 8946 | Madison Heights | MI | | 05/13/2022 | | 2,192,932 | | | | | | | | 55,680 | | | |
| 8949 | Lansing | MI | | 05/16/2022 | | 22,787,211 | | | | | | | | 437,422 | | | |
| 8953 | Buffalo | NY | | 05/27/2022 | | 5,680,287 | | | | | | | | 143,446 | | | |
| 8955 | Buffalo | NY | | 06/24/2022 | | 9,532,083 | | | | | | | | 167,854 | | | |
| 8956 | Buffalo | NY | | 06/24/2022 | | 5,461,089 | | | | | | | | 96,166 | | | |
| 8960 | Lewiston | NY | | 06/27/2022 | | 10,971,824 | | | | | | | | 193,207 | | | |
| 8963 | Clearfield | UT | | 04/20/2022 | | 2,375,118 | | | | | | | | 43,992 | | | |
| 8965 | San Jose | CA | | 05/13/2022 | | 2,657,245 | | | | | | | | 190,516 | | | |
| 8969 | Bonaire | GA | | 06/08/2022 | | 1,008,452 | | | | | | | | 23,848 | | | |
| 8970 | Miami | FL | | 07/19/2022 | | 14,751,575 | | | | | | | | 459,918 | | | |
| 8971 | Phoenix | AZ | | 07/19/2022 | | 15,840,617 | | | | | | | | 493,872 | | | |
| 8972 | Orlando | FL | | 07/19/2022 | | 9,999,390 | | | | | | | | 311,757 | | | |
| 8973 | Escanaba | MI | | 05/26/2022 | | 1,171,542 | | | | | | | | 58,848 | | | |
| 8974 | Daytona Beach | FL | | 05/10/2022 | | 8,610,178 | | | | | | | | 248,150 | | | |
| 8975 | Lake Forest | CA | | 05/20/2022 | | 1,975,957 | | | | | | | | 49,495 | | | |
| 8977 | Lenoir | NC | | 06/03/2022 | | 6,179,543 | | | | | | | | 145,532 | | | |
| 8983 | Central Falls | RI | | 07/06/2022 | | 6,550,648 | | | | | | | | 152,375 | | | |
| 8984 | Lincoln | RI | | 07/06/2022 | | 11,910,268 | | | | | | | | 277,046 | | | |
| 8985 | Pawtucket | RI | | 07/06/2022 | | 3,870,837 | | | | | | | | 90,040 | | | |
| 8993 | San Luis Obispo | CA | | 08/02/2022 | | 2,486,819 | | | | | | | | 54,305 | | | |
| 8996 | Milwaukee | WI | | 06/17/2022 | | 14,240,668 | | | | | | | | 642,789 | | | |
| 8997 | Jacksonville | FL | | 07/13/2022 | | 5,958,903 | | | | | | | | 127,398 | | | |
| 8998 | Grand Haven | MI | | 05/10/2022 | | 763,758 | | | | | | | | 37,809 | | | |
| 9000 | El Cajon | CA | | 07/08/2022 | | 761,300 | | | | | | | | 11,476 | | | |
| 9009 | Clute | TX | | 05/03/2022 | | 5,353,557 | | | | | | | | 261,076 | | | |
| 9010 | San Jose | CA | | 07/12/2022 | | 1,457,791 | | | | | | | | 30,385 | | | |
| 9011 | Orem | UT | | 07/07/2022 | | 4,935,831 | | | | | | | | 198,732 | | | |
| 9012 | Boise | ID | | 05/18/2022 | | 8,699,794 | | | | | | | | 206,872 | | | |
| 9013 | Bakersfield | CA | | 06/24/2022 | | 5,085,525 | | | | | | | | 160,117 | | | |
| 9014 | Ludlow | MA | | 08/10/2022 | | 22,339,880 | | | | | | | | 495,495 | | | |
| 9017 | Williamsburg | VA | | 05/27/2022 | | 7,423,192 | | | | | | | | 159,438 | | | |
| 9018 | West Linn | OR | | 06/17/2022 | | 5,709,163 | | | | | | | | 286,710 | | | |
| 9022 | New Braunfels | TX | | 06/24/2022 | | 4,065,797 | | | | | | | | 85,108 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 9026 | Lewisville | TX | | 08/10/2022 | | 1,280,855 | | | | | | | | 59,491 | | | |
| 9027 | Plover | WI | | 07/01/2022 | | 2,614,622 | | | | | | | | 53,267 | | | |
| 9028 | Tulsa | OK | | 06/28/2022 | | 5,154,125 | | | | | | | | 113,845 | | | |
| 9029 | Lehi | UT | | 07/07/2022 | | 7,460,812 | | | | | | | | 167,587 | | | |
| 9041 | Carson City | NV | | 08/16/2022 | | 2,984,936 | | | | | | | | 62,190 | | | |
| 9047 | New York | NY | | 07/15/2022 | | 8,040,459 | | | | | | | | 395,641 | | | |
| 9050 | Surprise | AZ | | 08/01/2022 | | 2,823,166 | | | | | | | | 237,652 | | | |
| 9051 | Snohomish | WA | | 07/25/2022 | | 1,492,571 | | | | | | | | 23,024 | | | |
| 9060 | Baltimore | MD | | 08/31/2022 | | 845,820 | | | | | | | | 17,272 | | | |
| 9061 | Santa Fe Springs | CA | | 08/08/2022 | | 7,088,056 | | | | | | | | 346,319 | | | |
| 9063 | Elmhurst | IL | | 08/01/2022 | | 3,177,690 | | | | | | | | 69,102 | | | |
| 9064 | Odessa | TX | | 08/12/2022 | | 2,288,121 | | | | | | | | 48,982 | | | |
| 9065 | Houston | TX | | 08/12/2022 | | 2,934,423 | | | | | | | | 64,170 | | | |
| 9067 | Garland | TX | | 08/17/2022 | | 1,395,116 | | | | | | | | 20,181 | | | |
| 9068 | Burnsville | MN | | 08/08/2022 | | 996,512 | | | | | | | | 14,415 | | | |
| 9069 | Edina | MN | | 08/08/2022 | | 996,512 | | | | | | | | 14,415 | | | |
| 9070 | Denver | CO | | 08/19/2022 | | 12,842,924 | | | | | | | | 236,874 | | | |
| 9071 | Rancho Cordova | CA | | 08/24/2022 | | 3,873,300 | | | | | | | | 146,168 | | | |
| 9072 | Troy | MI | | 08/11/2022 | | 1,262,500 | | | | | | | | 38,769 | | | |
| 9073 | Chicago | IL | | 08/09/2022 | | 3,571,911 | | | | | | | | 115,527 | | | |
| 9075 | Austin | TX | | 09/14/2022 | | 2,392,370 | | | | | | | | 47,243 | | | |
| 9076 | Jacksonville | FL | | 09/14/2022 | | 2,392,370 | | | | | | | | 47,243 | | | |
| 9077 | Seattle | WA | | 08/17/2022 | | 2,188,887 | | | | | | | | 45,866 | | | |
| 9078 | Eastlake | OH | | 09/12/2022 | | 4,186,526 | | | | | | | | 83,397 | | | |
| 9080 | Rowlett | TX | | 08/08/2022 | | 1,589,008 | | | | | | | | 34,069 | | | |
| 9081 | D'Iberville | MS | | 08/24/2022 | | 5,224,907 | | | | | | | | 103,808 | | | |
| 9085 | Cincinnati | OH | | 08/31/2022 | | 3,830,321 | | | | | | | | 81,183 | | | |
| 9088 | Van Nuys | CA | | 08/25/2022 | | 1,542,702 | | | | | | | | 30,209 | | | |
| 9089 | Van Nuys | CA | | 08/25/2022 | | 1,343,644 | | | | | | | | 26,311 | | | |
| 9090 | Encino | CA | | 09/09/2022 | | 2,624,043 | | | | | | | | 160,920 | | | |
| 9091 | Detroit | MI | | 09/02/2022 | | 1,993,641 | | | | | | | | 39,370 | | | |
| 9092 | Tucson | AZ | | 11/10/2022 | | 2,396,071 | | | | | | | | 48,488 | | | |
| 9094 | Antioch | CA | | 08/23/2022 | | 2,372,883 | | | | | | | | 111,892 | | | |
| 9095 | Jurupa Valley | CA | | 09/20/2022 | | 1,795,520 | | | | | | | | 27,651 | | | |
| 9096 | Smyrna | GA | | 10/06/2022 | | 3,289,156 | | | | | | | | 67,055 | | | |
| 9097 | Traverse City | MI | | 09/09/2022 | | 4,086,500 | | | | | | | | 55,892 | | | |
| 9099 | Benton | AR | | 09/14/2022 | | 5,182,264 | | | | | | | | 109,513 | | | |
| 9102 | Logan | UT | | 09/14/2022 | | 7,473,612 | | | | | | | | 162,737 | | | |
| 9103 | Harrisburg | PA | | 09/13/2022 | | 2,100,000 | | | | | | | | 11,080 | | | |
| 9104 | Wayne | MI | | 09/15/2022 | | 3,064,069 | | | | | | | | 65,687 | | | |
| 9105 | Pleasanton | CA | | 09/13/2022 | | 1,097,375 | | | | | | | | 16,219 | | | |
| 9106 | Wooster | OH | | 09/14/2022 | | 4,179,332 | | | | | | | | 127,624 | | | |
| 9107 | Santa Monica | CA | | 09/13/2022 | | 3,276,868 | | | | | | | | 50,194 | | | |
| 9109 | Irwin | PA | | 10/17/2022 | | 3,586,576 | | | | | | | | 165,550 | | | |
| 9112 | Sterling Heights | MI | | 09/22/2022 | | 5,187,245 | | | | | | | | 78,752 | | | |
| 9113 | Brownstown Twp | MI | | 09/22/2022 | | 6,583,811 | | | | | | | | 99,954 | | | |
| 9114 | Greenville | SC | | 09/22/2022 | | 3,690,924 | | | | | | | | 56,035 | | | |
| 9117 | San Diego | CA | | 09/28/2022 | | 2,192,507 | | | | | | | | 46,266 | | | |
| 9118 | Houston | TX | | 09/30/2022 | | 4,419,806 | | | | | | | | 93,802 | | | |
| 9119 | Houston | TX | | 09/28/2022 | | 2,525,611 | | | | | | | | 57,784 | | | |
| 9120 | Dallas | TX | | 10/11/2022 | | 2,795,340 | | | | | | | | 60,596 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 9121 | Florence | OR | | 09/27/2022 | | 1,092,029 | | | | | | | | 49,359 | | | |
| 9122 | Snellville | GA | | 08/31/2022 | | 2,374,073 | | | | | | | | 107,345 | | | |
| 9123 | Monterey Park | CA | | 10/24/2022 | | 7,710,226 | | | | | | | | 490,018 | | | |
| 9124 | Asheville | NC | | 09/01/2022 | | 2,722,250 | | | | | | | | 376,204 | | | |
| 9125 | Grapevine | TX | | 10/18/2022 | | 1,845,442 | | | | | | | | 56,170 | | | |
| 9128 | Canfield | OH | | 09/20/2022 | | 5,382,229 | | | | | | | | 109,884 | | | |
| 9129 | Valdosta | GA | | 11/04/2022 | | 14,977,440 | | | | | | | | 279,268 | | | |
| 9130 | Cleveland | OH | | 10/11/2022 | | 2,693,107 | | | | | | | | 84,801 | | | |
| 9131 | Leander | TX | | 09/27/2022 | | 7,463,050 | | | | | | | | 228,148 | | | |
| 9133 | Burnsville | MN | | 10/13/2022 | | 5,984,613 | | | | | | | | 127,920 | | | |
| 9134 | Frederick | MD | | 10/28/2022 | | 4,742,317 | | | | | | | | 94,861 | | | |
| 9137 | Kyle | TX | | 10/03/2022 | | 5,231,664 | | | | | | | | 113,111 | | | |
| 9138 | Woodinville | WA | | 10/28/2022 | | 7,719,251 | | | | | | | | 257,568 | | | |
| 9140 | Herriman | UT | | 09/23/2022 | | 3,487,740 | | | | | | | | 75,622 | | | |
| 9143 | Houston | TX | | 01/11/2023 | | | | | | | | | | 80,446 | | | |
| 9145 | Macon | GA | | 10/05/2022 | | 1,544,907 | | | | | | | | 31,495 | | | |
| 9148 | Glendale Heights | IL | | 10/24/2022 | | 4,766,262 | | | | | | | | 106,048 | | | |
| 9152 | Miami Beach | FL | | 11/01/2022 | | 13,985,188 | | | | | | | | 183,309 | | | |
| 9154 | Sarasota | FL | | 10/18/2022 | | 4,519,482 | | | | | | | | 68,006 | | | |
| 9156 | Tumwater | WA | | 10/18/2022 | | 2,988,616 | | | | | | | | 140,235 | | | |
| 9157 | Venice | CA | | 11/03/2022 | | 5,993,676 | | | | | | | | 78,273 | | | |
| 9160 | Woodinville | WA | | 10/21/2022 | | 12,478,694 | | | | | | | | 262,556 | | | |
| 9164 | Zebulon | NC | | 10/14/2022 | | 3,990,380 | | | | | | | | 118,676 | | | |
| 9165 | Vestal | NY | | 12/16/2022 | | 10,000,000 | | | | | | | | 133,986 | | | |
| 9169 | Tampa | FL | | 11/22/2022 | | 1,800,000 | | | | | | | | 22,646 | | | |
| 9171 | Centennial | CO | | 11/09/2022 | | 6,500,000 | | | | | | | | 90,657 | | | |
| 9173 | Houston | TX | | 10/26/2022 | | 13,484,515 | | | | | | | | 191,190 | | | |
| 9175 | Wexford | PA | | 10/31/2022 | | 9,734,652 | | | | | | | | 189,683 | | | |
| 9183 | Buena Park | CA | | 11/18/2022 | | 1,350,000 | | | | | | | | 18,863 | | | |
| 9185 | Philadelphia | PA | | 12/08/2022 | | 2,220,000 | | | | | | | | 27,364 | | | |
| 9187 | Lake Grove | OR | | 11/23/2022 | | 1,700,000 | | | | | | | | 33,069 | | | |
| 9196 | Las Vegas | NV | | 11/14/2022 | | 7,000,000 | | | | | | | | 90,050 | | | |
| 9200 | Cincinnati | OH | | 02/13/2023 | | | | | | | | | | 28,294 | | | |
| 9202 | Las Vegas | NV | | 12/01/2022 | | 4,500,000 | | | | | | | | 83,382 | | | |
| 9203 | Rancho Cucamonga | CA | | 12/01/2022 | | 4,500,000 | | | | | | | | 59,296 | | | |
| 9206 | Jacksonville | FL | | 12/29/2022 | | 2,100,000 | | | | | | | | 33,671 | | | |
| 9207 | Culver City | CA | | 06/26/2023 | | | | | | | | | | 51,140 | | | |
| 9208 | Tucson | AZ | | 12/13/2022 | | 975,000 | | | | | | | | 15,123 | | | |
| 9210 | Lynchburg | VA | | 12/08/2022 | | 3,600,000 | | | | | | | | 61,911 | | | |
| 9213 | Memphis | TN | | 12/16/2022 | | 1,900,000 | | | | | | | | 21,696 | | | |
| 9217 | Orlando | FL | | 12/30/2022 | | 20,000,000 | | | | | | | | 216,703 | | | |
| 9218 | St George | UT | | 12/27/2022 | | 8,300,000 | | | | | | | | 84,486 | | | |
| 9219 | Essington | PA | | 12/20/2022 | | 7,300,000 | | | | | | | | 109,184 | | | |
| 9222 | Covina | CA | | 12/14/2022 | | 4,000,000 | | | | | | | | 48,755 | | | |
| 9224 | Union | NJ | | 12/23/2022 | | 2,000,000 | | | | | | | | 31,069 | | | |
| 9225 | Bellflower | CA | | 12/23/2022 | | 2,500,000 | | | | | | | | 28,071 | | | |
| 9241 | Memphis | TN | | 03/08/2023 | | | | | | | | | | 69,468 | | | |
| 9243 | Alexandria | LA | | 12/29/2022 | | 1,000,000 | | | | | | | | 14,529 | | | |
| 9245 | Los Angeles | CA | | 02/01/2023 | | | | | | | | | | 66,590 | | | |
| 9246 | Los Angeles | CA | | 02/01/2023 | | | | | | | | | | 88,787 | | | |
| 9247 | Dallas | TX | | 01/30/2023 | | | | | | | | | | 35,465 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 9251 | Monroe | WA | | 02/01/2023 | | | | | | | | | | 33,214 | | | |
| 9257 | Shelbyville | KY | | 02/28/2023 | | | | | | | | | | 23,281 | | | |
| 9258 | Cleveland | OH | | 03/13/2023 | | | | | | | | | | 25,273 | | | |
| 9259 | Moraine | OH | | 01/31/2023 | | | | | | | | | | 10,189 | | | |
| 9260 | Falconer | NY | | 01/31/2023 | | | | | | | | | | 16,728 | | | |
| 9262 | Naperville | IL | | 03/03/2023 | | | | | | | | | | 17,195 | | | |
| 9263 | Santa Barbara | CA | | 02/21/2023 | | | | | | | | | | 19,699 | | | |
| 9264 | Florence | KY | | 03/16/2023 | | | | | | | | | | 123,629 | | | |
| 9265 | Signal Hill | CA | | 02/24/2023 | | | | | | | | | | 104,919 | | | |
| 9266 | Gardena | CA | | 02/24/2023 | | | | | | | | | | 163,800 | | | |
| 9267 | Los Angeles | CA | | 02/24/2023 | | | | | | | | | | 129,025 | | | |
| 9273 | East Troy | WI | | 04/14/2023 | | | | | | | | | | 124,204 | | | |
| 9275 | Madison | AL | | 02/22/2023 | | | | | | | | | | 42,145 | | | |
| 9276 | Fredericksburg | VA | | 03/27/2023 | | | | | | | | | | 51,759 | | | |
| 9278 | Carpinteria | CA | | 02/23/2023 | | | | | | | | | | 77,486 | | | |
| 9280 | Pensacola | FL | | 02/28/2023 | | | | | | | | | | 57,618 | | | |
| 9286 | Pooler | GA | | 03/01/2023 | | | | | | | | | | 34,253 | | | |
| 9287 | Sanford | FL | | 05/12/2023 | | | | | | | | | | 45,658 | | | |
| 9288 | Carlsbad | CA | | 03/10/2023 | | | | | | | | | | 57,498 | | | |
| 9289 | Gadsden | AL | | 03/27/2023 | | | | | | | | | | 50,018 | | | |
| 9291 | Mobile | AL | | 04/06/2023 | | | | | | | | | | 17,155 | | | |
| 9292 | Commerce | CA | | 03/23/2023 | | | | | | | | | | 64,715 | | | |
| 9293 | Miami | FL | | 03/14/2023 | | | | | | | | | | 23,710 | | | |
| 9295 | Reno | NV | | 10/05/2023 | | | | | | | | | | 17,681 | | | |
| 9300 | Charlotte | NC | | 03/29/2023 | | | | | | | | | | 20,428 | | | |
| 9303 | Strongsville | OH | | 05/17/2023 | | | | | | | | | | 221,969 | | | |
| 9306 | Stafford | TX | | 03/17/2023 | | | | | | | | | | 60,516 | | | |
| 9312 | Wellington | FL | | 04/11/2023 | | | | | | | | | | 77,022 | | | |
| 9313 | Chicago | IL | | 04/19/2023 | | | | | | | | | | 63,102 | | | |
| 9317 | Monroe | MI | | 05/05/2023 | | | | | | | | | | 45,618 | | | |
| 9318 | Ontario | CA | | 04/03/2023 | | | | | | | | | | 75,542 | | | |
| 9327 | Baldwin Park | CA | | 03/15/2023 | | | | | | | | | | 61,902 | | | |
| 9332 | Buffalo | NY | | 06/08/2023 | | | | | | | | | | 26,544 | | | |
| 9335 | Blue Ash | OH | | 04/12/2023 | | | | | | | | | | 29,912 | | | |
| 9340 | Marco Island | FL | | 04/27/2023 | | | | | | | | | | 13,756 | | | |
| 9342 | Salisbury | NC | | 05/17/2023 | | | | | | | | | | 7,828 | | | |
| 9344 | Salt Lake City | UT | | 04/24/2023 | | | | | | | | | | 34,055 | | | |
| 9346 | Hillsboro | OR | | 04/18/2023 | | | | | | | | | | 19,224 | | | |
| 9347 | Mount Vernon | WA | | 05/12/2023 | | | | | | | | | | 33,310 | | | |
| 9349 | El Segundo | CA | | 03/31/2023 | | | | | | | | | | 8,344 | | | |
| 9360 | Peru | IL | | 04/26/2023 | | | | | | | | | | 13,914 | | | |
| 9370 | Shermans Dale | PA | | 04/13/2023 | | | | | | | | | | 59,804 | | | |
| 9374 | Oswego | IL | | 05/26/2023 | | | | | | | | | | 4,884 | | | |
| 9376 | Purcellville | VA | | 05/22/2023 | | | | | | | | | | 13,913 | | | |
| 9381 | Orange | CA | | 05/25/2023 | | | | | | | | | | 61,021 | | | |
| 9382 | Stanton | CA | | 05/25/2023 | | | | | | | | | | 16,639 | | | |
| 9385 | Wyomissing | PA | | 05/31/2023 | | | | | | | | | | 20,073 | | | |
| 9387 | Kennesaw | GA | | 06/14/2023 | | | | | | | | | | 14,293 | | | |
| 9388 | Jacksonville | FL | | 07/25/2023 | | | | | | | | | | 21,649 | | | |
| 9389 | Loma Linda | CA | | 07/03/2023 | | | | | | | | | | 111,086 | | | |
| 9390 | Tulare | CA | | 05/30/2023 | | | | | | | | | | 13,404 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 9391 | Novi | MI | | 06/23/2023 | | | | | | | | | | 13,969 | | | |
| 9395 | Santee | CA | | 07/07/2023 | | | | | | | | | | 18,751 | | | |
| 9397 | Raleigh | NC | | 07/19/2023 | | | | | | | | | | 48,709 | | | |
| 9398 | San Diego | CA | | 06/09/2023 | | | | | | | | | | 44,937 | | | |
| 9401 | Van Nuys | CA | | 05/25/2023 | | | | | | | | | | 13,503 | | | |
| 9402 | Kirkland | WA | | 07/17/2023 | | | | | | | | | | 129,800 | | | |
| 9403 | McAllen | TX | | 05/04/2023 | | | | | | | | | | 16,945 | | | |
| 9405 | Austin | TX | | 05/31/2023 | | | | | | | | | | 22,051 | | | |
| 9409 | Corona | CA | | 06/30/2023 | | | | | | | | | | 8,745 | | | |
| 9410 | Anaheim | CA | | 06/30/2023 | | | | | | | | | | 11,186 | | | |
| 9411 | Anaheim | CA | | 06/30/2023 | | | | | | | | | | 16,761 | | | |
| 9413 | Charlotte | NC | | 07/05/2023 | | | | | | | | | | 14,109 | | | |
| 9429 | Thousand Palms | CA | | 06/22/2023 | | | | | | | | | | 11,987 | | | |
| 9434 | Simi Valley | CA | | 06/15/2023 | | | | | | | | | | 8,926 | | | |
| 9435 | Santa Barbara | CA | | 06/16/2023 | | | | | | | | | | 4,556 | | | |
| 9437 | Tucson | AZ | | 07/13/2023 | | | | | | | | | | 44,624 | | | |
| 9438 | Port Wentworth | GA | | 07/11/2023 | | | | | | | | | | 59,772 | | | |
| 9439 | Chino | CA | | 07/07/2023 | | | | | | | | | | 28,432 | | | |
| 9440 | Redondo Beach | CA | | 06/22/2023 | | | | | | | | | | 21,963 | | | |
| 9441 | Santa Barbara | CA | | 06/30/2023 | | | | | | | | | | 26,884 | | | |
| 9442 | Houston | TX | | 05/18/2023 | | | | | | | | | | 15,919 | | | |
| 9455 | Baltimore | MD | | 06/30/2023 | | | | | | | | | | 8,876 | | | |
| 9457 | Bowmansville | NY | | 06/02/2023 | | | | | | | | | | 24,923 | | | |
| 9459 | San Francisco | CA | | 06/30/2023 | | | | | | | | | | 13,017 | | | |
| 9460 | Raleigh | NC | | 07/20/2023 | | | | | | | | | | 24,425 | | | |
| 9462 | Simi Valley | CA | | 06/30/2023 | | | | | | | | | | 14,474 | | | |
| 9463 | Whites Creek | TN | | 07/12/2023 | | | | | | | | | | 43,873 | | | |
| 9471 | Brooklyn | NY | | 05/26/2023 | | | | | | | | | | 15,471 | | | |
| 9473 | Brea | CA | | 07/13/2023 | | | | | | | | | | 46,556 | | | |
| 9477 | New York | NY | | 07/14/2023 | | | | | | | | | | 18,656 | | | |
| 9482 | Pomona | CA | | 08/25/2023 | | | | | | | | | | 9,090 | | | |
| 9484 | Glendale | AZ | | 07/12/2023 | | | | | | | | | | 42,594 | | | |
| 9485 | Los Angeles | CA | | 07/14/2023 | | | | | | | | | | 8,037 | | | |
| 9486 | Flagstaff | AZ | | 08/09/2023 | | | | | | | | | | 36,102 | | | |
| 9487 | Watsonville | CA | | 08/14/2023 | | | | | | | | | | 6,814 | | | |
| 9489 | West Hollywood | CA | | 07/14/2023 | | | | | | | | | | 6,023 | | | |
| 9490 | Phoenix | AZ | | 06/29/2023 | | | | | | | | | | 31,218 | | | |
| 9492 | Redford | MI | | 08/04/2023 | | | | | | | | | | 5,652 | | | |
| 9493 | Littleton | CO | | 07/13/2023 | | | | | | | | | | 11,551 | | | |
| 9494 | Centennial | CO | | 07/13/2023 | | | | | | | | | | 18,540 | | | |
| 9496 | Norcross | GA | | 07/28/2023 | | | | | | | | | | 48,255 | | | |
| 9497 | Los Angeles | CA | | 06/30/2023 | | | | | | | | | | 9,231 | | | |
| 9498 | Las Vegas | NV | | 07/21/2023 | | | | | | | | | | 61,237 | | | |
| 9499 | San Diego | CA | | 08/07/2023 | | | | | | | | | | 84,199 | | | |
| 9500 | Metairie | LA | | 07/31/2023 | | | | | | | | | | 68,424 | | | |
| 9501 | Calumet City | IL | | 07/17/2023 | | | | | | | | | | 9,430 | | | |
| 9509 | Moreno Valley | CA | | 07/18/2023 | | | | | | | | | | 18,680 | | | |
| 9510 | Van Nuys | CA | | 07/18/2023 | | | | | | | | | | 9,387 | | | |
| 9515 | Colorado Springs | CO | | 07/14/2023 | | | | | | | | | | 9,378 | | | |
| 9516 | Philadelphia | PA | | 08/11/2023 | | | | | | | | | | 32,563 | | | |
| 9519 | Daytona Beach | FL | | 08/16/2023 | | | | | | | | | | 22,759 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 9520 | McAllen | TX | | 08/16/2023 | | | | | | | | | | 45,751 | | | |
| 9524 | Long Island City | NY | | 08/15/2023 | | | | | | | | | | 111,883 | | | |
| 9525 | Tampa | FL | | 07/28/2023 | | | | | | | | | | 14,740 | | | |
| 9526 | Santa Monica | CA | | 07/20/2023 | | | | | | | | | | 11,547 | | | |
| 9528 | Houston | TX | | 08/04/2023 | | | | | | | | | | 17,116 | | | |
| 9529 | Kent | OH | | 07/31/2023 | | | | | | | | | | 49,560 | | | |
| 9530 | Provo | UT | | 09/11/2023 | | | | | | | | | | 43,109 | | | |
| 9532 | Cedar Hill | TX | | 08/23/2023 | | | | | | | | | | 20,137 | | | |
| 9533 | Riverdale | IL | | 08/23/2023 | | | | | | | | | | 11,997 | | | |
| 9534 | Burleson | TX | | 08/23/2023 | | | | | | | | | | 6,427 | | | |
| 9535 | San Diego | CA | | 08/08/2023 | | | | | | | | | | 13,664 | | | |
| 9536 | Brunswick | ME | | 06/28/2023 | | | | | | | | | | 20,571 | | | |
| 9538 | Arvada | CO | | 07/27/2023 | | | | | | | | | | 10,358 | | | |
| 9540 | Birmingham | MI | | 09/07/2023 | | | | | | | | | | 3,855 | | | |
| 9541 | Alameda | CA | | 09/19/2023 | | | | | | | | | | 25,959 | | | |
| 9542 | New York | NY | | 08/10/2023 | | | | | | | | | | 21,948 | | | |
| 9543 | Seattle | WA | | 06/29/2023 | | | | | | | | | | 52,432 | | | |
| 9553 | Memphis | TN | | 08/25/2023 | | | | | | | | | | 15,206 | | | |
| 9554 | Muncie | IN | | 08/25/2023 | | | | | | | | | | 2,929 | | | |
| 9555 | Baytown | TX | | 08/16/2023 | | | | | | | | | | 11,960 | | | |
| 9558 | Honolulu | HI | | 09/18/2023 | | | | | | | | | | 21,525 | | | |
| 9563 | Fairless Hills | PA | | 09/01/2023 | | | | | | | | | | 51,037 | | | |
| 9564 | Newport Beach | CA | | 07/31/2023 | | | | | | | | | | 17,736 | | | |
| 9566 | Woodridge | IL | | 07/21/2023 | | | | | | | | | | 6,902 | | | |
| 9568 | Roselle | NJ | | 08/11/2023 | | | | | | | | | | 25,402 | | | |
| 9571 | Temecula | CA | | 08/22/2023 | | | | | | | | | | 61,178 | | | |
| 9575 | Sparta | NC | | 08/01/2023 | | | | | | | | | | 23,374 | | | |
| 9581 | Hickory | NC | | 09/26/2023 | | | | | | | | | | 6,885 | | | |
| 9583 | Oklahoma City | OK | | 09/19/2023 | | | | | | | | | | 1,852 | | | |
| 9585 | Pflugerville | TX | | 09/25/2023 | | | | | | | | | | 33,849 | | | |
| 9586 | Greenville | SC | | 09/15/2023 | | | | | | | | | | 11,920 | | | |
| 9590 | Dania Beach | FL | | 10/17/2023 | | | | | | | | | | 7,186 | | | |
| 9591 | Marysville | WA | | 09/28/2023 | | | | | | | | | | 6,756 | | | |
| 9595 | Waunakee | WI | | 10/13/2023 | | | | | | | | | | 7,309 | | | |
| 9596 | Mequon | WI | | 10/13/2023 | | | | | | | | | | 5,623 | | | |
| 9598 | San Diego | CA | | 09/25/2023 | | | | | | | | | | 2,395 | | | |
| 9600 | Lake St Louis | MO | | 10/26/2023 | | | | | | | | | | 5,010 | | | |
| 9603 | Danville | VA | | 10/31/2023 | | | | | | | | | | 10,624 | | | |
| 9613 | Lexington | KY | | 10/04/2023 | | | | | | | | | | 5,060 | | | |
| 9614 | Portland | OR | | 11/01/2023 | | | | | | | | | | 8,063 | | | |
| 9628 | Melbourne | FL | | 09/19/2023 | | | | | | | | | | 3,473 | | | |
| 9645 | Yucca Valley | CA | | 10/27/2023 | | | | | | | | | | 1,343 | | | |
| 9646 | Midland | TX | | 11/01/2023 | | | | | | | | | | 8,360 | | | |
| 9649 | Columbus | IN | | 11/08/2023 | | | | | | | | | | 12,664 | | | |
| 9650 | Bellflower | CA | | 10/05/2023 | | | | | | | | | | 5,080 | | | |
| 9651 | Austin | TX | | 10/27/2023 | | | | | | | | | | 2,329 | | | |
| 9653 | Colleyville | TX | | 10/10/2023 | | | | | | | | | | 5,157 | | | |
| 9654 | San Bernadino | CA | | 10/06/2023 | | | | | | | | | | 25,595 | | | |
| 9657 | Leander | TX | | 10/25/2023 | | | | | | | | | | 6,522 | | | |
| 9672 | Irving | TX | | 10/30/2023 | | | | | | | | | | 2,793 | | | |
| 9676 | Jacksonville | FL | | 11/03/2023 | | | | | | | | | | 11,079 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| PPE22FT45SYA | Jacksonville | FL | | 05/11/2022 | | 12,500,000 | | | | | | | | 28,590 | | | |
| PPE62NQV2SYA | Jacksonville | FL | | 04/06/2021 | | 12,500,000 | | | | | | | | 189,204 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 6,739,417,659 | | 20,982 | | | 20,982 | | | 307,127,162 | | | |
| 0599999 - Totals | | | | | | 7,002,744,762 | | 20,982 | | | 20,982 | | | 571,954,264 | | | |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 53079Q-AD-9 | LIBERTY MUTUAL INSURANCE CO | | | MA | LIBERTY MUTUAL INSURANCE CO | 2.A FE | 01/11/2013 | | 5,517,400 | 10,994,600 | 8,785,648 | | 178 | | | | 769,700 | | 0.000 |
| 668138-AC-4 | NORTHWESTERN MUTUAL LIFE INSURANCE CO | | | WI | NORTHWESTERN MUTUAL LIFE INSURANCE CO | 1.C FE | 09/20/2019 | | 4,098,968 | 3,185,334 | 4,107,111 | | 2,006 | | | | 154,498 | | 0.000 |
| 2799999. Surplus Debentures, etc - Unaffiliated | | | | | | | | | 9,616,368 | 14,179,934 | 12,892,759 | | 2,184 | | | | 924,198 | | XXX |
| 000000-00-0 | LIHTC-Boston XXXII | | BOSTON | MA | LEHMAN BROTHERS, INC. | | 12/28/2006 | | 25,000,000 | 291,021 | 25,060 | | (274,301) | | | | | | 7.600 |
| 000000-00-0 | LIHTC-PNC | | PORTLAND | OR | Direct | | 06/27/2007 | | 16,283,831 | 93,260 | 181,492 | | (178,819) | | | | | | 8.900 |
| 000000-00-0 | LIHTC-USA Stimulus | | GREENWICH | CT | Direct | | 03/05/2010 | | 24,999,998 | 656,298 | 1,217,144 | | (250,335) | | | | | | 22.200 |
| 000000-00-0 | LIHTC-Alliant Fund 60 | | WOODLAND HILLS | CA | Direct | | 08/06/2010 | | 30,000,000 | 1,241,306 | 883,011 | | (552,626) | | | | | | 49.500 |
| 000000-00-0 | LIHTC-Countryside XIX | | BOSTON | MA | Direct | | 10/12/2010 | | 23,416,470 | 556,720 | 559,915 | | (126,453) | | | | | | 49.500 |
| 000000-00-0 | LIHTC-Sterling Fund 51 | | MANHASSETT | NY | Direct | | 01/31/2011 | | 17,093,684 | 335,954 | 301,382 | | (93,451) | | | | | 67,446 | 27.500 |
| 000000-00-0 | LIHTC-HCP Fund 2011-1 | | ALEXANDRIA | VA | Direct | | 09/06/2011 | | 22,000,000 | 932,132 | 1,137,411 | | (267,138) | | | | | | 49.900 |
| 000000-00-0 | LIHTC-Countryside XX | | BOSTON | MA | Direct | | 12/22/2011 | | 22,662,085 | 487,366 | 518,432 | | (459,135) | | | | | | 34.000 |
| 000000-00-0 | LIHTC-Alliant Fund 74 | | PALM BEACH | FL | Direct | | 12/19/2013 | | 30,000,000 | 1,711,794 | 3,483,117 | | (2,261,439) | | | | | 953,125 | 100.000 |
| 000000-00-0 | LIHTC-Centerline XI | | NEW YORK | NY | Direct | | 11/14/2017 | | 13,863,500 | 9,621 | 989 | | (687,444) | | | | | 248,000 | 100.000 |
| 000000-00-0 | LIHTC-Richman 140 | | GREENWICH | CT | Direct | | 06/28/2022 | | 35,000,000 | 28,402,376 | 27,651,170 | | (762,049) | | | | | 25,959,773 | 100.000 |
| 000000-00-0 | LIHTC-Richman 147 | | GREENWICH | CT | Direct | | 12/08/2022 | | 20,000,000 | 24,074,873 | 18,448,930 | | (1,662) | | | | | 19,065,407 | |
| 000000-00-0 | LIHTC-Red Stone | | New York | NY | Direct | | 12/12/2023 | | 30,000,000 | 5,790,984 | 26,898,887 | | (11,882) | | | | | 27,056,368 | |
| 3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 310,319,568 | 64,583,705 | 81,306,940 | | (5,926,734) | | | | | 73,350,119 | XXX |
| 000000-00-0 | HCP FUND 2011-1 GEORGIA | | SAN FRANCISCO | CA | Direct | | 11/28/2011 | | 389,444 | 64,308 | 24,334 | | (3,348) | | | | | | 12.200 |
| 4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 389,444 | 64,308 | 24,334 | | (3,348) | | | | | | XXX |
| 000000-00-0 | VPC Asset Backed Opportunistic Credit Fund, L.P. | | | US | VPC Asset Backed Opportunistic Credit Fu | | 05/04/2022 | | 4,729,248 | 5,127,289 | 4,729,248 | | | | | | | | 0.000 |
| 000000-00-0 | Churchill JR Capital Opp RN Feeder Fund II, L.P. | | | US | Churchill Junior Capital Opportunities R | | 01/20/2023 | | 9,733,244 | 11,140,757 | 11,140,757 | 1,407,512 | | | | | | | 0.000 |
| 51075L-AN-6 | LSHR IV EQT | | | CYM | LSHR IV EQT - CDO | | 10/01/2021 | | 3,758,990 | 3,348,711 | 3,348,711 | 1,294,772 | | | | | | | 0.000 |
| 000000-00-0 | Gryphon Junior Capital III Rated Feeder Fund | | | US | Gryphon Junior Capital III Rated Feeder Fund | | 12/12/2023 | | 1,522,561 | 1,522,561 | 1,522,561 | | | | | | | | 0.000 |
| 4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated | | | | | | | | | 19,744,043 | 21,139,318 | 20,741,277 | 2,702,284 | | | | | | | XXX |
| 75932V-20-5 | REIGN EXCHANGE LTD EQUITY | | | CYM | REIGN EXCHANGE LTD EQUITY | | 12/14/2022 | | 3,276,001 | 4,375,800 | 3,276,001 | | | | | | | | 0.000 |
| 5099999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Preferred Stock - Unaffiliated | | | | | | | | | 3,276,001 | 4,375,800 | 3,276,001 | | | | | | | | XXX |
| 000000-00-0 | KKR Credit LP | | | US | Limited Partnership investing in various | | 04/12/2019 | | 153,123,390 | 180,905,563 | 180,905,569 | 17,685,741 | | | | | | | 0.000 |
| 000000-00-0 | KKR Various Investments Fund | | | US | KKR Various Investments Fund | | 05/08/2019 | | 256,591,563 | 297,236,295 | 297,236,295 | 18,768,678 | | | | | | | 0.000 |
| 000000-00-0 | InfraBridge Global Infrastructure Fund II A LP | | | LUX | InfraBridge Global Infrastructure Fund I | | 03/16/2020 | | 30,743,917 | 25,196,348 | 25,196,348 | (5,779,230) | | | | | | | 0.000 |
| 000000-00-0 | AMFAM VC Fund IV, LP | | | US | AMFAM VC Fund IV, LP | | 05/27/2022 | | 1,980,400 | 1,970,316 | 1,970,316 | 47,840 | | | | | | | 0.000 |
| 5899999. Any Other Class of Assets - Unaffiliated | | | | | | | | | 442,439,270 | 505,308,522 | 505,308,528 | 30,723,029 | | | | | | | XXX |
| 6099999. Total - Unaffiliated | | | | | | | | | 785,784,694 | 609,651,586 | 623,549,838 | 33,425,313 | (5,927,898) | | | | 924,198 | 73,350,119 | XXX |
| 6199999. Total - Affiliated | | | | | | | | | | | | | | | | | | | XXX |
| 6299999 - Totals | | | | | | | | | 785,784,694 | 609,651,586 | 623,549,838 | 33,425,313 | (5,927,898) | | | | 924,198 | 73,350,119 | XXX |

1.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | |
|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ | 1B ..$ | 1C ..$ 4,107,111 | 1D ..$ | 1E ..$ | 1F ..$ | 1G ..$ |
| 1B | 2A ...$ 8,785,648 | 2B ..$ | 2C ..$ | | | | |
| 1C | 3A ...$ | 3B ..$ | 3C ..$ | | | | |
| 1D | 4A ...$ | 4B ..$ | 4C ..$ | | | | |
| 1E | 5A ...$ | 5B ..$ | 5C ..$ | | | | |
| 1F | 6 .....$ | | | | | | |

# SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | STERLING CORPORATE PARTNERS | MANHASSETT | NY | Direct | 01/31/2011 | | | (836) | | |
| 000000-00-0 | LIHTC-Alliant Fund 74 | BOSTON | NY | Direct | 12/19/2013 | | | 54,658 | | |
| 000000-00-0 | Centerline XI | PALM BEACH | CT | Direct | 11/14/2017 | | | 4,503 | | |
| 000000-00-0 | Richman 140 | NEW YORK | CT | Direct | 06/28/2022 | | | 1,619,490 | | |
| 000000-00-0 | Richman 147 | GREENWICH | NY | Direct | 12/08/2022 | | | 5,468,275 | | |
| 000000-00-0 | LIHTC-Red Stone | PALM BEACH | FL | Direct | 12/12/2023 | | 26,910,769 | | | |
| 3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | 26,910,769 | 7,146,090 | | XXX |
| 000000-00-0 | VPC Asset Backed Opportunistic Credit Fund, L.P. | | US | VPC Asset Backed Opportunistic Credit Fu | 05/04/2022 | | | 2,034,253 | | 0.000 |
| 000000-00-0 | Churchill JR Capital Opp RN Feeder Fund II, L.P. | | US | Churchill Junior Capital Opportunities R | 01/20/2023 | | 7,381,333 | 2,351,911 | | 0.000 |
| 000000-00-0 | Gryphon Junior Capital III Rated Feeder Fund | | US | Gryphon Junior Capital III Rated Feeder Fund | 12/12/2023 | | 1,522,561 | | | 0.000 |
| 75932V-20-5 | REIGN EXCHANGE LTD EQUITY | | CYM | REIGN EXCHANGE LTD EQUITY | 12/14/2022 | | 3,276,001 | | | 0.000 |
| 4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated | | | | | | | 12,179,895 | 4,386,164 | | XXX |
| 000000-00-0 | KKR Various Investments Fund | | US | KKR Various Investments Fund | 05/08/2019 | | | 40,176,484 | | 0.000 |
| 000000-00-0 | InfraBridge Global Infrastructure Fund II A LP | | LUX | Various | 03/16/2020 | | | 5,033,481 | | 0.000 |
| 000000-00-0 | AMFAM VC Fund IV, LP | | US | AMFAM VC Fund IV, LP | 05/27/2022 | | | 1,426,850 | | 0.000 |
| 5899999. Any Other Class of Assets - Unaffiliated | | | | | | | | 46,636,815 | | XXX |
| 6099999. Total - Unaffiliated | | | | | | | 39,090,664 | 58,169,069 | | XXX |
| 6199999. Total - Affiliated | | | | | | | | | | XXX |
| 6299999 - Totals | | | | | | | 39,090,664 | 58,169,069 | | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase/ (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | CREA XXXVII | BOSTON | MA | Direct | 09/13/2013 | 12/31/2023 | 1,754,641 | | (73,693) | | | (73,693) | | 1,680,948 | 404,782 | | (1,276,166) | (1,276,166) | |
| 000000-00-0 | HI-200 West 9th | | US | Direct | 12/31/2015 | 07/30/2023 | | | | | | | | | 4,658 | | 4,658 | 4,658 | |
| 000000-00-0 | HI-2 East 7th | | US | Direct | 04/30/2015 | 09/30/2023 | | | | | | | | | 100,047 | | 100,047 | 100,047 | |
| 000000-00-0 | HI-829 Market | | US | Direct | 04/30/2016 | 09/30/2023 | | | | | | | | | 67,292 | | 67,292 | 67,292 | |
| 000000-00-0 | Solar 2016-7 | St. Louis | MO | Direct | 06/30/2016 | 12/30/2022 | | | | | | | | | 288,864 | | 288,864 | 288,864 | |
| 000000-00-0 | Solar 2015-7 | St. Louis | MO | Direct | 11/02/2015 | 12/30/2022 | | | | | | | | | 1,042,195 | | 1,042,195 | 1,042,195 | |
| 3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | 1,754,641 | | (73,693) | | | (73,693) | | 1,680,948 | 1,907,838 | | 226,890 | 226,890 | |
| 000000-00-0 | ST-Georgia | | | | | 09/30/2023 | | | | | | | | | 100 | | 100 | 100 | |
| 4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | | | | | | | 100 | | 100 | 100 | |
| 000000-00-0 | KKR Credit LP | | US | Limited Partnership investing in various | 04/12/2019 | 12/11/2023 | 49,364,893 | | | | | | | 49,364,893 | 49,364,893 | | | | |
| 000000-00-0 | KKR Various Investments Fund | | US | KKR Various Investments Fund | 05/08/2019 | 12/31/2023 | 10,962,969 | | | | | | | 10,962,969 | 20,590,023 | | 9,627,054 | 9,627,054 | |
| 000000-00-0 | InfraBridge Global Infrastructure Fund II A LP | | LUX | Various | 03/16/2020 | 09/06/2023 | 132,224 | | | | | | | 132,224 | 155,321 | | 23,097 | 23,097 | |
| 000000-00-0 | AMFAM VC Fund IV, LP | | US | Return of Capital | 05/27/2022 | 07/17/2023 | 165,544 | | | | | | | 165,544 | 165,544 | | | | |
| 5899999. Any Other Class of Assets - Unaffiliated | | | | | | | 60,625,630 | | | | | | | 60,625,630 | 70,275,781 | | 9,650,151 | 9,650,151 | |
| 6099999. Total - Unaffiliated | | | | | | | 62,380,271 | | (73,693) | | | (73,693) | | 62,306,578 | 72,183,719 | | 9,877,141 | 9,877,141 | |
| 6199999. Total - Affiliated | | | | | | | | | | | | | | | | | | | |
| 6299999 - Totals | | | | | | | 62,380,271 | | (73,693) | | | (73,693) | | 62,306,578 | 72,183,719 | | 9,877,141 | 9,877,141 | |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 302155-BC-9 | DY8 LEASING LLC | | | 1 | 1.A | 2,500,001 | 97.2560 | 2,431,400 | 2,500,000 | 2,500,462 | | (216) | | | 2.565 | 2.546 | FMAN | 6,234 | 62,668 | 12/03/2013 | 12/10/2025 |
| 71654Q-BL-5 | PETROLEOS MEXICANOS | | C | 1 | 1.A | 2,271,000 | 98.0910 | 2,227,647 | 2,271,000 | 2,271,003 | | (19) | | | 2.830 | 2.814 | FA | 24,280 | 64,269 | 09/10/2013 | 02/15/2024 |
| 912810-EW-4 | UNITED STATES TREASURY | SD | | | 1.A | 55,699 | 103.1563 | 51,578 | 50,000 | 50,855 | | (372) | | | 6.000 | 5.139 | FA | 1,133 | 3,000 | 07/21/2003 | 02/15/2026 |
| 912810-TV-0 | UNITED STATES TREASURY | | | | 1.A | 10,674,609 | 112.4688 | 11,246,875 | 10,000,000 | 10,674,037 | | (573) | | | 4.750 | 4.345 | MN | 61,332 | | 12/11/2023 | 11/15/2053 |
| 912810-TW-8 | UNITED STATES TREASURY | | | | 1.A | 10,475,781 | 107.4531 | 10,745,313 | 10,000,000 | 10,474,783 | | (998) | | | 4.750 | 4.389 | MN | 61,332 | | 12/06/2023 | 11/15/2043 |
| 912828-D5-6 | UNITED STATES TREASURY | SD | | | 1.A | 108,728 | 98.3516 | 108,187 | 110,000 | 109,911 | | 141 | | | 2.375 | 2.508 | FA | 987 | 2,613 | 08/15/2014 | 08/15/2024 |
| 912828-K7-4 | UNITED STATES TREASURY | | | | 1.A | 147,598 | 96.2305 | 144,346 | 150,000 | 149,724 | | 166 | | | 2.000 | 2.116 | FA | 1,133 | 3,000 | 09/21/2015 | 08/15/2025 |
| 912828-P4-6 | UNITED STATES TREASURY | SD | | | 1.A | 4,300,230 | 94.7891 | 4,123,324 | 4,350,000 | 4,338,685 | | 5,187 | | | 1.625 | 1.750 | FA | 26,700 | 70,688 | 04/15/2016 | 02/15/2026 |
| 912828-P4-6 | UNITED STATES TREASURY | | | | 1.A | 39,442 | 94.7891 | 37,916 | 40,000 | 39,377 | | 283 | | | 1.625 | 2.382 | FA | 246 | 650 | 04/20/2016 | 02/15/2026 |
| 912828-U2-4 | UNITED STATES TREASURY | | | | 1.A | 47,569 | 94.5547 | 47,277 | 50,000 | 49,636 | | 121 | | | 2.000 | 2.263 | MN | 129 | 1,000 | 12/27/2016 | 11/15/2026 |
| 912828-YS-3 | UNITED STATES TREASURY | | | | 1.A | 82,688,133 | 89.2813 | 77,469,341 | 86,770,000 | 83,534,255 | | 495,245 | | | 1.750 | 2.434 | MN | 196,067 | 1,505,350 | 06/06/2023 | 11/15/2029 |
| 91282C-GE-5 | UNITED STATES TREASURY | | | | 1.A | 1,013,811 | 99.2578 | 1,007,467 | 1,015,000 | 1,014,176 | | 366 | | | 3.875 | 3.917 | JJ | 18,169 | 19,666 | 01/31/2023 | 01/15/2026 |
| 91282C-GM-7 | UNITED STATES TREASURY | | | | 1.A | 16,212,461 | 97.0156 | 17,074,750 | 17,600,000 | 16,242,677 | | 39,638 | 1,474,978 | | 3.500 | 4.540 | FA | 232,674 | 308,000 | 05/05/2023 | 02/15/2033 |
| 91282C-GZ-8 | UNITED STATES TREASURY | | | | 1.A | 18,531,563 | 97.7734 | 19,359,141 | 19,800,000 | 18,574,124 | | 56,932 | 1,372,987 | | 3.500 | 4.640 | AO | 118,038 | 346,500 | 05/15/2023 | 04/30/2030 |
| 91282C-HC-8 | UNITED STATES TREASURY | | | | 1.A | 13,202,749 | 96.0313 | 13,886,119 | 14,460,000 | 13,230,092 | | 37,036 | 640,768 | | 3.375 | 4.495 | MN | 63,014 | 244,013 | 08/02/2023 | 05/15/2033 |
| 91282C-HJ-3 | UNITED STATES TREASURY | | | | 1.A | 3,796,250 | 99.1406 | 3,965,625 | 4,000,000 | 3,802,939 | | 8,791 | 135,537 | | 3.750 | 4.637 | JD | 75,412 | | 07/05/2023 | 06/30/2030 |
| 91282C-HK-0 | UNITED STATES TREASURY | | | | 1.A | 3,966,250 | 100.4844 | 4,019,375 | 4,000,000 | 3,969,282 | | 3,034 | | | 4.000 | 4.189 | JD | 80,440 | | 07/05/2023 | 06/30/2028 |
| 91282C-HR-5 | UNITED STATES TREASURY | | | | 1.B FE | 8,187,891 | 100.5938 | 8,550,469 | 8,500,000 | 8,198,007 | | 11,815 | 230,137 | | 4.000 | 4.632 | JJ | 142,283 | | 08/02/2023 | 07/31/2030 |
| 91282C-HT-1 | UNITED STATES TREASURY | | | | 1.A FE | 6,093,859 | 99.9375 | 6,396,000 | 6,400,000 | 6,100,624 | | 6,764 | | | 3.875 | 4.478 | FA | 93,674 | | 11/06/2023 | 08/15/2033 |
| 91282C-HW-4 | UNITED STATES TREASURY | | | | 1.A FE | 31,068,488 | 101.2969 | 31,300,734 | 30,900,000 | 31,073,625 | | 5,136 | | | 4.125 | 4.026 | FA | 430,711 | | 12/29/2023 | 08/31/2030 |
| 91282C-JG-7 | UNITED STATES TREASURY | | | | 1.A FE | 966,906 | 105.8281 | 1,005,367 | 950,000 | 966,645 | | (261) | | | 4.875 | 4.573 | AO | 7,888 | | 11/20/2023 | 10/31/2030 |
| 91282C-JJ-1 | UNITED STATES TREASURY | | | | 1.A FE | 21,207,977 | 105.0625 | 21,485,281 | 20,450,000 | 21,205,907 | | (2,069) | | | 4.500 | 4.041 | MN | 118,823 | | 12/26/2023 | 11/15/2033 |
| 91282C-JM-4 | UNITED STATES TREASURY | | | | 1.A FE | 11,305,313 | 102.8906 | 11,317,969 | 11,000,000 | 11,304,610 | | (702) | | | 4.375 | 3.913 | MN | 42,077 | | 12/21/2023 | 11/30/2030 |
| 91282C-JN-2 | UNITED STATES TREASURY | | | | 1.A FE | 328,191,602 | 102.3438 | 328,523,438 | 321,000,000 | 328,173,011 | | (18,591) | | | 4.375 | 3.871 | MN | 1,227,869 | | 12/29/2023 | 11/30/2028 |
| 91282C-JP-7 | UNITED STATES TREASURY | | | | 1.A FE | 380,359,609 | 101.0078 | 380,799,455 | 377,000,000 | 380,347,855 | | (11,754) | | | 4.375 | 4.052 | JD | 766,103 | | 12/29/2023 | 12/15/2026 |
| 91282C-JR-3 | UNITED STATES TREASURY | | | | 1.A | 9,967,578 | 99.5659 | 9,956,592 | 10,000,000 | 9,967,578 | | | | | 3.750 | 3.822 | JD | 2,060 | | 12/28/2023 | 12/31/2028 |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 967,381,097 | XXX | 967,280,983 | 963,366,000 | 968,363,879 | | 635,100 | 3,854,406 | | XXX | XXX | XXX | 3,798,809 | 2,631,415 | XXX | XXX |
| 36179M-EK-2 | G2 MA0138 - RMBS | | | 4 | 1.A | 181,245 | 96.9826 | 176,007 | 181,483 | 181,239 | | (1) | | | 2.500 | 2.513 | MON | 378 | 4,537 | 06/22/2012 | 06/20/2027 |
| 36202C-QX-4 | G2 002270 - RMBS | | | 4 | 1.A | 1,089 | 102.1221 | 1,101 | 1,078 | 1,077 | | (1) | | | 8.000 | 7.844 | MON | 7 | 86 | 09/14/2000 | 08/20/2026 |
| 36202F-BK-1 | G2 004542 - RMBS | | | 4 | 1.A | 147,354 | 103.6349 | 145,212 | 140,119 | 146,509 | | (525) | | | 5.500 | 4.387 | MON | 642 | 7,707 | 09/30/2009 | 09/20/2039 |
| 3620A2-T5-5 | GN 717072 - RMBS | | | 4 | 1.A | 299,631 | 101.8274 | 300,643 | 295,248 | 299,936 | | (315) | | | 5.000 | 4.666 | MON | 1,230 | 14,762 | 06/23/2009 | 05/15/2039 |
| 3620AC-6M-1 | GN 726376 - RMBS | | | 4 | 1.A | 5,767 | 101.8513 | 5,618 | 5,516 | 5,832 | | (3) | | | 5.000 | 3.836 | MON | 23 | 276 | 11/20/2009 | 10/15/2039 |
| 36295P-U2-6 | GN 676601 - RMBS | | | 4 | 1.A | 88,746 | 106.6200 | 89,811 | 84,235 | 88,326 | | (234) | | | 6.500 | 5.378 | MON | 456 | 5,424 | 05/05/2009 | 11/15/2037 |
| 36295Q-KU-3 | GN 677207 - RMBS | | | 4 | 1.A | 9,772 | 107.3748 | 10,155 | 9,457 | 9,614 | | (10) | | | 6.500 | 6.145 | MON | 51 | 615 | 09/17/2008 | 08/15/2038 |
| 36296F-MQ-3 | GN 689867 - RMBS | | | 4 | 1.A | 55,248 | 104.7952 | 56,007 | 53,444 | 55,452 | | 37 | | | 6.500 | 5.572 | MON | 289 | 3,474 | 09/16/2008 | 09/15/2038 |
| 36296N-W7-7 | GN 696470 - RMBS | | | 4 | 1.A | 5,669 | 104.6047 | 5,739 | 5,486 | 5,673 | | (7) | | | 6.500 | 5.776 | MON | 30 | 357 | 09/17/2008 | 08/15/2038 |
| 36296Q-3N-7 | GN 698405 - RMBS | | | 4 | 1.A | 545,715 | 101.7822 | 542,307 | 532,811 | 547,578 | | (436) | | | 5.000 | 4.412 | MON | 2,220 | 26,640 | 08/18/2009 | 07/15/2039 |
| 36297A-KW-2 | GN 706009 - RMBS | | | 4 | 1.A | 25,005 | 104.1885 | 25,293 | 24,276 | 25,115 | | (33) | | | 5.500 | 4.775 | MON | 111 | 1,335 | 02/10/2009 | 01/15/2039 |
| 38373S-LY-1 | GNR 0312D OZ - CMO/RMBS | | | 4 | 1.A | 183,416 | 101.6537 | 184,540 | 181,538 | 181,818 | | (35) | | | 5.250 | 5.171 | MON | 794 | 9,531 | 06/12/2003 | 02/20/2033 |
| 38376K-C9-0 | GNR 2009-091 MB - CMO/RMBS | | | 4 | 1.A | 354,123 | 99.1159 | 363,546 | 366,789 | 365,588 | | 471 | | | 4.000 | 4.466 | MON | 1,223 | 14,672 | 02/04/2010 | 10/16/2024 |
| 38376P-TU-4 | GNR 2009-125 MP - CMO/RMBS | | | 4 | 1.A | 6,423 | 99.0524 | 6,083 | 6,141 | 6,119 | | 9 | | | 4.000 | 4.527 | MON | 20 | 246 | 02/16/2010 | 12/16/2024 |
| 38376T-VX-7 | GNR 2010-006 EB - CMO/RMBS | | | 4 | 1.A | 83,231 | 99.2299 | 85,316 | 85,978 | 85,751 | | 85 | | | 4.000 | 4.439 | MON | 287 | 3,439 | 02/08/2010 | 01/16/2025 |
| 38376V-VN-4 | GNR 2010-017 B - CMO/RMBS | | | 4 | 1.A | 373,458 | 98.9581 | 286,711 | 289,730 | 288,524 | | 490 | | | 4.000 | 4.614 | MON | 966 | 11,834 | 02/12/2010 | 02/16/2025 |
| 38377E-H2-3 | GNR 2010-060 AY - CMO/RMBS | | | 4 | 1.A | 268,237 | 98.8664 | 260,715 | 263,704 | 263,544 | | (181) | | | 4.000 | 3.834 | MON | 879 | 10,548 | 07/15/2010 | 05/16/2025 |
| 38377F-EK-3 | GNR 2010-061 DB - CMO/RMBS | | | 4 | 1.A | 367,525 | 98.9316 | 372,862 | 376,889 | 375,648 | | 363 | | | 4.000 | 4.319 | MON | 1,256 | 15,076 | 05/13/2010 | 05/20/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38377Q-HF-7 | GNR 2011-018 ZE - CMO/RMBS | | | 4 | 1.A | 2,867,539 | 96.1318 | 3,082,978 | 3,207,031 | 3,036,011 | | 1,237 | | | 4.000 | 4.955 | MON | 10,690 | 129,407 | 02/07/2011 | 11/16/2040 |
| 38377V-PY-6 | GNR 2011-061 CB - CMO/RMBS | | | 4 | 1.A | 4,111,191 | 97.6623 | 3,568,964 | 3,654,392 | 3,872,278 | | (65,345) | | | 4.000 | 2.074 | MON | 12,181 | 146,176 | 03/24/2020 | 11/16/2040 |
| 38378F-K9-0 | GNR 2013-024 PE - CMO/RMBS | | | 4 | 1.A | 1,293,475 | 84.9325 | 1,053,163 | 1,240,000 | 1,283,105 | | (2,276) | | | 2.875 | 2.570 | MON | 2,971 | 35,650 | 02/04/2020 | 02/20/2043 |
| 38378J-NU-2 | GNR 2013-037 LV - CMO/RMBS | | | 4 | 1.A | 614,080 | 98.4905 | 588,078 | 597,091 | 598,423 | | (1,919) | | | 3.500 | 2.864 | MON | 1,742 | 20,898 | 04/09/2013 | 02/20/2025 |
| 38378M-XD-2 | GNR 2013-067 TV - CMO/RMBS | | | 4 | 1.A | 2,870,049 | 92.5572 | 2,575,352 | 2,782,445 | 2,826,015 | | (8,716) | | | 3.000 | 2.651 | MON | 6,956 | 83,473 | 04/16/2015 | 02/20/2042 |
| 911760-EJ-1 | VENDE 1994-2 3ZB - RMBS | | | 4 | 1.A | 182,898 | 99.9306 | 214,842 | 214,991 | 212,372 | | 6,258 | | | 6.500 | 9.277 | MON | 1,165 | 13,974 | 06/08/1995 | 06/15/2024 |
| 911760-JJ-6 | VENDE 1996-3 2Z - CMO/RMBS | | | 4 | 1.A | 691,327 | 102.5310 | 726,865 | 708,922 | 703,698 | | 897 | | | 7.750 | 8.290 | MON | 4,578 | 54,941 | 10/25/1996 | 10/15/2026 |
| 0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 15,632,213 | XXX | 14,727,907 | 15,308,795 | 15,465,246 | | (70,190) | | | XXX | XXX | XXX | 51,147 | 615,079 | XXX | XXX |
| 38373M-5H-9 | GNR 2009-007 Z - CMBS | | | 4 | 1.A | 6,832,535 | 99.7542 | 8,055,398 | 8,075,243 | 8,068,255 | | (1,807) | | | 5.904 | 5.936 | MON | 39,734 | 478,300 | 01/28/2009 | 12/16/2050 |
| 38373M-BE-9 | GNR 2001-58 Z - CMBS | | | 4 | 1.A | 330,744 | 100.8442 | 103,311 | 102,446 | 95,119 | | 1,775 | | | 6.660 | 10.844 | MON | 569 | 6,989 | 12/07/2001 | 09/16/2041 |
| 38373M-FX-3 | GNR 2002-56 Z - CMBS | | | 4 | 1.A | 60,643 | 103.2739 | 10,049 | 9,730 | 9,758 | | (10) | | | 6.957 | 6.840 | MON | 56 | 685 | 01/13/2003 | 06/16/2042 |
| 0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities | | | | | | 7,223,922 | XXX | 8,168,758 | 8,187,420 | 8,173,132 | | (42) | | | XXX | XXX | XXX | 40,359 | 485,974 | XXX | XXX |
| 91818#-AA-5 | Veterans Affairs Outpatient Clinics Leas | | | 1 | 1.B | 11,018,941 | 87.6107 | 9,653,767 | 11,018,941 | 11,018,941 | | | | | 3.000 | 3.000 | MON | 14,692 | 331,737 | 02/06/2020 | 08/15/2042 |
| 0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities | | | | | | 11,018,941 | XXX | 9,653,767 | 11,018,941 | 11,018,941 | | | | | XXX | XXX | XXX | 14,692 | 331,737 | XXX | XXX |
| 0109999999. Total - U.S. Government Bonds | | | | | | 1,001,256,174 | XXX | 999,831,415 | 997,881,156 | 1,003,021,199 | | 564,867 | 3,854,406 | | XXX | XXX | XXX | 3,905,006 | 4,064,204 | XXX | XXX |
| 085209-AH-7 | BERMUDA, GOVERNMENT OF (GOVERNMENT) | | C | 1,2 | 1.F FE | 15,058,274 | 69.8090 | 10,136,267 | 14,520,000 | 15,018,981 | | (12,118) | | | 3.375 | 3.180 | FA | 178,324 | 490,050 | 08/19/2020 | 08/20/2050 |
| 168863-DU-9 | CHILE, GOVERNMENT OF | | C | 2 | 1.F FE | 12,952,035 | 66.8730 | 9,027,855 | 13,500,000 | 12,961,940 | | 4,430 | | | 3.250 | 3.420 | MS | 121,875 | 438,750 | 09/14/2021 | 09/21/2071 |
| 532386-AB-5 | LILE FINANCE LTD | | C | | 1.D | 9,395,514 | 98.2570 | 9,231,750 | 9,395,514 | 9,395,555 | | (25) | | | 3.179 | 3.177 | FMAN | 45,632 | 298,683 | 09/17/2013 | 05/06/2025 |
| 71654Q-DE-9 | PETROLEOS MEXICANOS | | C | 1 | 4.A FE | 5,000,000 | 79.8280 | 3,991,400 | 5,000,000 | 5,000,000 | | | | | 5.950 | 5.949 | JJ | 126,438 | 297,500 | 01/21/2020 | 01/28/2031 |
| 748148-PD-9 | QUEBEC, PROVINCE OF | | | | 1.D FE | 1,459,900 | 100.1350 | 1,251,688 | 1,250,000 | 1,251,793 | | (16,507) | | | 7.125 | 5.733 | FA | 35,130 | 89,063 | 01/16/2003 | 02/09/2024 |
| K7784*-AA-3 | P/F EYSTUR-OG SANDOYARTUNLAR | | B | | 1.B PL | 25,635,198 | 93.4323 | 23,797,513 | 25,470,338 | 25,470,338 | | | | 862,346 | 2.730 | 2.730 | JJ | 291,657 | 700,295 | 11/02/2016 | 01/31/2040 |
| 0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 69,500,921 | XXX | 57,436,473 | 69,135,852 | 69,098,606 | | (24,221) | | 862,346 | XXX | XXX | XXX | 799,055 | 2,314,340 | XXX | XXX |
| 0309999999. Total - All Other Government Bonds | | | | | | 69,500,921 | XXX | 57,436,473 | 69,135,852 | 69,098,606 | | (24,221) | | 862,346 | XXX | XXX | XXX | 799,055 | 2,314,340 | XXX | XXX |
| 70914P-ME-9 | PENNSYLVANIA (COMMONWEALTH OF) | | | 1 | 1.D FE | 4,852,456 | 99.4609 | 4,460,821 | 4,485,000 | 4,570,446 | | (38,026) | | | 4.650 | 3.708 | FA | 78,787 | 232,747 | 03/16/2016 | 02/15/2026 |
| 0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 4,852,456 | XXX | 4,460,821 | 4,485,000 | 4,570,446 | | (38,026) | | | XXX | XXX | XXX | 78,787 | 232,747 | XXX | XXX |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 4,852,456 | XXX | 4,460,821 | 4,485,000 | 4,570,446 | | (38,026) | | | XXX | XXX | XXX | 78,787 | 232,747 | XXX | XXX |
| 074851-QR-0 | BEAVER CNTY PA | | | 1 | 1.C FE | 1,020,000 | 97.3390 | 992,858 | 1,020,000 | 1,020,000 | | | | | 3.479 | 3.479 | MN | 4,534 | 35,486 | 04/27/2016 | 11/15/2025 |
| 074851-QS-8 | BEAVER CNTY PA | | | 1 | 1.C FE | 1,305,000 | 96.8819 | 1,264,309 | 1,305,000 | 1,305,000 | | | | | 3.679 | 3.679 | MN | 6,135 | 48,011 | 04/27/2016 | 11/15/2026 |
| 074851-QT-6 | BEAVER CNTY PA | | | 1 | 1.C FE | 1,175,000 | 96.2854 | 1,131,353 | 1,175,000 | 1,175,000 | | | | | 3.779 | 3.779 | MN | 5,674 | 44,403 | 04/27/2016 | 11/15/2027 |
| 074851-QX-7 | BEAVER CNTY PA | | | 1 | 1.C FE | 810,000 | 93.4109 | 756,628 | 810,000 | 810,000 | | | | | 4.179 | 4.179 | MN | 4,325 | 33,850 | 04/27/2016 | 11/15/2031 |
| 074851-QY-5 | BEAVER CNTY PA | | | 1 | 1.C FE | 810,000 | 92.6837 | 750,738 | 810,000 | 810,000 | | | | | 4.229 | 4.229 | MN | 4,377 | 34,255 | 04/27/2016 | 11/15/2032 |
| 108151-VU-2 | BRIDGEPORT | | | | 1.F FE | 11,998,718 | 105.4426 | 10,148,850 | 9,625,000 | 11,433,519 | | (259,084) | | | 7.640 | 4.096 | JJ | 386,064 | 770,294 | 10/01/2021 | 01/15/2030 |
| 235218-M2-7 | DALLAS TEX | @ | | | 1.D FE | 1,421,780 | 74.8848 | 1,497,696 | 2,000,000 | 1,428,740 | | 6,960 | | | 0.000 | 5.570 | N/A | | | 11/27/2023 | 02/15/2030 |
| 242559-UB-6 | DEARBORN MICH | | | 2 | 1.D FE | 12,240,000 | 97.9587 | 11,990,145 | 12,240,000 | 12,240,000 | | | | | 4.627 | 4.627 | MN | 94,391 | 566,345 | 12/12/2018 | 05/01/2037 |
| 798153-QD-7 | SAN JOSE CALIF FING AUTH LEASE REV | | | 1 | 1.C FE | 5,185,000 | 93.8619 | 4,866,740 | 5,185,000 | 5,185,000 | | | | | 4.212 | 4.212 | MN | 36,399 | 218,392 | 04/08/2022 | 05/01/2032 |
| 980898-XP-0 | WOONSOCKET R I | | | 1 | 1.E FE | 6,044,888 | 105.1615 | 5,121,365 | 4,870,000 | 5,839,057 | | (95,538) | | | 6.290 | 3.566 | JJ | 141,249 | 317,679 | 10/14/2021 | 07/15/2032 |
| 981306-UD-3 | WORCESTER MASS | | | 2 | 1.D FE | 6,999,023 | 95.6518 | 6,552,148 | 6,850,000 | 6,931,327 | | (14,628) | | | 4.750 | 4.476 | MN | 41,576 | 325,375 | 12/07/2018 | 11/15/2048 |
| 0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 49,009,408 | XXX | 45,072,830 | 45,890,000 | 48,177,643 | | (362,290) | | | XXX | XXX | XXX | 724,723 | 2,394,090 | XXX | XXX |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | 49,009,408 | XXX | 45,072,830 | 45,890,000 | 48,177,643 | | (362,290) | | | XXX | XXX | XXX | 724,723 | 2,394,090 | XXX | XXX |
| 010869-JE-6 | ALAMEDA CORRIDOR TRANSN AUTH CALIF REV | @ | | 1 | 1.G FE | 8,126,724 | 42.2124 | 9,542,113 | 22,605,000 | 8,913,097 | | 544,997 | | | 0.000 | 6.410 | N/A | | | 07/01/2022 | 10/01/2038 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 010869-JF-3 | ALAMEDA CORRIDOR TRANSN AUTH CALIF REV | @ | | 1 | 1.G FE | 7,650,026 | 39.3121 | 8,984,780 | 22,855,000 | 8,396,233 | | 517,217 | | | 0.000 | 6.460 | N/A | | | 07/01/2022 | 10/01/2039 |
| 02765U-EH-3 | AMERICAN MUN PWR OHIO INC REV | | | 1 | 1.F FE | 2,885,247 | 117.1833 | 2,367,103 | 2,020,000 | 2,561,172 | | (47,861) | | | 7.734 | 4.172 | FA | 59,019 | 156,227 | 06/01/2016 | 02/15/2033 |
| 03255L-KE-8 | ANAHEIM CALIF PUB FING AUTH LEASE REV | | | 1 | 1.E FE | 4,350,000 | 87.2678 | 3,796,149 | 4,350,000 | 4,350,000 | | | | | 2.571 | 2.571 | JJ | 55,919 | 111,839 | 12/02/2021 | 07/01/2030 |
| 03255L-KG-3 | ANAHEIM CALIF PUB FING AUTH LEASE REV | | | 1,2 | 1.E FE | 8,110,000 | 84.8041 | 6,877,613 | 8,110,000 | 8,110,000 | | | | | 2.821 | 2.821 | JJ | 114,392 | 228,783 | 12/02/2021 | 07/01/2032 |
| 041800-AA-1 | ARLINGTON TEX ADMISSIONS & PKG TAXES REV | | | | 2.A | 18,343,070 | 101.1960 | 15,795,205 | 15,608,527 | 17,490,687 | | (107,022) | | | 6.126 | 4.239 | JJ | 478,089 | 956,185 | 09/23/2016 | 01/01/2036 |
| 13032U-C7-1 | CALIFORNIA HEALTH FACS FING AUTH REV | | | 1 | 1.D FE | 6,845,000 | 94.1481 | 6,444,437 | 6,845,000 | 6,845,000 | | | | | 3.590 | 3.589 | JD | 20,478 | 245,736 | 03/29/2022 | 06/01/2030 |
| 13032U-C8-9 | CALIFORNIA HEALTH FACS FING AUTH REV | | | 1 | 1.D FE | 10,000,000 | 93.2738 | 9,327,380 | 10,000,000 | 10,000,000 | | | | | 3.690 | 3.689 | JD | 30,750 | 369,002 | 03/29/2022 | 06/01/2031 |
| 13032U-C9-7 | CALIFORNIA HEALTH FACS FING AUTH REV | | | 1 | 1.D FE | 9,805,000 | 92.5499 | 9,074,518 | 9,805,000 | 9,805,000 | | | | | 3.790 | 3.790 | JD | 30,967 | 371,612 | 03/29/2022 | 06/01/2032 |
| 16772P-CK-0 | CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE | | | 1 | 1.C FE | 1,110,000 | 97.2622 | 1,079,610 | 1,110,000 | 1,110,000 | | | | | 2.064 | 2.064 | JD | 1,909 | 22,910 | 08/27/2020 | 12/01/2024 |
| 19648F-NW-0 | COLORADO HEALTH FACS AUTH REV | | | 1 | 1.E FE | 6,830,000 | 80.5013 | 5,498,239 | 6,830,000 | 6,830,000 | | | | | 3.846 | 3.846 | MN | 43,780 | 262,682 | 11/07/2019 | 11/01/2049 |
| 20281P-KH-4 | COMMONWEALTH FING AUTH PA REV | | | 1 | 1.E FE | 5,000,000 | 96.5346 | 4,826,730 | 5,000,000 | 5,000,000 | | | | | 3.513 | 3.513 | JD | 14,638 | 175,650 | 10/20/2016 | 06/01/2027 |
| 20775D-KG-6 | CONNECTICUT ST HEALTH & EDL FACS AUTH R | | | 1,2 | 2.A FE | 3,500,000 | 72.2654 | 2,529,289 | 3,500,000 | 3,500,000 | | | | | 3.539 | 3.539 | JJ | 61,933 | 123,865 | 02/10/2021 | 07/01/2051 |
| 249182-GS-9 | DENVER COLO CITY & CNTY ARPT REV | | | 1 | 1.D FE | 5,000,000 | 97.6187 | 4,880,935 | 5,000,000 | 5,000,000 | | | | | 3.592 | 3.592 | MN | 22,949 | 179,600 | 10/11/2012 | 11/15/2026 |
| 29270C-WJ-0 | ENERGY NORTHWEST WASH ELEC REV | | | 1 | 1.C FE | 12,794,600 | 100.1049 | 10,010,490 | 10,000,000 | 10,140,290 | | (274,667) | | | 5.710 | 2.864 | JJ | 285,500 | 571,000 | 11/15/2012 | 07/01/2024 |
| 387883-WF-4 | GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES | | | 1 | 1.C FE | 11,000,000 | 96.5459 | 10,620,049 | 11,000,000 | 11,000,000 | | | | | 4.584 | 4.584 | JJ | 252,120 | 504,240 | 10/06/2015 | 01/01/2040 |
| 432275-AH-8 | HILLSBOROUGH CNTY FLA AVIATION AUTH CUST | | | | 1.F FE | 3,955,000 | 98.9532 | 3,913,599 | 3,955,000 | 3,955,000 | | | | | 3.981 | 3.980 | AO | 39,362 | 157,449 | 08/19/2015 | 10/01/2025 |
| 451443-NH-4 | IDAHO ST BLDG AUTH BLDG REV | | | | 1.C FE | 6,070,053 | 104.0145 | 6,183,662 | 5,945,000 | 5,989,773 | | (6,491) | | | 5.980 | 5.822 | MS | 118,504 | 380,886 | 01/23/2003 | 09/01/2029 |
| 491034-AQ-7 | KENTON CNTY KY ARPT BRD SR CUSTOMER FAC | | | 2 | 1.G FE | 1,200,000 | 90.3086 | 1,083,703 | 1,200,000 | 1,200,000 | | | | | 4.689 | 4.689 | JJ | 28,134 | 56,268 | 03/06/2019 | 01/01/2049 |
| 542690-3M-2 | LONG ISLAND PWR AUTH N Y ELEC SYS REV | | | 1 | 1.F FE | 8,906,900 | 99.0321 | 8,794,050 | 8,880,000 | 8,882,174 | | (3,167) | | | 3.883 | 3.845 | MS | 114,937 | 344,810 | 12/05/2014 | 09/01/2024 |
| 542690-3N-0 | LONG ISLAND PWR AUTH N Y ELEC SYS REV | | | 1 | 1.F FE | 2,514,300 | 98.6494 | 2,466,235 | 2,500,000 | 2,502,633 | | (1,500) | | | 3.983 | 3.917 | MS | 33,192 | 99,575 | 12/05/2014 | 09/01/2025 |
| 542690-3P-5 | LONG ISLAND PWR AUTH N Y ELEC SYS REV | | | 1 | 1.F FE | 1,509,030 | 98.8174 | 1,482,261 | 1,500,000 | 1,502,446 | | (851) | | | 4.133 | 4.068 | MS | 20,665 | 61,995 | 12/05/2014 | 09/01/2026 |
| 54445C-AB-9 | DEPARTMENT OF AIRPORTS OF THE CITY OF LO | | | 1 | 1.E FE | 1,630,000 | 92.8586 | 1,513,595 | 1,630,000 | 1,630,000 | | | | | 3.258 | 3.258 | MN | 6,786 | 53,105 | 03/02/2022 | 05/15/2030 |
| 54445C-AC-7 | DEPARTMENT OF AIRPORTS OF THE CITY OF LO | | | 1 | 1.E FE | 2,890,000 | 92.0256 | 2,659,540 | 2,890,000 | 2,890,000 | | | | | 3.358 | 3.358 | MN | 12,400 | 97,046 | 03/02/2022 | 05/15/2031 |
| 54445C-AD-5 | DEPARTMENT OF AIRPORTS OF THE CITY OF LO | | | 1 | 1.E FE | 1,620,000 | 90.9640 | 1,473,617 | 1,620,000 | 1,620,000 | | | | | 3.408 | 3.408 | MN | 7,055 | 55,210 | 03/02/2022 | 05/15/2032 |
| 54445C-AE-3 | DEPARTMENT OF AIRPORTS OF THE CITY OF LO | | | 1,2 | 1.E FE | 3,815,000 | 91.2615 | 3,481,626 | 3,815,000 | 3,815,000 | | | | | 3.608 | 3.608 | MN | 17,588 | 137,645 | 03/02/2022 | 05/15/2033 |
| 54627R-AS-9 | LOUISIANA LOC GOVT ENVIRONMENTAL FACS & | | | | 1.A FE | 6,720,000 | 103.1120 | 6,929,126 | 6,720,000 | 6,720,000 | | | | | 5.048 | 5.046 | JD | 28,269 | 228,035 | 03/22/2023 | 12/01/2034 |
| 54660D-AH-2 | LOUISVILLE/JEFFERSON COUNTY METRO GOVERN | | | 1 | 2.A FE | 3,005,000 | 95.7349 | 2,876,834 | 3,005,000 | 3,005,000 | | | | | 3.861 | 3.860 | MN | 14,825 | 116,023 | 03/23/2022 | 05/15/2029 |
| 54660D-AK-5 | LOUISVILLE/JEFFERSON COUNTY METRO GOVERN | | | 1 | 2.A FE | 6,770,000 | 94.3415 | 6,386,920 | 6,770,000 | 6,770,000 | | | | | 3.997 | 3.996 | MN | 34,576 | 270,597 | 03/23/2022 | 05/15/2031 |
| 54660D-AL-3 | LOUISVILLE/JEFFERSON COUNTY METRO GOVERN | | | 1 | 2.A FE | 6,780,000 | 93.6983 | 6,352,745 | 6,780,000 | 6,780,000 | | | | | 4.072 | 4.071 | MN | 35,277 | 276,082 | 03/23/2022 | 05/15/2032 |
| 54660D-AM-1 | LOUISVILLE/JEFFERSON COUNTY METRO GOVERN | | | 1 | 2.A FE | 9,340,000 | 93.6905 | 8,750,693 | 9,340,000 | 9,340,000 | | | | | 4.202 | 4.201 | MN | 50,149 | 392,467 | 03/23/2022 | 05/15/2033 |
| 546850-BZ-0 | LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE | | | 1,2 | 1.E FE | 6,645,000 | 98.5904 | 6,551,332 | 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 AGY REV | | | 1 | 1.G FE | 1,660,000 | 98.2968 | 1,631,727 | 1,660,000 | 1,660,000 | | | | | 3.967 | 3.967 | JJ | 32,926 | 65,852 | 08/21/2015 | 07/01/2025 |
| 57604P-5P-5 | MASSACHUSETTS ST WTR POLLUTN ABATEMENT T | | | 1 | 1.A FE | 6,433,466 | 100.7344 | 6,311,010 | 6,265,000 | 6,362,424 | | (3,683) | | | 5.192 | 5.052 | FA | 135,533 | 343,061 | 05/25/2011 | 08/01/2040 |
| 592041-WJ-2 | MET GOVT NASHVILLE & DAVIDSON CNTY TENN | | | 1,2 | 1.F FE | 13,620,000 | 97.9522 | 13,341,090 | 13,620,000 | 13,620,000 | | | | | 4.053 | 4.053 | JJ | 276,009 | 552,019 | 03/18/2016 | 07/01/2026 |
| 59259N-ZM-8 | METROPOLITAN TRANSN AUTH N Y DEDICATED T | | | 1 | 1.C FE | 16,107,815 | 105.7024 | 13,556,333 | 12,825,000 | 14,454,823 | | (203,346) | | | 5.989 | 3.865 | MN | 98,145 | 768,089 | 03/13/2015 | 11/15/2030 |
| 59333A-DF-5 | MIAMI-DADE CNTY FLA EDL FACS AUTH REV | | | | 1.A | 380,000 | 99.9252 | 379,716 | 380,000 | 380,000 | | | | | 5.360 | 5.358 | AO | 5,092 | 20,368 | 01/16/2004 | 04/01/2024 |
| 61075T-GL-6 | MONROE CNTY N Y INDL DEV CORP REV | | | 1 | 1.D FE | 2,300,000 | 99.5180 | 2,288,914 | 2,300,000 | 2,300,000 | | | | | 4.446 | 4.446 | JJ | 51,129 | 102,258 | 09/11/2013 | 07/01/2024 |
| 61075T-GM-4 | MONROE CNTY N Y INDL DEV CORP REV | | | 1 | 1.D FE | 4,745,000 | 99.7315 | 4,732,260 | 4,745,000 | 4,745,000 | | | | | 4.596 | 4.596 | JJ | 109,040 | 218,080 | 09/11/2013 | 07/01/2025 |
| 61075T-GN-2 | MONROE CNTY N Y INDL DEV CORP REV | | | 1 | 1.D FE | 4,315,000 | 100.5383 | 4,338,228 | 4,315,000 | 4,315,000 | | | | | 4.746 | 4.746 | JJ | 102,395 | 204,790 | 09/11/2013 | 07/01/2026 |
| 61075T-LG-1 | MONROE CNTY N Y INDL DEV CORP REV | | | 1 | 1.D FE | 2,620,000 | 98.3815 | 2,577,595 | 2,620,000 | 2,620,000 | | | | | 3.822 | 3.822 | JJ | 50,068 | 100,136 | 06/17/2015 | 07/01/2026 |
| 61075T-LJ-5 | MONROE CNTY N Y INDL DEV CORP REV | | | 1 | 1.D FE | 3,095,000 | 99.1954 | 3,070,098 | 3,095,000 | 3,095,000 | | | | | 4.631 | 4.631 | JJ | 71,665 | 143,329 | 06/17/2015 | 07/01/2035 |
| 63968A-M6-9 | NEBRASKA PUB PWR DIST REV | | | 1 | 1.E FE | 1,270,000 | 88.7810 | 1,127,519 | 1,270,000 | 1,270,000 | | | | | 3.567 | 3.567 | JJ | 22,650 | 45,301 | 10/19/2016 | 01/01/2034 |
| 63968A-M7-7 | NEBRASKA PUB PWR DIST REV | | | 1 | 1.E FE | 965,000 | 90.3285 | 871,670 | 965,000 | 965,000 | | | | | 3.452 | 3.452 | JJ | 16,656 | 33,312 | 10/19/2016 | 01/01/2032 |
| 64971X-S7-4 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | | 1,2 | 1.A FE | 9,955,500 | 92.6562 | 9,265,620 | 10,000,000 | 9,961,118 | | 3,523 | | | 3.750 | 3.801 | FA | 156,250 | 375,000 | 03/30/2022 | 02/01/2033 |
| 650116-BE-5 | NEW YORK TRANSN DEV CORP SPL FAC REV | | | 1 | 2.B FE | 1,300,000 | 93.5361 | 1,215,969 | 1,300,000 | 1,300,000 | | | | | 3.573 | 3.573 | JJ | 23,225 | 46,449 | 05/18/2016 | 07/01/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 650116-BF-2 | NEW YORK TRANSN DEV CORP SPL FAC REV | | | 1 | 2.B FE | 1,020,000 | 92.7995 | 946,555 | 1,020,000 | 1,020,000 | | | | | 3.673 | 3.673 | JJ | 18,732 | 37,465 | 05/18/2016 | 07/01/2030 |
| 650117-AA-2 | NEW YORK TRANSN DEV CORP LEASE REV | | | 1 | 1.E FE | 17,675,000 | 97.4627 | 17,226,532 | 17,675,000 | 17,675,000 | | | | | 4.248 | 4.248 | MS | 250,278 | 795,469 | 04/09/2020 | 09/01/2035 |
| 65819W-AJ-2 | NORTH CAROLINA EASTN MUN PWR AGY REV | | | 1 | 1.G FE | 12,695,000 | 99.2249 | 12,596,601 | 12,695,000 | 12,695,000 | | | | | 3.958 | 3.958 | JJ | 251,234 | 502,468 | 07/16/2015 | 07/01/2024 |
| 65819W-AK-9 | NORTH CAROLINA EASTN MUN PWR AGY REV | | | 1 | 1.G FE | 5,845,000 | 98.7271 | 5,770,599 | 5,845,000 | 5,845,000 | | | | | 4.058 | 4.058 | JJ | 118,595 | 237,190 | 07/16/2015 | 07/01/2025 |
| 67704L-AA-9 | OGLETHORPE POWER CORP | | | | 2.A FE | 24,255,115 | 101.2128 | 20,141,347 | 19,900,000 | 23,307,523 | | (247,998) | | | 5.534 | 3.632 | JJ | 550,633 | 1,101,266 | 12/17/2019 | 01/01/2035 |
| 679088-FP-4 | OKLAHOMA ST CAPITOL IMPT AUTH ST FACS RE | | | 2 | 1.D FE | 14,500,378 | 87.0859 | 12,819,044 | 14,720,000 | 14,520,827 | | 4,424 | | | 4.354 | 4.445 | JJ | 320,454 | 640,909 | 12/07/2018 | 07/01/2048 |
| 709193-LY-0 | PENNSYLVANIA ST INDL DEV AUTH REV | | | 1 | 1.E FE | 2,917,000 | 98.9795 | 2,887,232 | 2,917,000 | 2,917,000 | | | | | 3.556 | 3.556 | JJ | 51,864 | 126,471 | 04/02/2015 | 07/01/2024 |
| 73358W-AH-7 | PORT AUTH N Y & N J | | | | 1.D FE | 8,249,568 | 100.5959 | 6,523,644 | 6,485,000 | 6,640,457 | | (164,822) | | | 5.859 | 3.179 | JD | 31,663 | 379,956 | 11/27/2012 | 12/01/2024 |
| 76443N-CP-7 | RICHMOND CALIF JT PWRS FING AUTH TAX ALL | | | | 2.B FE | 3,305,000 | 101.1709 | 3,343,698 | 3,305,000 | 3,305,000 | | | | | 6.300 | 6.298 | MS | 69,405 | 231,268 | 08/14/2003 | 09/01/2025 |
| 783186-NH-8 | RUTGERS ST UNIV N J | | | 1 | 1.E FE | 8,656,608 | 106.5458 | 7,591,388 | 7,125,000 | 8,294,611 | | (48,696) | | | 5.665 | 4.260 | MN | 67,272 | 403,631 | 05/31/2017 | 05/01/2040 |
| 792905-DT-5 | ST PAUL MINN HSG & REDEV AUTH HEALTH CAR | | | 1 | 1.F FE | 12,545,000 | 98.9876 | 12,417,994 | 12,545,000 | 12,545,000 | | | | | 3.789 | 3.789 | JJ | 237,665 | 475,330 | 05/29/2015 | 07/01/2024 |
| 792905-DU-2 | ST PAUL MINN HSG & REDEV AUTH HEALTH CAR | | | 1 | 1.F FE | 5,000,000 | 98.1609 | 4,908,045 | 5,000,000 | 5,000,000 | | | | | 3.969 | 3.969 | JJ | 99,225 | 198,450 | 05/29/2015 | 07/01/2025 |
| 792905-DV-0 | ST PAUL MINN HSG & REDEV AUTH HEALTH CAR | | | 1 | 1.F FE | 4,000,000 | 97.9108 | 3,916,432 | 4,000,000 | 4,000,000 | | | | | 4.089 | 4.089 | JJ | 81,780 | 163,560 | 05/29/2015 | 07/01/2026 |
| 792905-DW-8 | ST PAUL MINN HSG & REDEV AUTH HEALTH CAR | | | 1 | 1.F FE | 2,275,000 | 97.8178 | 2,225,355 | 2,275,000 | 2,275,000 | | | | | 4.189 | 4.189 | JJ | 47,650 | 95,300 | 05/29/2015 | 07/01/2027 |
| 79467B-DW-2 | SALES TAX SECURITIZATION CORP ILL | | | | 1.D FE | 23,000,000 | 85.2163 | 19,599,749 | 23,000,000 | 23,000,000 | | | | | 3.118 | 3.118 | JJ | 358,570 | 717,140 | 12/09/2021 | 01/01/2036 |
| 798153-QC-9 | SAN JOSE CALIF FING AUTH LEASE REV | | | 1 | 1.C FE | 4,940,000 | 94.2730 | 4,657,086 | 4,940,000 | 4,940,000 | | | | | 4.112 | 4.112 | MN | 33,855 | 203,133 | 04/08/2022 | 05/01/2031 |
| 837151-XE-4 | SOUTH CAROLINA ST PUB SVC AUTH REV | | | 1 | 1.G FE | 2,540,000 | 93.2927 | 2,369,635 | 2,540,000 | 2,540,000 | | | | | 1.485 | 1.485 | JD | 3,143 | 37,719 | 10/27/2020 | 12/01/2025 |
| 837151-XG-9 | SOUTH CAROLINA ST PUB SVC AUTH REV | | | 1 | 1.G FE | 28,890,000 | 89.3864 | 25,823,731 | 28,890,000 | 28,890,000 | | | | | 2.052 | 2.052 | JD | 49,402 | 592,823 | 10/28/2020 | 12/01/2027 |
| 83755V-R6-3 | SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R | | | 1 | 1.E FE | 18,575,000 | 80.3129 | 14,918,121 | 18,575,000 | 18,575,000 | | | | | 2.940 | 2.940 | MN | 91,018 | 546,105 | 11/19/2021 | 11/01/2035 |
| 83755V-R7-1 | SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R | | | 1 | 1.E FE | 19,990,000 | 79.5496 | 15,901,965 | 19,990,000 | 19,990,000 | | | | | 2.990 | 2.990 | MN | 99,617 | 597,701 | 11/19/2021 | 11/01/2036 |
| 85732G-WF-3 | STATE PUB SCH BLDG AUTH PA LEASE REV | | | 1 | 1.E FE | 7,100,000 | 93.5749 | 6,643,818 | 7,100,000 | 7,100,000 | | | | | 3.046 | 3.046 | AO | 54,067 | 216,266 | 10/17/2019 | 04/01/2028 |
| 85732G-WH-9 | STATE PUB SCH BLDG AUTH PA LEASE REV | | | 1 | 1.E FE | 5,905,000 | 91.7759 | 5,419,367 | 5,905,000 | 5,905,000 | | | | | 3.146 | 3.146 | AO | 46,443 | 185,771 | 10/17/2019 | 04/01/2030 |
| 85732G-WJ-5 | STATE PUB SCH BLDG AUTH PA LEASE REV | | | 1 | 1.E FE | 4,705,000 | 90.2988 | 4,248,559 | 4,705,000 | 4,705,000 | | | | | 3.196 | 3.196 | AO | 37,593 | 150,372 | 10/17/2019 | 04/01/2031 |
| 85732P-BZ-2 | STATE PUB SCH BLDG AUTH PA REV | | | 1 | 1.E FE | 2,517,884 | 100.6270 | 2,374,797 | 2,360,000 | 2,420,083 | | (14,665) | | | 5.000 | 4.250 | MS | 34,744 | 118,000 | 05/17/2016 | 09/15/2027 |
| 85732P-CE-8 | STATE PUB SCH BLDG AUTH PA REV | | | 1 | 1.E FE | 3,802,120 | 101.4571 | 3,550,999 | 3,500,000 | 3,650,938 | | (22,918) | | | 5.088 | 4.229 | MS | 52,435 | 178,080 | 06/15/2016 | 09/15/2029 |
| 88213A-PA-7 | BOARD OF REGENTS TEXAS A & M UNIVERSITY | | | 1,2 | 1.A FE | 4,000,000 | 90.4639 | 3,618,556 | 4,000,000 | 4,000,000 | | | | | 4.197 | 4.197 | MN | 21,451 | 167,880 | 01/09/2019 | 05/15/2048 |
| 91412H-BU-6 | UNIVERSITY CALIF REVS | | | 1,2 | 1.C FE | 11,600,280 | 92.0436 | 10,585,014 | 11,500,000 | 11,551,677 | | (10,524) | | | 4.428 | 4.397 | MN | 65,067 | 509,220 | 12/07/2018 | 05/15/2048 |
| 927063-CH-8 | VILLAGE CTR CMNTY DEV DIST FLA UTIL REV | | | 1 | 1.D FE | 1,384,863 | 99.0847 | 1,347,552 | 1,360,000 | 1,362,163 | | (2,799) | | | 4.156 | 3.937 | AO | 14,130 | 56,522 | 09/22/2015 | 10/01/2024 |
| 927063-CJ-4 | VILLAGE CTR CMNTY DEV DIST FLA UTIL REV | | | 1 | 1.D FE | 5,000,000 | 97.1255 | 4,856,275 | 5,000,000 | 5,000,000 | | | | | 5.015 | 5.014 | AO | 62,688 | 250,750 | 09/25/2014 | 10/01/2036 |
| 927063-CK-1 | VILLAGE CTR CMNTY DEV DIST FLA UTIL REV | | | 1 | 1.D FE | 3,073,930 | 100.4857 | 3,014,571 | 3,000,000 | 3,032,952 | | (4,981) | | | 4.756 | 4.534 | AO | 35,670 | 142,680 | 01/15/2015 | 10/01/2029 |
| 95648X-AN-5 | WEST VA ECONOMIC DEV AUTH EXCESS LOTTER | | | | 1.E FE | 940,000 | 101.3543 | 952,730 | 940,000 | 940,000 | | | | | 6.070 | 6.069 | JJ | 28,529 | 65,037 | 01/14/2004 | 07/01/2026 |
| 958644-AB-2 | WESTERN MICH UNIV HOMER STRYKER M D SCH | | | | 1.C FE | 10,440,878 | 101.4470 | 9,206,315 | 9,075,000 | 9,875,337 | | (151,235) | | | 4.750 | 2.800 | MN | 55,080 | 436,255 | 02/07/2020 | 11/15/2028 |
| 977100-AC-0 | WISCONSIN ST GEN FD ANNUAL APPROPRIATION | | | | 1.C FE | 1,385,705 | 100.9666 | 1,403,436 | 1,390,000 | 1,389,284 | | 279 | | | 5.700 | 5.724 | MN | 13,205 | 84,537 | 12/10/2003 | 05/01/2026 |
| 977100-DQ-6 | WISCONSIN ST GEN FD ANNUAL APPROPRIATION | | | 1 | 1.C FE | 1,840,000 | 90.7407 | 1,669,629 | 1,840,000 | 1,840,000 | | | | | 3.194 | 3.194 | MN | 9,795 | 58,770 | 08/03/2016 | 05/01/2033 |
| 977100-DR-4 | WISCONSIN ST GEN FD ANNUAL APPROPRIATION | | | 1 | 1.C FE | 3,375,000 | 85.9760 | 2,901,690 | 3,375,000 | 3,375,000 | | | | | 3.294 | 3.294 | MN | 18,529 | 111,173 | 08/03/2016 | 05/01/2037 |
| 0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 551,431,058 | XXX | 505,639,988 | 561,685,527 | 543,469,724 | | (246,785) | | | XXX | XXX | XXX | 6,693,776 | 21,093,936 | XXX | XXX |
| 31288E-Y3-5 | FH C76130 - RMBS | | | 4 | 1.A | 26,178 | 100.9118 | 26,582 | 26,342 | 26,254 | | 4 | | | 5.000 | 5.094 | MON | 110 | 1,317 | 02/13/2003 | 02/01/2033 |
| 31288G-Q2-1 | FH C77673 - RMBS | | | 4 | 1.A | 136,690 | 100.9020 | 124,213 | 123,103 | 122,483 | | 17 | | | 5.000 | 5.151 | MON | 513 | 6,155 | 02/13/2003 | 03/01/2033 |
| 31292G-L8-7 | FH C00351 - RMBS | | | 4 | 1.A | 277 | 100.0328 | 279 | 279 | 278 | | | | | 8.000 | 8.203 | MON | 2 | 22 | 09/06/1994 | 07/01/2024 |
| 31296L-PK-1 | FH A12226 - RMBS | | | 4 | 1.A | 31,459 | 100.9020 | 32,067 | 31,780 | 31,553 | | (11) | | | 5.000 | 5.219 | MON | 132 | 1,589 | 12/23/2003 | 08/01/2033 |
| 3133T3-3F-3 | FHR 1676 KZ - CMO/RMBS | | | 4 | 1.A | 2,253 | 99.6950 | 2,458 | 2,465 | 2,455 | | 12 | | | 6.500 | 8.053 | MON | 13 | 160 | 12/15/1999 | 02/15/2024 |
| 3133T4-DK-9 | FHR 1685 J - CMO/RMBS | | | 4 | 1.A | 1,753 | 99.6425 | 1,540 | 1,546 | 1,539 | | 8 | | | 6.000 | 7.678 | MON | 8 | 93 | 03/08/1996 | 02/15/2024 |
| 3133T5-MS-9 | FHR 1731 H - CMO/RMBS | | | 4 | 1.A | 4,318 | 99.6477 | 5,456 | 5,475 | 5,447 | | 36 | | | 6.250 | 8.043 | MON | 29 | 342 | 05/01/1994 | 05/15/2024 |
| 3133T6-SH-5 | FHR 1811 G - CMO/RMBS | | | 4 | 1.A | 13,431 | 99.8900 | 14,340 | 14,355 | 14,207 | | 25 | | | 6.500 | 7.380 | MON | 78 | 933 | 02/01/1996 | 01/15/2026 |
| 3133T6-T7-6 | FHR 1843 Z - CMO/RMBS | | | 4 | 1.A | 1,453 | 99.7752 | 1,667 | 1,671 | 1,649 | | 4 | | | 7.000 | 9.901 | MON | 10 | 117 | 06/20/1996 | 04/15/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3133T7-PN-3 | FHR 1871 Z - CMO/RMBS | | | 4 | 1.A | 5,767 | 100.5637 | 6,401 | 6,365 | 6,266 | | 46 | | | 7.000 | 8.775 | MON | 37 | 446 | 08/20/1996 | 08/15/2026 |
| 3133T8-LK-1 | FHR 1910 ZU - CMO/RMBS | | | 4 | 1.A | 116,258 | 102.1858 | 115,701 | 113,226 | 113,475 | | (150) | | | 8.000 | 7.672 | MON | 755 | 9,058 | 06/29/1999 | 11/15/2026 |
| 3133T8-XJ-1 | FHR 1941 E - CMO/RMBS | | | 4 | 1.A | 11,527 | 101.1950 | 12,004 | 11,862 | 11,781 | | 14 | | | 7.500 | 7.954 | MON | 74 | 890 | 03/18/1997 | 02/15/2027 |
| 3133TG-E9-6 | FHR 2086 GB - CMO/RMBS | | | 4 | 1.A | 16,877 | 101.0059 | 18,296 | 18,114 | 17,750 | | 12 | | | 6.000 | 7.016 | MON | 91 | 1,087 | 08/21/2001 | 09/15/2028 |
| 3133TK-G7-9 | FHR 2141 E - CMO/RMBS | | | 4 | 1.A | 27,338 | 101.7250 | 29,777 | 29,272 | 28,556 | | 146 | | | 6.600 | 8.143 | MON | 161 | 1,932 | 07/30/1999 | 04/15/2029 |
| 3133TP-QW-2 | FHR 2252 PE - CMO/RMBS | | | 4 | 1.A | 87,794 | 105.5126 | 92,808 | 87,959 | 87,737 | | (5) | | | 7.500 | 7.603 | MON | 550 | 6,597 | 10/31/2000 | 09/15/2030 |
| 3133TT-TT-8 | FHR 2330 PZ - CMO/RMBS | | | 4 | 1.A | 360,927 | 103.4540 | 334,367 | 323,204 | 314,744 | | 881 | | | 6.500 | 7.570 | MON | 1,751 | 21,008 | 06/19/2001 | 06/15/2031 |
| 31359H-5D-2 | FNR 9493 PN - CMO/RMBS | | | 4 | 1.A | 743 | 99.6070 | 765 | 768 | 764 | | 1 | | | 8.000 | 8.478 | MON | 5 | 61 | 08/09/1994 | 02/25/2024 |
| 31359K-PQ-4 | FNR 9632 PJ - CMO/RMBS | | | 4 | 1.A | 4,114 | 99.7961 | 4,184 | 4,193 | 4,166 | | | | | 7.000 | 7.334 | MON | 24 | 293 | 06/08/1999 | 08/25/2026 |
| 3136AE-G5-0 | FNR 2013-59 PY - CMO/RMBS | | | 4 | 1.A | 1,073,750 | 82.2474 | 822,474 | 1,000,000 | 1,058,120 | | (5,173) | | | 2.500 | 1.877 | MON | 2,083 | 25,000 | 11/19/2020 | 06/25/2043 |
| 3136B7-M3-2 | FNR 2019-77 AZ - CMO/RMBS | | | 4 | 1.A | 15,386,587 | 87.3528 | 12,571,974 | 14,392,175 | 15,092,351 | | (64,349) | | | 3.000 | 2.410 | MON | 35,980 | 424,830 | 11/12/2020 | 01/25/2050 |
| 3136B9-HX-8 | FNR 2020-22 EY - CMO/RMBS | | | 4 | 1.A | 3,783,306 | 81.1280 | 2,807,840 | 3,461,000 | 3,725,055 | | (8,345) | | | 3.000 | 2.318 | MON | 8,653 | 103,830 | 07/27/2020 | 04/25/2050 |
| 3136BB-AA-0 | FNR 2020-47 GT - CMO/RMBS | | | 4 | 1.A | 22,349,603 | 81.3689 | 17,470,218 | 21,470,384 | 22,111,221 | | (67,890) | | | 2.000 | 1.617 | MON | 35,784 | 429,408 | 08/28/2020 | 05/25/2046 |
| 3136BB-AK-8 | FNR 2020-49 VL - CMO/RMBS | | | 4 | 1.A | 4,029,858 | 81.5759 | 3,190,432 | 3,911,000 | 3,994,544 | | (9,741) | | | 2.000 | 1.701 | MON | 6,518 | 78,220 | 06/30/2020 | 07/25/2040 |
| 3136BD-AY-4 | FNR 2020-88 KM - CMO/RMBS | | | 4 | 1.A | 5,391,940 | 80.4820 | 4,200,403 | 5,219,059 | 5,357,913 | | (4,572) | | | 2.000 | 1.724 | MON | 8,698 | 104,742 | 11/18/2020 | 03/25/2050 |
| 31371N-MG-7 | FN 256959 - RMBS | | | 4 | 1.A | 123,120 | 105.1986 | 128,317 | 121,976 | 122,936 | | 335 | | | 6.000 | 5.742 | MON | 610 | 7,319 | 10/29/2007 | 11/01/2037 |
| 31377T-SZ-0 | FN 386736 - CMBS/RMBS | | | 4 | 1.A | 2,361,709 | 104.3373 | 2,448,079 | 2,346,311 | 2,369,210 | | (11,905) | | | 5.480 | 3.990 | MON | 11,072 | 130,364 | 11/20/2003 | 01/01/2034 |
| 3137A4-HG-5 | FHR 3772 HB - CMO/RMBS | | | 4 | 1.A | 427,738 | 98.3929 | 454,739 | 462,166 | 458,444 | | 1,919 | | | 3.500 | 4.554 | MON | 1,348 | 16,176 | 01/10/2011 | 12/15/2025 |
| 3137AF-ZL-9 | FHR 3949 JM - CMO/RMBS | | | 4 | 1.A | 1,436,296 | 97.8459 | 1,416,756 | 1,447,947 | 1,445,105 | | 503 | | | 3.000 | 3.096 | MON | 3,620 | 43,438 | 11/02/2011 | 10/15/2026 |
| 3137AV-RH-2 | FHR 4128 KB - CMO/RMBS | | | 4 | 1.A | 1,168,117 | 74.4828 | 834,952 | 1,121,000 | 1,157,255 | | (4,943) | | | 2.500 | 2.122 | MON | 2,335 | 28,025 | 10/30/2020 | 09/15/2042 |
| 3137B0-ZC-1 | FHR 4182 PV - CMO/RMBS | | | 4 | 1.A | 784,066 | 97.5676 | 751,837 | 770,580 | 772,660 | | (1,204) | | | 3.000 | 2.694 | MON | 1,926 | 23,316 | 10/03/2013 | 05/15/2026 |
| 3137B8-YJ-0 | FHR 4316 BZ - CMO/RMBS | | | 4 | 1.A | 2,828,186 | 89.0951 | 2,386,472 | 2,678,568 | 2,769,455 | | (17,198) | | | 3.000 | 2.499 | MON | 6,696 | 79,066 | 02/20/2020 | 03/15/2044 |
| 3137BA-G7-1 | FHR 4323 WB - CMO/RMBS | | | 4 | 1.A | 1,989,106 | 97.9185 | 1,932,604 | 1,973,687 | 1,974,817 | | (1,961) | | | 3.500 | 3.426 | MON | 5,757 | 69,079 | 06/03/2014 | 04/15/2029 |
| 3137BR-S2-2 | FHR 4612 HZ - CMO/RMBS | | | 4 | 1.A | 7,817,269 | 82.6518 | 5,968,368 | 7,221,098 | 7,659,142 | | (38,810) | | | 2.500 | 1.917 | MON | 15,044 | 178,106 | 08/25/2020 | 08/15/2046 |
| 3137F6-J2-4 | FHR 5035 UJ - CMO/RMBS | | | 4 | 1.A | 6,927,900 | 80.4146 | 5,403,860 | 6,720,000 | 6,881,891 | | (4,670) | | | 2.000 | 1.743 | MON | 11,200 | 134,400 | 10/28/2020 | 08/25/2044 |
| 3137F7-DT-9 | FHR 5048 CW - CMO/RMBS | | | 4 | 1.A | 20,685,156 | 79.4408 | 15,888,169 | 20,000,000 | 20,564,396 | | (28,539) | | | 2.000 | 1.754 | MON | 33,333 | 400,000 | 11/18/2020 | 03/25/2050 |
| 3137F7-J2-2 | FHR 5057 DM - CMBS/CMO/RMBS | | | 4 | 1.A | 8,290,900 | 80.8478 | 6,484,904 | 8,021,127 | 8,241,453 | | (4,567) | | | 2.000 | 1.685 | MON | 13,369 | 160,422 | 11/18/2020 | 03/25/2050 |
| 3137F8-RK-1 | FHR 5065 LA - CMO/RMBS | | | 4 | 1.A | 24,562,128 | 75.9196 | 18,074,168 | 23,807,000 | 24,458,139 | | (34,755) | | | 2.000 | 1.805 | MON | 39,678 | 476,140 | 12/16/2020 | 01/25/2051 |
| 3137FC-6Q-2 | FHR 4738 VC - CMO/RMBS | | | 4 | 1.A | 2,199,720 | 97.3035 | 2,148,460 | 2,208,000 | 2,203,567 | | 304 | | | 3.500 | 3.562 | MON | 6,440 | 77,280 | 04/03/2018 | 03/15/2038 |
| 3137FD-4Z-2 | FHR 4748 QV - CMO/RMBS | | | 4 | 1.A | 2,424,292 | 98.2455 | 2,275,790 | 2,316,433 | 2,340,818 | | (5,615) | | | 3.500 | 2.245 | MON | 6,756 | 81,075 | 03/20/2020 | 12/15/2040 |
| 3137FR-Q4-6 | FHR 4957 CW - CMO/RMBS | | | 4 | 1.A | 3,134,062 | 89.6034 | 2,669,735 | 2,979,500 | 3,080,446 | | (2,987) | | | 3.000 | 2.434 | MON | 7,449 | 89,385 | 02/06/2020 | 02/25/2040 |
| 3137FX-HS-0 | FHR 5019 GT - CMO/RMBS | | | 4 | 1.A | 8,407,206 | 74.8461 | 6,027,355 | 8,053,000 | 8,350,579 | | (13,233) | | | 2.000 | 1.718 | MON | 13,422 | 161,060 | 08/27/2020 | 05/25/2050 |
| 3137FX-PY-8 | FHR 5037 GE - CMO/RMBS | | | 4 | 1.A | 6,106,875 | 73.0222 | 4,381,334 | 6,000,000 | 6,090,941 | | (3,186) | | | 2.000 | 1.888 | MON | 10,000 | 120,000 | 11/18/2020 | 11/25/2050 |
| 3137GA-TA-5 | FHR 3742 EM - CMO/RMBS | | | 4 | 1.A | 298,558 | 98.3770 | 304,859 | 309,889 | 308,421 | | 697 | | | 3.500 | 4.019 | MON | 904 | 10,846 | 12/01/2010 | 10/15/2025 |
| 31392E-3V-0 | FNR 0271A PZ - CMO/RMBS | | | 4 | 1.A | 1,296,248 | 102.1932 | 1,411,299 | 1,381,012 | 1,341,457 | | 4,248 | | | 5.500 | 6.397 | MON | 6,330 | 75,956 | 12/04/2002 | 11/25/2032 |
| 31393B-N9-2 | FNR 0335K DZ - CMO/RMBS | | | 4 | 1.A | 1,437 | 98.8417 | 1,348 | 1,364 | 1,348 | | 1 | | | 5.500 | 6.182 | MON | 6 | 75 | 04/14/2003 | 05/25/2033 |
| 31393N-QM-4 | FHR 2599 DZ - CMO/RMBS | | | 4 | 1.A | 1,429 | 98.9939 | 1,453 | 1,467 | 1,457 | | 3 | | | 5.500 | 6.262 | MON | 7 | 81 | 04/14/2003 | 04/15/2033 |
| 31393T-S2-3 | FNR 2003-109 PZ - CMO/RMBS | | | 4 | 1.A | 100,617 | 101.8983 | 102,990 | 101,072 | 100,569 | | 1 | | | 6.000 | 6.126 | MON | 505 | 6,064 | 10/24/2003 | 11/25/2033 |
| 31393W-SV-2 | FHR 2645B NZ - CMO/RMBS | | | 4 | 1.A | 89,138 | 100.9420 | 95,716 | 94,822 | 92,511 | | 73 | | | 5.000 | 6.155 | MON | 395 | 4,741 | 10/03/2003 | 07/15/2033 |
| 31394H-R4-5 | FHR 2663 ZP - CMO/RMBS | | | 4 | 1.A | 131,276 | 101.2022 | 141,589 | 139,907 | 136,932 | | 85 | | | 5.000 | 5.636 | MON | 583 | 6,995 | 03/11/2004 | 08/15/2033 |
| 31394K-CT-9 | FHR 2690 TZ - CMO/RMBS | | | 4 | 1.A | 5,154,778 | 98.5013 | 5,476,342 | 5,559,663 | 5,283,680 | | 38,688 | | | 4.500 | 6.131 | MON | 20,849 | 250,185 | 10/09/2003 | 10/15/2033 |
| 31394K-D3-5 | FHR 2690 VZ - CMO/RMBS | | | 4 | 1.A | 3,551,348 | 101.3014 | 3,781,249 | 3,732,672 | 3,596,255 | | 17,418 | | | 5.000 | 6.162 | MON | 15,553 | 186,708 | 10/03/2003 | 10/15/2033 |
| 31395A-V4-4 | FHR 2812 OG - CMO/RMBS | | | 4 | 1.A | 1,170,204 | 101.2032 | 805,919 | 796,338 | 768,406 | | 1,405 | | | 5.000 | 6.038 | MON | 3,318 | 39,817 | 06/01/2004 | 06/15/2034 |
| 31397S-2Z-6 | FNR 2011-45 TY - CMO/RMBS | | | 4 | 1.A | 546,033 | 97.6685 | 589,513 | 603,585 | 596,824 | | 3,247 | | | 3.000 | 4.194 | MON | 1,509 | 18,108 | 06/21/2011 | 05/25/2026 |
| 31397S-3E-2 | FNR 2011-45 NY - CMO/RMBS | | | 4 | 1.A | 699,799 | 97.6657 | 760,394 | 778,569 | 769,473 | | 4,689 | | | 3.000 | 4.261 | MON | 1,946 | 23,357 | 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 Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31397S-EZ-3 | FNR 2011-26 EH - CMO/RMBS | | | 4 | 1.A | 790,911 | 97.7062 | 904,154 | 925,380 | 912,326 | | 7,115 | | | 3.000 | 4.702 | MON | 2,313 | 27,761 | 04/06/2011 | 04/25/2026 |
| 31397S-H6-4 | FNR 2011-46 MD - CMO/RMBS | | | 4 | 1.A | 1,298,577 | 96.4097 | 1,330,042 | 1,379,573 | 1,342,393 | | (195) | | | 4.000 | 4.541 | MON | 4,599 | 55,183 | 05/23/2011 | 05/25/2041 |
| 31397U-6T-1 | FNR 2011-62 NB - CMO/RMBS | | | 4 | 1.A | 931,135 | 98.2370 | 890,238 | 906,215 | 905,776 | | (1,209) | | | 3.500 | 3.251 | MON | 2,643 | 31,718 | 08/26/2011 | 07/25/2026 |
| 31398M-LJ-3 | FNR 2010-24 B - CMO/RMBS | | | 4 | 1.A | 200,136 | 98.5906 | 189,169 | 191,873 | 190,997 | | 291 | | | 3.500 | 3.986 | MON | 560 | 6,716 | 06/07/2010 | 03/25/2025 |
| 31407N-B2-8 | FN 835357 - RMBS | | | 4 | 1.A | 532,621 | 99.3221 | 560,633 | 564,460 | 534,355 | | 2,345 | | | 4.500 | 5.854 | MON | 2,117 | 25,401 | 10/12/2005 | 09/01/2035 |
| 31412U-H3-7 | FN 935050 - RMBS | | | 4 | 1.A | 80,684 | 101.7167 | 79,679 | 78,334 | 80,593 | | 9 | | | 5.000 | 4.362 | MON | 326 | 3,917 | 05/06/2009 | 03/01/2039 |
| 31414P-4Z-9 | FN 972540 - RMBS | | | 4 | 1.A | 4,899 | 103.2950 | 4,922 | 4,765 | 4,910 | | 6 | | | 5.500 | 4.743 | MON | 22 | 262 | 02/13/2009 | 02/01/2038 |
| 31416M-KD-5 | FN AA3891 - RMBS | | | 4 | 1.A | 5,708 | 101.5242 | 5,645 | 5,560 | 5,622 | | (5) | | | 5.000 | 4.752 | MON | 23 | 278 | 08/31/2009 | 03/01/2039 |
| 0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 171,423,581 | XXX | 138,999,301 | 166,060,511 | 170,045,870 | | (250,633) | | | XXX | XXX | XXX | 356,622 | 4,266,951 | XXX | XXX |
| 31358S-6S-5 | FNA 2001-M01 D - CMBS | | | 4 | 1.A | 971,110 | 100.0000 | 995,118 | 995,118 | 990,659 | | 313 | | | 6.460 | 6.559 | MON | 5,357 | 65,262 | 07/19/2001 | 02/25/2031 |
| 0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities | | | | | | 971,110 | XXX | 995,118 | 995,118 | 990,659 | | 313 | | | XXX | XXX | XXX | 5,357 | 65,262 | XXX | XXX |
| 134011-AA-3 | CAMP PENDLETON & QUANTICO HOUSING LLC | | | 1 | 2.B | 8,035,000 | 103.8830 | 8,346,999 | 8,035,000 | 8,035,000 | | | | | 5.937 | 5.936 | AO | 119,259 | 479,970 | 09/29/2003 | 10/01/2043 |
| 54627R-AR-1 | LOUISIANA LOC GOVT ENVIRONMENTAL FACS & | | | | 1.A FE | 12,341,892 | 101.9560 | 12,583,300 | 12,341,892 | 12,341,892 | | | | | 5.081 | 5.079 | JD | 52,258 | 421,545 | 03/22/2023 | 06/01/2031 |
| 54627R-AT-7 | LOUISIANA LOC GOVT ENVIRONMENTAL FACS & | | | | 1.A FE | 3,485,000 | 103.0050 | 3,589,724 | 3,485,000 | 3,485,000 | | | | | 5.198 | 5.197 | JD | 15,096 | 121,773 | 03/22/2023 | 12/01/2039 |
| 57563N-AD-0 | MEFA 2020-A A - ABS | | | 4 | 1.A FE | 4,375,066 | 92.1939 | 4,034,716 | 4,376,336 | 4,375,099 | | 197 | | | 2.300 | 2.323 | MON | 1,678 | 100,656 | 06/09/2020 | 02/25/2040 |
| 0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities | | | | | | 28,236,959 | XXX | 28,554,740 | 28,238,229 | 28,236,992 | | 197 | | | XXX | XXX | XXX | 188,291 | 1,123,944 | XXX | XXX |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | 752,062,708 | XXX | 674,189,146 | 756,979,385 | 742,743,245 | | (496,909) | | | XXX | XXX | XXX | 7,244,046 | 26,550,093 | XXX | XXX |
| 000000-00-0 | TELENET FINANCE LUXEMBOURG NOTES SARL | | C | 1,2 | 3.C FE | 1,005,720 | 93.3180 | 933,180 | 1,000,000 | 1,000,393 | | (2,161) | | | 5.500 | 5.411 | JJ | 25,361 | 55,000 | 09/23/2019 | 03/01/2028 |
| 00003#-AC-7 | A&E TELEVISION NETWORKS, LLC | | | | 1.G YE | 14,000,000 | 98.8377 | 13,837,276 | 14,000,000 | 14,000,000 | | | | | 3.780 | 3.752 | FA | 189,630 | 529,200 | 08/07/2012 | 08/22/2024 |
| 00003#-AD-5 | A&E TELEVISION NETWORKS, LLC | | | | 1.G YE | 11,000,000 | 98.0547 | 10,786,018 | 11,000,000 | 11,000,000 | | | | | 3.980 | 3.959 | FA | 156,878 | 437,800 | 08/07/2012 | 08/22/2027 |
| 00108W-AH-3 | AEP TEXAS INC | | | 1,2 | 2.A FE | 3,010,257 | 96.3700 | 2,601,990 | 2,700,000 | 2,893,134 | | (43,835) | | | 3.950 | 2.146 | JD | 8,888 | 106,650 | 04/08/2021 | 06/01/2028 |
| 00108W-AJ-9 | AEP TEXAS INC | | | 1,2 | 2.A FE | 4,866,988 | 80.4840 | 3,161,412 | 3,928,000 | 4,797,540 | | (23,635) | | | 4.150 | 2.894 | MN | 27,169 | 163,012 | 12/18/2020 | 05/01/2049 |
| 00108W-AQ-3 | AEP TEXAS INC | | | 1,2 | 2.A FE | 9,983,600 | 96.8670 | 9,686,700 | 10,000,000 | 9,983,931 | | 242 | | | 5.250 | 5.261 | MN | 67,083 | 525,000 | 05/16/2022 | 05/15/2052 |
| 00109L-AA-1 | ADT SECURITY CORP | | | 1,2 | 3.B FE | 3,000,000 | 92.4710 | 2,774,130 | 3,000,000 | 3,000,000 | | | | | 4.125 | 4.125 | FA | 51,563 | 123,750 | 07/15/2021 | 08/01/2029 |
| 00115A-AF-6 | AEP TRANSMISSION COMPANY LLC | | | 1,2 | 1.F FE | 28,539,607 | 84.2660 | 24,009,911 | 28,493,000 | 28,532,476 | | (1,630) | | | 4.000 | 3.989 | JD | 94,977 | 1,139,720 | 08/24/2017 | 12/01/2046 |
| 00115A-AH-2 | AEP TRANSMISSION COMPANY LLC | | | 1,2 | 1.F FE | 10,181,922 | 79.8150 | 6,962,262 | 8,723,000 | 10,068,962 | | (39,977) | | | 3.750 | 2.843 | JD | 27,259 | 327,113 | 02/03/2021 | 12/01/2047 |
| 00115A-AJ-8 | AEP TRANSMISSION COMPANY LLC | | | 1,2 | 1.F FE | 1,652,760 | 86.3680 | 1,223,835 | 1,417,000 | 1,630,405 | | (5,649) | | | 4.250 | 3.338 | MS | 17,732 | 60,223 | 10/30/2019 | 09/15/2048 |
| 00115A-AN-9 | AEP TRANSMISSION COMPANY LLC | | | 1,2 | 1.F FE | 4,980,700 | 64.9080 | 3,245,400 | 5,000,000 | 4,981,758 | | 435 | | | 2.750 | 2.769 | FA | 51,944 | 137,500 | 08/02/2021 | 08/15/2051 |
| 00115A-AQ-2 | AEP TRANSMISSION COMPANY LLC | | | 1,2 | 1.F FE | 12,461,829 | 104.1760 | 14,651,313 | 14,064,000 | 12,466,189 | | 4,360 | | | 5.400 | 6.251 | MS | 223,618 | | 10/18/2023 | 03/15/2053 |
| 001192-AL-7 | SOUTHERN COMPANY GAS CAPITAL CORP | | | 1,2 | 2.A FE | 15,253,196 | 97.5330 | 14,717,730 | 15,090,000 | 15,121,799 | | (18,517) | | | 3.875 | 3.741 | MN | 74,716 | 584,738 | 12/01/2015 | 11/15/2025 |
| 00164V-AE-3 | AMC NETWORKS INC | | | 1,2 | 4.B FE | 493,648 | 97.1780 | 506,297 | 521,000 | 505,641 | | 8,916 | | | 4.750 | 6.745 | FA | 10,311 | 24,748 | 08/19/2022 | 08/01/2025 |
| 00164V-AF-0 | AMC NETWORKS INC | | | 1,2 | 4.B FE | 1,500,625 | 76.7960 | 1,151,940 | 1,500,000 | 1,500,463 | | (79) | | | 4.250 | 4.243 | FA | 24,083 | 63,750 | 09/10/2021 | 02/15/2029 |
| 001877-AA-7 | API GROUP DE INC | | | 1,2 | 4.B FE | 1,050,000 | 91.4580 | 960,309 | 1,050,000 | 1,050,000 | | | | | 4.125 | 4.124 | JJ | 19,972 | 43,313 | 06/15/2021 | 07/15/2029 |
| 00206R-BK-7 | AT&T INC | | | 1,2 | 2.B FE | 3,530,355 | 86.5170 | 2,683,757 | 3,102,000 | 3,504,082 | | (12,865) | | | 4.350 | 3.474 | JD | 5,997 | 134,937 | 11/30/2021 | 06/15/2045 |
| 00206R-DQ-2 | AT&T INC | | | 1,2 | 2.B FE | 4,496,826 | 98.9310 | 4,053,203 | 4,097,000 | 4,272,760 | | (57,054) | | | 4.250 | 2.710 | MS | 58,041 | 174,123 | 11/26/2019 | 03/01/2027 |
| 00206R-DS-8 | AT&T INC | | | 1,2 | 2.B FE | 9,331,800 | 99.7930 | 9,979,300 | 10,000,000 | 9,347,192 | | 13,373 | | | 5.450 | 5.974 | MS | 181,667 | 545,000 | 11/14/2022 | 03/01/2047 |
| 00206R-HA-3 | AT&T INC | | | 1,2 | 2.B FE | 11,378,400 | 96.3490 | 9,634,900 | 10,000,000 | 11,247,576 | | (32,751) | | | 5.150 | 4.278 | MN | 65,806 | 515,000 | 09/12/2019 | 11/15/2046 |
| 00206R-HC-9 | AT&T INC | | | | 2.A FE | 44,431,964 | 100.1380 | 45,062,100 | 45,000,000 | 44,443,429 | | 16 | | | 7.000 | 7.088 | JD | 262,500 | 3,150,000 | 12/04/2017 | 12/01/2095 |
| 00206R-HJ-4 | AT&T INC | | | 1,2 | 2.B FE | 15,558,287 | 98.7250 | 15,981,603 | 16,188,000 | 15,610,837 | | 52,550 | | | 4.350 | 5.145 | MS | 234,726 | 352,089 | 06/15/2023 | 03/01/2029 |
| 00206R-HK-1 | AT&T INC | | | 1,2 | 2.B FE | 5,107,150 | 95.6360 | 4,781,800 | 5,000,000 | 5,089,442 | | (4,158) | | | 4.850 | 4.680 | MS | 80,833 | 242,500 | 04/09/2019 | 03/01/2039 |
| 00206R-JJ-2 | AT&T INC | | | 1 | 2.B FE | 12,052,274 | 94.9980 | 9,729,695 | 10,242,000 | 11,854,460 | | (50,929) | | | 5.350 | 4.180 | JD | 24,353 | 547,947 | 10/22/2019 | 12/15/2043 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 00206R-JX-1 | AT&T INC | | | 1,2 | 2.B FE | 6,989,640 | 92.8650 | 6,500,550 | 7,000,000 | 6,994,746 | | 1,461 | | | 2.300 | 2.323 | JD | 13,417 | 161,000 | 05/21/2020 | 06/01/2027 |
| 00206R-JY-9 | AT&T INC | | | 1,2 | 2.B FE | 7,720,149 | 87.6120 | 8,028,764 | 9,164,000 | 7,809,328 | | 89,180 | | | 2.750 | 5.176 | JD | 21,001 | 252,010 | 05/23/2023 | 06/01/2031 |
| 00206R-JZ-6 | AT&T INC | | | 1,2 | 2.B FE | 10,803,900 | 79.4770 | 7,947,700 | 10,000,000 | 10,709,027 | | (31,863) | | | 3.500 | 2.964 | JD | 29,167 | 350,000 | 12/03/2020 | 06/01/2041 |
| 00206R-KD-3 | AT&T INC | | | 1,2 | 2.B FE | 5,115,150 | 75.3700 | 3,768,500 | 5,000,000 | 5,103,103 | | (4,112) | | | 3.100 | 2.955 | FA | 64,583 | 155,000 | 12/11/2020 | 02/01/2043 |
| 00206R-KJ-0 | AT&T INC | | | 1,2 | 2.B FE | 6,504,700 | 72.7580 | 7,275,800 | 10,000,000 | 6,516,795 | | 12,095 | | | 3.500 | 6.036 | MS | 103,056 | | 09/18/2023 | 09/15/2053 |
| 00206R-MN-9 | AT&T INC | | | 1,2 | 2.B FE | 9,663,800 | 74.4350 | 7,443,500 | 10,000,000 | 9,676,121 | | 4,463 | | | 3.800 | 3.975 | JD | 31,667 | 380,000 | 04/23/2021 | 12/01/2057 |
| 00213M-AV-6 | APX GROUP INC | | | 1,2 | 3.B FE | 1,002,501 | 100.0800 | 945,756 | 945,000 | 962,925 | | (16,083) | | | 6.750 | 4.918 | FA | 24,098 | 63,788 | 11/05/2021 | 02/15/2027 |
| 00226@-AD-8 | ATC HOLDING LLC | | | 1 | 2.A | 30,000,000 | 94.7320 | 28,419,598 | 30,000,000 | 30,000,000 | | | | | 3.750 | 3.749 | MS | 328,125 | 1,125,000 | 07/18/2019 | 09/16/2029 |
| 002824-AY-6 | ABBOTT LABORATORIES | | | 1 | 1.D FE | 14,884,200 | 108.5630 | 16,284,450 | 15,000,000 | 14,917,211 | | 3,089 | | | 5.300 | 5.351 | MN | 75,083 | 795,000 | 05/24/2010 | 05/27/2040 |
| 002824-BM-1 | ABBOTT LABORATORIES | | | 1,2 | 1.D FE | 7,134,780 | 99.0270 | 6,981,404 | 7,050,000 | 7,067,171 | | (11,081) | | | 3.875 | 3.704 | MS | 80,439 | 273,188 | 03/06/2017 | 09/15/2025 |
| 00287Y-AQ-2 | ABBVIE INC | | | 1,2 | 1.G FE | 7,389,550 | 98.2360 | 6,876,520 | 7,000,000 | 7,055,110 | | (47,617) | | | 3.600 | 2.882 | MN | 32,900 | 252,000 | 04/11/2016 | 05/14/2025 |
| 00287Y-BD-0 | ABBVIE INC | | | 1,2 | 1.G FE | 7,446,654 | 97.7900 | 7,717,587 | 7,892,000 | 7,459,564 | | 8,276 | | | 4.875 | 5.273 | MN | 50,229 | 384,735 | 06/16/2022 | 11/14/2048 |
| 00287Y-BX-6 | ABBVIE INC | | | 1,2 | 1.G FE | 8,461,275 | 93.4340 | 8,571,635 | 9,174,000 | 8,516,171 | | 37,647 | | | 3.200 | 4.597 | MN | 32,619 | 221,104 | 11/16/2023 | 11/21/2029 |
| 00287Y-CV-9 | ABBVIE INC | | | 1,2 | 1.G FE | 44,099,674 | 99.1930 | 43,644,920 | 44,000,000 | 44,000,718 | | (14,285) | | | 3.850 | 3.819 | JD | 75,289 | 1,694,000 | 11/12/2014 | 06/15/2024 |
| 00404A-AP-4 | ACADIA HEALTHCARE COMPANY INC | | | 1,2 | 4.A FE | 215,000 | 96.3790 | 207,215 | 215,000 | 215,000 | | | | | 5.000 | 4.999 | AO | 2,269 | 10,750 | 09/29/2020 | 04/15/2029 |
| 00489L-AD-5 | ACRISURE LLC | | | 1,2 | 5.B FE | 498,075 | 104.8590 | 524,295 | 500,000 | 498,545 | | 470 | | | 10.125 | 10.256 | FA | 21,094 | 50,625 | 01/19/2023 | 08/01/2026 |
| 00489L-AF-0 | ACRISURE LLC | | | 1,2 | 4.B FE | 715,000 | 91.1260 | 651,551 | 715,000 | 715,000 | | | | | 4.250 | 4.249 | FA | 11,480 | 30,388 | 01/29/2021 | 02/15/2029 |
| 00774M-AR-6 | AERCAP IRELAND CAPITAL DAC | | C | 1,2 | 2.B FE | 3,905,758 | 98.2470 | 4,086,093 | 4,159,000 | 3,954,276 | | 47,101 | | | 4.625 | 6.101 | AO | 40,608 | 192,354 | 12/19/2022 | 10/15/2027 |
| 00774M-AW-5 | AERCAP IRELAND CAPITAL DAC | | C | 1,2 | 2.B FE | 63,183,583 | 91.2900 | 66,585,100 | 72,938,000 | 64,650,489 | | 1,260,097 | | | 3.000 | 5.697 | AO | 376,846 | 1,977,810 | 07/18/2023 | 10/29/2028 |
| 00774M-AX-3 | AERCAP IRELAND CAPITAL DAC | | C | 1,2 | 2.B FE | 4,170,550 | 87.0850 | 4,354,250 | 5,000,000 | 4,277,184 | | 69,368 | | | 3.300 | 5.544 | JJ | 69,208 | 165,000 | 06/09/2022 | 01/30/2032 |
| 00774M-BC-8 | AERCAP IRELAND CAPITAL DAC | | C | 1,2 | 2.B FE | 9,891,650 | 102.4020 | 10,240,200 | 10,000,000 | 9,897,926 | | 6,276 | | | 5.750 | 6.016 | JD | 39,931 | 287,500 | 11/20/2023 | 06/06/2028 |
| 00774M-BE-4 | AERCAP IRELAND CAPITAL DAC | | C | 1,2 | 2.B FE | 4,968,550 | 105.5040 | 5,275,200 | 5,000,000 | 4,969,563 | | 1,013 | | | 6.150 | 6.262 | MS | 82,000 | | 09/18/2023 | 09/30/2030 |
| 00790R-AA-2 | ADVANCED DRAINAGE SYSTEMS INC | | | 1,2 | 3.C FE | 618,881 | 97.2220 | 593,054 | 610,000 | 613,645 | | (2,034) | | | 5.000 | 4.176 | MS | 7,710 | 30,500 | 09/18/2019 | 09/30/2027 |
| 00790R-AB-0 | ADVANCED DRAINAGE SYSTEMS INC | | | 1,2 | 3.C FE | 200,000 | 101.3430 | 202,686 | 200,000 | 200,000 | | | | | 6.375 | 6.375 | JJ | 5,879 | 14,025 | 06/02/2022 | 06/15/2030 |
| 008685-AB-5 | AHOLD FINANCE USA LLC | | | 1 | 2.A FE | 26,677,570 | 110.7320 | 26,040,844 | 23,517,000 | 24,774,987 | | (196,847) | | | 6.875 | 5.697 | MN | 269,466 | 1,616,794 | 12/03/2010 | 05/01/2029 |
| 008911-BK-4 | AIR CANADA | | | 1,2 | 3.A FE | 1,425,000 | 95.7070 | 1,435,605 | 1,500,000 | 1,432,553 | | 7,553 | | | 3.875 | 5.730 | FA | 21,958 | 19,375 | 08/31/2023 | 08/15/2026 |
| 00912X-AN-4 | AIR LEASE CORP | | | 1,2 | 2.B FE | 10,146,599 | 98.6870 | 9,967,387 | 10,100,000 | 10,104,242 | | (8,908) | | | 4.250 | 4.160 | MS | 126,390 | 429,250 | 08/21/2018 | 09/15/2024 |
| 00912X-AV-6 | AIR LEASE CORP | | | 1,2 | 2.B FE | 10,421,863 | 95.5560 | 9,998,980 | 10,464,000 | 10,456,732 | | 768 | | | 3.625 | 3.636 | AO | 94,830 | 379,320 | 11/04/2019 | 04/01/2027 |
| 00912X-AY-0 | AIR LEASE CORP | | | 1,2 | 2.B FE | 999,529 | 94.6680 | 1,018,628 | 1,076,000 | 1,040,491 | | 8,107 | | | 3.625 | 4.555 | JD | 3,250 | 39,005 | 05/30/2018 | 12/01/2027 |
| 00912X-BA-1 | AIR LEASE CORP | | | 1,2 | 2.B FE | 12,973,751 | 97.3810 | 13,275,952 | 13,633,000 | 13,502,892 | | 106,760 | | | 3.250 | 4.098 | MS | 147,691 | 443,073 | 04/25/2019 | 03/01/2025 |
| 00914A-AB-8 | AIR LEASE CORP | | | 1,2 | 2.B FE | 6,998,580 | 96.6210 | 6,840,767 | 7,080,000 | 7,049,478 | | 11,817 | | | 3.750 | 3.939 | JD | 22,125 | 265,500 | 05/16/2019 | 06/01/2026 |
| 00914A-AM-4 | AIR LEASE CORP | | | 1,2 | 2.B FE | 9,922,700 | 92.0880 | 9,208,800 | 10,000,000 | 9,960,383 | | 14,566 | | | 1.875 | 2.031 | FA | 70,833 | 187,500 | 05/17/2021 | 08/15/2026 |
| 00914A-AQ-5 | AIR LEASE CORP | | | 1,2 | 2.B FE | 7,374,225 | 87.6720 | 6,575,400 | 7,500,000 | 7,414,351 | | 17,143 | | | 2.100 | 2.360 | MS | 52,500 | 157,500 | 08/11/2021 | 09/01/2028 |
| 00914A-AT-9 | AIR LEASE CORP | | | 1,2 | 2.B FE | 3,948,624 | 102.6240 | 4,094,698 | 3,990,000 | 3,956,533 | | 7,365 | | | 5.850 | 6.092 | JD | 10,374 | 239,899 | 11/28/2022 | 12/15/2027 |
| 00914A-AU-6 | AIR LEASE CORP | | | 1,2 | 2.B FE | 19,773,000 | 101.1920 | 20,238,400 | 20,000,000 | 19,812,379 | | 39,379 | | | 5.300 | 5.560 | FA | 441,667 | 583,000 | 01/09/2023 | 02/01/2028 |
| 009279-AA-8 | AIRBUS SE | | C | 1,2 | 1.F FE | 47,567,899 | 95.6490 | 46,230,988 | 48,334,000 | 47,500,543 | | 83,039 | | | 3.150 | 3.692 | AO | 342,567 | 1,207,521 | 10/10/2023 | 04/10/2027 |
| 009279-AC-4 | AIRBUS SE | | C | 1,2 | 1.F FE | 10,000,361 | 86.1720 | 8,724,915 | 10,125,000 | 10,017,467 | | 2,748 | | | 3.950 | 4.021 | AO | 89,986 | 399,938 | 04/05/2017 | 04/10/2047 |
| 010392-FD-5 | ALABAMA POWER CO | | | 1 | 1.G FE | 8,725,452 | 99.9470 | 6,484,561 | 6,488,000 | 8,533,609 | | (88,542) | | | 5.500 | 3.118 | MS | 105,070 | 356,840 | 10/14/2021 | 03/15/2041 |
| 010392-FG-8 | ALABAMA POWER CO | | | 1 | 1.G FE | 13,368,780 | 83.7270 | 10,884,510 | 13,000,000 | 13,293,538 | | (11,016) | | | 4.100 | 3.924 | JJ | 245,772 | 533,000 | 02/24/2016 | 01/15/2042 |
| 010392-FL-7 | ALABAMA POWER CO | | | 1,2 | 1.E FE | 3,421,391 | 86.1820 | 2,921,570 | 3,390,000 | 3,415,940 | | (818) | | | 4.150 | 4.094 | FA | 53,148 | 140,685 | 02/17/2016 | 08/15/2044 |
| 010392-FP-8 | ALABAMA POWER CO | | | 1,2 | 1.G FE | 7,012,980 | 87.5040 | 6,177,782 | 7,060,000 | 7,020,463 | | 1,057 | | | 4.300 | 4.340 | JJ | 150,947 | 303,580 | 01/08/2016 | 01/02/2046 |
| 010392-FT-0 | ALABAMA POWER CO | | | 1,2 | 1.E FE | 1,999,280 | 75.8770 | 1,522,093 | 2,006,000 | 1,999,893 | | 145 | | | 3.450 | 3.468 | AO | 17,302 | 69,207 | 09/12/2019 | 10/01/2049 |
| 010392-FW-3 | ALABAMA POWER CO | | | 1,2 | 1.G FE | 5,741,377 | 69.9240 | 5,412,118 | 7,740,000 | 5,791,452 | | 33,174 | | | 3.000 | 4.603 | MS | 68,370 | 232,200 | 06/23/2022 | 03/15/2052 |
| 012873-AH-8 | OVINTIV INC | | | 1 | 2.C FE | 7,951,920 | 112.8630 | 9,029,040 | 8,000,000 | 7,980,536 | | 2,106 | | | 8.125 | 8.173 | MS | 191,389 | 650,000 | 09/12/2000 | 09/15/2030 |
| 012873-AK-1 | OVINTIV INC | | | 1 | 2.C FE | 941,180 | 110.1910 | 878,222 | 797,000 | 915,291 | | (12,667) | | | 7.375 | 4.996 | MN | 9,796 | 58,779 | 11/30/2021 | 11/01/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 013092-AB-7 | ALBERTSONS COMPANIES INC | | | 1,2 | 3.C FE | 961,250 | 99.9230 | 999,230 | 1,000,000 | 963,941 | | 2,691 | | | 5.875 | 6.895 | FA | 22,194 | | 08/21/2023 | 02/15/2028 |
| 013092-AE-1 | ALBERTSONS COMPANIES INC | | | 1,2 | 3.C FE | 697,525 | 95.7860 | 718,395 | 750,000 | 703,080 | | 5,555 | | | 4.875 | 6.116 | FA | 13,813 | 36,563 | 02/06/2023 | 02/15/2030 |
| 01309Q-AA-6 | ALBERTSONS COMPANIES INC | | | 1,2 | 3.C FE | 1,045,593 | 101.5740 | 1,059,417 | 1,043,000 | 1,045,409 | | (184) | | | 6.500 | 6.435 | FA | 25,611 | 34,274 | 05/17/2023 | 02/15/2028 |
| 013822-AC-5 | ALCOA NEDERLAND HOLDING BV | | C | 1,2 | 2.C FE | 1,000,000 | 99.9760 | 999,760 | 1,000,000 | 1,000,000 | | | | | 6.125 | 6.123 | MN | 7,826 | 61,250 | 05/14/2018 | 05/15/2028 |
| 013822-AG-6 | ALCOA NEDERLAND HOLDING BV | | C | 1,2 | 2.C FE | 400,000 | 92.9080 | 371,632 | 400,000 | 400,000 | | | | | 4.125 | 4.124 | MS | 4,171 | 16,500 | 03/08/2021 | 03/31/2029 |
| 014916-AA-8 | ALEXANDER FUNDING TRUST II | | | 1,2 | 2.C FE | 2,001,810 | 105.0340 | 2,100,680 | 2,000,000 | 2,001,491 | | (319) | | | 7.467 | 7.452 | JJ | 50,610 | | 08/21/2023 | 07/31/2028 |
| 01609W-AT-9 | ALIBABA GROUP HOLDING LTD | | C | 1,2 | 1.E FE | 10,761,700 | 94.8020 | 10,902,230 | 11,500,000 | 10,873,095 | | 111,395 | | | 3.400 | 4.944 | JD | 27,153 | 391,000 | 03/17/2023 | 12/06/2027 |
| 01609W-AX-0 | ALIBABA GROUP HOLDING LTD | | C | 1,2 | 1.E FE | 8,822,160 | 82.8130 | 7,453,170 | 9,000,000 | 8,868,484 | | 16,712 | | | 2.125 | 2.349 | FA | 75,438 | 191,250 | 02/26/2021 | 02/09/2031 |
| 01626P-AG-1 | ALIMENTATION COUCHE-TARD INC | | | 1,2 | 2.A FE | 5,389,065 | 83.7140 | 4,800,998 | 5,735,000 | 5,422,728 | | 6,938 | | | 4.500 | 4.892 | JJ | 111,116 | 258,075 | 09/17/2018 | 07/26/2047 |
| 01626P-AH-9 | ALIMENTATION COUCHE-TARD INC | | A | 1,2 | 2.A FE | 38,657,372 | 95.9930 | 36,553,174 | 38,079,000 | 38,338,504 | | (73,809) | | | 3.550 | 3.330 | JJ | 582,027 | 1,351,805 | 12/15/2020 | 07/26/2027 |
| 01626P-AN-6 | ALIMENTATION COUCHE-TARD INC | | | 1,2 | 2.A FE | 20,254,428 | 76.0760 | 13,876,262 | 18,240,000 | 20,116,281 | | (48,152) | | | 3.800 | 3.201 | JJ | 300,352 | 693,120 | 09/27/2021 | 01/25/2050 |
| 01626P-AP-1 | ALIMENTATION COUCHE-TARD INC | | | 1,2 | 2.A FE | 16,422,688 | 75.6660 | 12,052,080 | 15,928,000 | 16,375,324 | | (20,103) | | | 3.439 | 3.219 | MN | 73,035 | 547,764 | 08/04/2021 | 05/13/2041 |
| 01741R-AL-6 | ATI INC | | | 1,2 | 4.A FE | 1,000,000 | 93.7870 | 937,870 | 1,000,000 | 1,000,000 | | | | | 4.875 | 4.875 | AO | 12,188 | 48,750 | 09/09/2021 | 10/01/2029 |
| 01741R-AM-4 | ATI INC | | | 1,2 | 4.A FE | 1,000,000 | 93.1170 | 931,170 | 1,000,000 | 1,000,000 | | | | | 5.125 | 5.125 | AO | 12,813 | 51,250 | 09/09/2021 | 10/01/2031 |
| 01741R-AN-2 | ATI INC | | | 1,2 | 4.A FE | 685,633 | 104.1380 | 728,966 | 700,000 | 686,087 | | 454 | | | 7.250 | 7.637 | FA | 19,736 | | 10/04/2023 | 08/15/2030 |
| 017475-AC-8 | CARDINAL HEALTH INC | | | | 2.B FE | 10,506,387 | 105.0480 | 9,869,260 | 9,395,000 | 9,622,816 | | (72,819) | | | 7.000 | 6.041 | AO | 138,837 | 657,650 | 01/14/2004 | 10/15/2026 |
| 01882Y-AD-8 | ALLIANT ENERGY FINANCE LLC | | | 1,2 | 2.B FE | 5,989,980 | 87.9280 | 5,275,680 | 6,000,000 | 5,992,691 | | 808 | | | 3.600 | 3.617 | MS | 72,000 | 216,000 | 02/23/2022 | 03/01/2032 |
| 01883L-AB-9 | ALLIANT HOLDINGS INTERMEDIATE LLC | | | 1,2 | 4.B FE | 502,500 | 96.0260 | 480,130 | 500,000 | 501,667 | | (398) | | | 4.250 | 4.154 | AO | 4,486 | 21,250 | 10/20/2021 | 10/15/2027 |
| 01883L-AE-3 | ALLIANT HOLDINGS INTERMEDIATE LLC | | | 1,2 | 4.B FE | 500,000 | 102.3820 | 511,910 | 500,000 | 500,000 | | | | | 6.750 | 6.744 | AO | 7,125 | 22,688 | 02/07/2023 | 04/15/2028 |
| 01883L-AF-0 | ALLIANT HOLDINGS INTERMEDIATE LLC | | | 1,2 | 4.B FE | 250,000 | 105.4630 | 263,658 | 250,000 | 250,000 | | | | | 7.000 | 6.998 | JJ | 826 | | 12/06/2023 | 01/15/2031 |
| 019576-AA-5 | ALLIED UNIVERSAL HOLDCO LLC | | | 1,2 | 4.C FE | 1,505,625 | 99.5870 | 1,493,805 | 1,500,000 | 1,485,934 | | (10,315) | | | 6.625 | 6.122 | JJ | 45,823 | 82,813 | 03/15/2023 | 07/15/2026 |
| 019576-AB-3 | ALLIED UNIVERSAL HOLDCO LLC | | | 1,2 | 5.B FE | 1,066,250 | 97.9340 | 979,340 | 1,000,000 | 1,013,316 | | (24,370) | | | 9.750 | 7.180 | JJ | 44,958 | 97,500 | 02/02/2022 | 07/15/2027 |
| 019579-AA-9 | ALLIED UNIVERSAL HOLDCO LLC | | | 1,2 | 4.C FE | 437,500 | 91.5280 | 457,640 | 500,000 | 438,342 | | 842 | | | 4.625 | 7.995 | JD | 1,927 | | 12/04/2023 | 06/01/2028 |
| 019736-AF-4 | ALLISON TRANSMISSION INC | | | 1,2 | 3.A FE | 350,000 | 99.6110 | 348,639 | 350,000 | 350,000 | | | | | 5.875 | 5.874 | JD | 1,714 | 20,563 | 03/26/2019 | 06/01/2029 |
| 02005N-BF-6 | ALLY FINANCIAL INC | | | 2 | 3.A FE | 1,023,576 | 99.7610 | 1,072,431 | 1,075,000 | 1,046,403 | | 11,077 | | | 5.750 | 7.269 | MN | 7,040 | 61,813 | 03/16/2023 | 11/20/2025 |
| 02005N-BH-2 | ALLY FINANCIAL INC | | | 1,2 | 2.C FE | 1,452,255 | 99.0520 | 1,485,780 | 1,500,000 | 1,481,127 | | 28,872 | | | 3.875 | 7.241 | MN | 6,458 | 29,063 | 05/18/2023 | 05/21/2024 |
| 020564-AE-0 | ALPEK SAB DE CV | | C | 1,2 | 2.C FE | 14,961,900 | 85.1790 | 12,776,850 | 15,000,000 | 14,971,532 | | 3,480 | | | 3.250 | 3.280 | FA | 170,625 | 487,500 | 02/18/2021 | 02/25/2031 |
| 02154C-AH-6 | ALTICE FINANCING SA | | C | 1,2 | 4.C FE | 1,421,273 | 88.3690 | 1,369,720 | 1,550,000 | 1,428,514 | | 7,241 | | | 5.750 | 7.368 | FA | 33,669 | 73,313 | 07/11/2023 | 08/15/2029 |
| 02156L-AA-9 | ALTICE FRANCE SA | | C | 1,2 | 4.C FE | 2,034,000 | 91.9310 | 1,884,586 | 2,050,000 | 2,038,396 | | 3,197 | | | 8.125 | 8.335 | FA | 69,401 | 166,563 | 08/19/2022 | 02/01/2027 |
| 02156L-AE-1 | ALTICE FRANCE SA | | C | 1,2 | 4.C FE | 1,452,988 | 77.6580 | 1,261,943 | 1,625,000 | 1,470,059 | | 17,072 | | | 5.125 | 7.289 | MS | 24,522 | 65,472 | 03/24/2023 | 01/15/2029 |
| 02156L-AH-4 | ALTICE FRANCE SA | | C | 1,2 | 4.C FE | 1,000,000 | 78.3610 | 783,610 | 1,000,000 | 1,000,000 | | | | | 5.500 | 5.500 | AO | 11,611 | 55,000 | 09/24/2021 | 10/15/2029 |
| 02311*-AA-8 | Amarok Parent LLC | | | 1 | 3.B PL | 15,000,000 | 104.5544 | 15,683,162 | 15,000,000 | 15,000,000 | | | | | 7.500 | 7.499 | MJSD | 284,375 | 1,200,000 | 09/07/2022 | 09/30/2027 |
| 023135-AZ-9 | AMAZON.COM INC | | | 1,2 | 1.D FE | 6,981,870 | 98.5210 | 6,896,470 | 7,000,000 | 6,998,222 | | 2,713 | | | 2.800 | 2.840 | FA | 70,233 | 196,000 | 08/15/2017 | 08/22/2024 |
| 023135-BC-9 | AMAZON.COM INC | | | 1,2 | 1.E FE | 8,984 | 96.1010 | 8,649 | 9,000 | 8,994 | | 2 | | | 3.150 | 3.170 | FA | 102 | 284 | 08/15/2017 | 08/22/2027 |
| 023135-BF-2 | AMAZON.COM INC | | | 1,2 | 1.E FE | 5,998,733 | 92.8160 | 5,519,768 | 5,947,000 | 5,986,124 | | (2,276) | | | 3.875 | 3.811 | FA | 82,577 | 230,446 | 08/22/2017 | 08/22/2037 |
| 023135-BN-5 | AMAZON.COM INC | | | 1,2 | 1.E FE | 52,422,404 | 101.2190 | 46,919,055 | 46,354,000 | 47,832,492 | | (846,657) | | | 5.200 | 3.226 | JD | 187,476 | 2,410,408 | 08/29/2018 | 12/03/2025 |
| 023135-CJ-3 | AMAZON.COM INC | | | 1,2 | 1.D FE | 4,499,115 | 87.6590 | 3,960,434 | 4,518,000 | 4,499,701 | | 345 | | | 3.950 | 3.974 | AO | 38,667 | 178,461 | 04/11/2022 | 04/13/2052 |
| 02364W-BE-4 | AMERICA MOVIL SAB DE CV | | C | 1 | 2.A FE | 9,557,200 | 90.2690 | 9,026,900 | 10,000,000 | 9,616,271 | | 12,767 | | | 4.375 | 4.687 | JJ | 200,521 | 437,500 | 12/13/2018 | 07/16/2042 |
| 023771-T3-2 | AMERICAN AIRLINES INC | | | 1,2 | 3.C FE | 1,974,500 | 101.5780 | 2,031,560 | 2,000,000 | 1,978,111 | | 3,611 | | | 7.250 | 7.563 | FA | 54,778 | 72,500 | 03/09/2023 | 02/15/2028 |
| 023771-T4-0 | AMERICAN AIRLINES INC | | | 1,2 | 3.B FE | 1,002,500 | 105.7770 | 1,057,770 | 1,000,000 | 1,002,459 | | (41) | | | 8.500 | 8.444 | MN | 6,375 | | 11/17/2023 | 05/15/2029 |
| 02406P-BA-7 | AMERICAN AXLE & MANUFACTURING INC | | | 1,2 | 4.B FE | 900,625 | 98.4830 | 984,830 | 1,000,000 | 911,150 | | 10,525 | | | 6.875 | 9.338 | JJ | 34,375 | 34,375 | 05/01/2023 | 07/01/2028 |
| 024747-AF-4 | AMERICAN BUILDERS & CONTRACTORS SUPPLY C | | | 1,2 | 3.B FE | 481,000 | 94.8830 | 456,387 | 481,000 | 481,000 | | | | | 4.000 | 4.000 | JJ | 8,872 | 19,240 | 11/05/2019 | 01/15/2028 |
| 024747-AG-2 | AMERICAN BUILDERS & CONTRACTORS SUPPLY C | | | 2 | 4.A FE | 290,000 | 89.1310 | 258,480 | 290,000 | 290,000 | | | | | 3.875 | 3.874 | MN | 1,436 | 11,238 | 04/27/2021 | 11/15/2029 |
| 025537-AJ-0 | AMERICAN ELECTRIC POWER COMPANY INC | | | 1,2 | 2.B FE | 6,762,988 | 95.2510 | 6,187,981 | 6,496,500 | 6,628,348 | | (34,277) | | | 3.200 | 2.609 | MN | 27,718 | 207,888 | 11/27/2019 | 11/13/2027 |
| 02665W-EB-3 | AMERICAN HONDA FINANCE CORP | | | 1 | 1.G FE | 8,955,600 | 90.3250 | 9,032,500 | 10,000,000 | 9,063,828 | | 108,228 | | | 2.250 | 4.342 | JJ | 105,625 | 112,500 | 05/03/2023 | 01/12/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 02665W-ED-9 | AMERICAN HONDA FINANCE CORP | | | 1 | 1.G FE | 13,769,682 | 100.8680 | 13,916,758 | 13,797,000 | 13,774,495 | | 4,813 | | | 4.700 | 4.745 | JJ | 304,415 | 324,230 | 01/10/2023 | 01/12/2028 |
| 02665W-EH-0 | AMERICAN HONDA FINANCE CORP | | | 1 | 1.G FE | 14,980,500 | 100.0430 | 15,006,450 | 15,000,000 | 14,982,204 | | 1,704 | | | 4.600 | 4.622 | AO | 141,833 | 345,000 | 04/13/2023 | 04/17/2030 |
| 02665W-EM-9 | AMERICAN HONDA FINANCE CORP | | | 1 | 1.G FE | 16,993,946 | 103.1680 | 17,558,162 | 17,019,000 | 16,995,824 | | 1,878 | | | 5.125 | 5.159 | JJ | 421,575 | | 08/21/2023 | 07/07/2028 |
| 03027X-AD-2 | AMERICAN TOWER CORP | | | 1 | 2.C FE | 8,786,712 | 99.8710 | 8,156,465 | 8,167,000 | 8,178,924 | | (96,170) | | | 5.000 | 3.783 | FA | 154,266 | 408,350 | 12/01/2016 | 02/15/2024 |
| 03027X-AK-6 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 4,772,171 | 95.9060 | 4,876,820 | 5,085,000 | 4,875,874 | | 68,288 | | | 3.375 | 4.974 | AO | 36,231 | 171,619 | 06/16/2022 | 10/15/2026 |
| 03027X-AM-2 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 6,947,975 | 94.5860 | 6,409,147 | 6,776,000 | 6,849,584 | | (25,013) | | | 3.125 | 2.719 | JJ | 97,640 | 211,750 | 11/20/2019 | 01/15/2027 |
| 03027X-AT-7 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 3,012,210 | 99.0890 | 2,972,670 | 3,000,000 | 3,000,766 | | (2,660) | | | 3.375 | 3.285 | MN | 12,938 | 101,250 | 04/05/2019 | 05/15/2024 |
| 03027X-AW-0 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 5,569,900 | 94.9240 | 4,746,200 | 5,000,000 | 5,404,925 | | (70,256) | | | 3.800 | 2.194 | FA | 71,778 | 190,000 | 08/11/2021 | 08/15/2029 |
| 03027X-AX-8 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 6,988,660 | 93.7570 | 6,562,990 | 7,000,000 | 6,994,921 | | 1,581 | | | 2.750 | 2.775 | JJ | 88,764 | 192,500 | 09/30/2019 | 01/15/2027 |
| 03027X-AZ-3 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 9,990,500 | 96.7270 | 9,672,700 | 10,000,000 | 9,997,773 | | 1,800 | | | 2.400 | 2.419 | MS | 70,667 | 240,000 | 01/07/2020 | 03/15/2025 |
| 03027X-BG-4 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 10,950,940 | 82.0100 | 9,021,100 | 11,000,000 | 10,965,876 | | 4,659 | | | 1.875 | 1.924 | AO | 43,542 | 206,250 | 09/23/2020 | 10/15/2030 |
| 03027X-BJ-8 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 6,997,970 | 87.4350 | 6,120,450 | 7,000,000 | 6,998,715 | | 303 | | | 1.500 | 1.505 | JJ | 44,042 | 105,000 | 11/17/2020 | 01/31/2028 |
| 03027X-BL-3 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 9,991,800 | 92.4970 | 9,249,700 | 10,000,000 | 9,996,215 | | 1,610 | | | 1.600 | 1.617 | AO | 33,778 | 160,000 | 03/24/2021 | 04/15/2026 |
| 03027X-BM-1 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 8,953,119 | 86.0140 | 8,208,316 | 9,543,000 | 9,022,281 | | 55,372 | | | 2.700 | 3.497 | AO | 54,395 | 257,661 | 10/11/2022 | 04/15/2031 |
| 03027X-CD-0 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 2,968,128 | 103.6100 | 3,155,961 | 3,046,000 | 2,970,838 | | 2,710 | | | 5.550 | 5.890 | JJ | 101,432 | | 08/21/2023 | 07/15/2033 |
| 030288-AC-8 | AMERICAN TRANSMISSION SYSTEMS INC | | | 1,2 | 2.A FE | 929,451 | 84.7000 | 958,804 | 1,132,000 | 930,440 | | 988 | | | 2.650 | 5.411 | JJ | 13,832 | | 12/12/2023 | 01/15/2032 |
| 03040W-AJ-4 | AMERICAN WATER CAPITAL CORP | | | 1,2 | 2.A FE | 3,988,764 | 90.0230 | 3,222,823 | 3,580,000 | 3,906,184 | | (12,277) | | | 4.300 | 3.618 | JD | 12,828 | 153,940 | 06/09/2016 | 12/01/2042 |
| 03040W-AK-1 | AMERICAN WATER CAPITAL CORP | | | 1,2 | 2.A FE | 37,337,427 | 99.6010 | 37,337,427 | 37,487,000 | 37,484,293 | | 17,294 | | | 3.850 | 3.880 | MS | 481,083 | 1,478,401 | 11/08/2013 | 03/01/2024 |
| 03040W-AK-1 | AMERICAN WATER CAPITAL CORP | C. | | 1,2 | 2.A FE | 6,487,013 | 99.6010 | 6,487,013 | 6,513,000 | 6,512,569 | | 2,950 | | | 3.850 | 3.861 | MS | 83,584 | 215,599 | 11/08/2013 | 03/01/2024 |
| 03040W-AL-9 | AMERICAN WATER CAPITAL CORP | | | 1,2 | 2.A FE | 20,965,299 | 97.8910 | 20,178,272 | 20,613,000 | 20,662,927 | | (53,823) | | | 3.400 | 3.125 | MS | 233,614 | 700,842 | 11/06/2017 | 03/01/2025 |
| 03040W-AP-0 | AMERICAN WATER CAPITAL CORP | | | 1,2 | 2.A FE | 15,031,495 | 83.8050 | 11,498,046 | 13,720,000 | 14,963,303 | | (36,405) | | | 4.000 | 3.418 | JD | 45,733 | 548,800 | 01/31/2022 | 12/01/2046 |
| 03040W-AQ-8 | AMERICAN WATER CAPITAL CORP | | | 1,2 | 2.A FE | 6,949,062 | 94.5300 | 6,590,632 | 6,972,000 | 6,963,044 | | 2,276 | | | 2.950 | 2.987 | MS | 68,558 | 205,674 | 08/07/2017 | 09/01/2027 |
| 03040W-AR-6 | AMERICAN WATER CAPITAL CORP | | | 1,2 | 2.A FE | 8,999,287 | 81.7510 | 7,379,663 | 9,027,000 | 9,003,422 | | 608 | | | 3.750 | 3.767 | MS | 112,838 | 338,513 | 08/07/2017 | 09/01/2047 |
| 03063#-AD-6 | Americold Realty Operating Partnership, | | | 1 | 2.B FE | 23,297,000 | 82.9066 | 18,316,565 | 22,093,000 | 22,093,000 | | | | 748,000 | 1.620 | 1.620 | JJ | 172,988 | 351,394 | 10/30/2020 | 01/07/2031 |
| 030981-AJ-3 | AMERIGAS PARTNERS LP | | | 1,2 | 4.A FE | 1,794,420 | 98.7910 | 1,773,298 | 1,795,000 | 1,794,811 | | 63 | | | 5.875 | 5.878 | FA | 38,374 | 105,456 | 02/21/2019 | 08/20/2026 |
| 031162-BE-9 | AMGEN INC | | | 1 | 2.A FE | 1,471,634 | 95.9600 | 1,538,239 | 1,603,000 | 1,476,600 | | 4,064 | | | 4.950 | 5.660 | AO | 19,837 | 79,349 | 10/06/2022 | 10/01/2041 |
| 031162-BV-1 | AMGEN INC | | | 1,2 | 2.A FE | 5,305,000 | 99.2120 | 4,960,600 | 5,000,000 | 5,006,211 | | (43,230) | | | 3.625 | 2.740 | MN | 19,635 | 181,250 | 06/09/2016 | 05/22/2024 |
| 031162-BZ-2 | AMGEN INC | | | 1,2 | 2.A FE | 4,499,880 | 88.8970 | 4,889,335 | 5,500,000 | 4,525,904 | | 22,497 | | | 4.400 | 5.866 | MN | 40,333 | 242,000 | 11/02/2022 | 05/01/2045 |
| 031162-DD-9 | AMGEN INC | | | 1,2 | 2.A FE | 2,990,610 | 94.0310 | 2,820,930 | 3,000,000 | 2,992,962 | | 1,268 | | | 3.000 | 3.050 | FA | 32,250 | 90,000 | 02/17/2022 | 02/22/2029 |
| 031162-DK-3 | AMGEN INC | | | 1,2 | 2.A FE | 4,999,100 | 93.6290 | 4,681,450 | 5,000,000 | 4,999,227 | | 45 | | | 4.875 | 4.876 | MS | 81,250 | 252,552 | 08/15/2022 | 03/01/2053 |
| 031162-DP-2 | AMGEN INC | | | 1,2 | 2.A FE | 14,661,750 | 102.2470 | 15,337,050 | 15,000,000 | 14,678,505 | | 16,755 | | | 5.150 | 5.735 | MS | 255,354 | | 10/04/2023 | 03/02/2028 |
| 031162-DS-6 | AMGEN INC | | | 1,2 | 2.A FE | 2,496,500 | 103.4090 | 2,585,225 | 2,500,000 | 2,496,794 | | 294 | | | 5.600 | 5.611 | MS | 46,278 | 70,000 | 05/16/2023 | 03/02/2043 |
| 031921-AB-5 | AMWINS GROUP INC | | | 1,2 | 4.C FE | 1,330,900 | 92.1760 | 1,272,029 | 1,380,000 | 1,335,775 | | 4,874 | | | 4.875 | 5.535 | JD | 33,824 | 58,013 | 04/27/2023 | 06/30/2029 |
| 032095-AL-5 | AMPHENOL CORP | | | 1,2 | 2.A FE | 3,736,275 | 84.2070 | 3,157,763 | 3,750,000 | 3,739,163 | | 1,273 | | | 2.200 | 2.241 | MS | 24,292 | 82,500 | 09/07/2021 | 09/15/2031 |
| 035229-BP-7 | ANHEUSER-BUSCH COMPANIES LLC | | | 1 | 1.G FE | 3,425,253 | 107.0790 | 3,287,325 | 3,070,000 | 3,166,492 | | (21,165) | | | 6.750 | 5.847 | JD | 9,210 | 207,225 | 05/07/2004 | 12/15/2027 |
| 035229-CM-3 | ANHEUSER-BUSCH COMPANIES LLC | | | 1 | 1.G FE | 1,544,786 | 112.2130 | 1,548,539 | 1,380,000 | 1,500,586 | | (3,645) | | | 6.500 | 5.724 | MN | 14,950 | 89,700 | 02/24/2004 | 05/01/2042 |
| 03522A-AG-5 | ANHEUSER-BUSCH COMPANIES LLC | | | 1,2 | 1.G FE | 9,216,000 | 98.1520 | 8,833,680 | 9,000,000 | 9,056,451 | | (29,214) | | | 3.650 | 3.297 | FA | 136,875 | 328,500 | 01/11/2018 | 02/01/2026 |
| 03522A-AH-3 | ANHEUSER-BUSCH COMPANIES LLC | | | 1,2 | 2.C FE | 14,449,030 | 99.8040 | 13,004,461 | 13,030,000 | 14,148,386 | | (77,257) | | | 4.700 | 3.768 | FA | 255,171 | 612,410 | 10/30/2019 | 02/01/2036 |
| 03522A-AJ-9 | ANHEUSER-BUSCH COMPANIES LLC | | | 1,2 | 1.G FE | 22,205,087 | 98.6610 | 18,106,267 | 18,352,000 | 21,897,066 | | (107,380) | | | 4.900 | 3.603 | FA | 374,687 | 899,248 | 04/20/2021 | 02/01/2046 |
| 03523T-BQ-0 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1 | 1.G FE | 8,430,051 | 85.0580 | 6,293,441 | 7,399,000 | 8,318,621 | | (37,083) | | | 3.750 | 2.880 | JJ | 127,941 | 277,463 | 11/23/2020 | 07/15/2042 |
| 03523T-BV-9 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1,2 | 1.G FE | 9,428,636 | 107.8510 | 9,751,887 | 9,042,000 | 9,425,443 | | (3,193) | | | 5.550 | 5.241 | JJ | 220,248 | | 07/26/2023 | 01/23/2049 |
| 035240-AE-0 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1 | 1.G FE | 3,859,408 | 113.3750 | 3,968,125 | 3,500,000 | 3,747,250 | | (18,879) | | | 6.625 | 5.663 | FA | 87,597 | 231,875 | 12/13/2016 | 08/15/2033 |
| 035240-AS-9 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1,2 | 1.G FE | 17,555,781 | 93.5750 | 13,358,767 | 14,276,000 | 17,140,932 | | (141,319) | | | 4.350 | 2.781 | JD | 51,751 | 621,006 | 01/04/2021 | 06/01/2040 |
| 035240-AV-2 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1,2 | 1.G FE | 8,930,800 | 95.3100 | 9,531,000 | 10,000,000 | 8,964,836 | | 34,036 | | | 3.500 | 5.433 | JD | 29,167 | 175,000 | 09/28/2023 | 06/01/2030 |
| 03674X-AS-5 | ANTERO RESOURCES CORP | | | 1,2 | 3.A FE | 1,096,875 | 95.9720 | 1,055,692 | 1,100,000 | 1,097,367 | | 350 | | | 5.375 | 5.419 | MS | 19,708 | 59,125 | 08/12/2022 | 03/01/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 036752-AJ-2 | ELEVANCE HEALTH INC | | | 1,2 | 2.B FE | 9,991,200 | 97.1770 | 9,717,700 | 10,000,000 | 9,998,174 | | 1,717 | | | 2.375 | 2.393 | JJ | 109,514 | 237,500 | 09/04/2019 | 01/15/2025 |
| 036752-AP-8 | ELEVANCE HEALTH INC | | | 1,2 | 2.B FE | 3,984,600 | 86.8550 | 3,474,200 | 4,000,000 | 3,988,508 | | 1,431 | | | 2.550 | 2.594 | MS | 30,033 | 102,000 | 03/08/2021 | 03/15/2031 |
| 03718N-AB-2 | ANTOFAGASTA PLC | | C | 1,2 | 2.B FE | 27,499,080 | 99.3630 | 27,821,640 | 28,000,000 | 27,564,113 | | 39,354 | | | 5.625 | 5.863 | MN | 210,000 | 1,575,000 | 05/10/2022 | 05/13/2032 |
| 037411-AM-7 | APACHE CORP | | | | 2.C FE | 10,360,400 | 98.8670 | 9,886,700 | 10,000,000 | 10,303,917 | | (4,875) | | | 7.375 | 7.108 | FA | 278,611 | 737,500 | 02/25/1998 | 08/15/2047 |
| 037411-AW-5 | APACHE CORP | | | 1,2 | 2.C FE | 3,331,807 | 85.7000 | 2,990,930 | 3,490,000 | 3,352,504 | | 4,701 | | | 5.100 | 5.456 | MS | 59,330 | 177,990 | 06/01/2020 | 09/01/2040 |
| 037411-AY-1 | APACHE CORP | | | 1,2 | 2.C FE | 4,976,888 | 84.1260 | 4,276,125 | 5,083,000 | 4,990,410 | | 2,884 | | | 5.250 | 5.408 | FA | 111,191 | 266,858 | 05/28/2020 | 02/01/2042 |
| 037411-BA-2 | APACHE CORP | | | 1,2 | 2.C FE | 203,956 | 79.0590 | 206,344 | 261,000 | 208,350 | | 1,315 | | | 4.750 | 6.614 | AO | 2,617 | 12,398 | 06/04/2020 | 04/15/2043 |
| 037411-BC-8 | APACHE CORP | | | 1,2 | 2.C FE | 4,703,670 | 69.6400 | 3,843,432 | 5,519,000 | 4,795,392 | | 19,806 | | | 4.250 | 5.321 | JJ | 108,157 | 234,558 | 05/26/2020 | 01/15/2044 |
| 037411-BG-9 | APACHE CORP | | | 1,2 | 2.C FE | 179,524 | 83.1720 | 195,454 | 235,000 | 181,840 | | 698 | | | 5.350 | 7.319 | JJ | 6,286 | 12,573 | 05/26/2020 | 07/01/2049 |
| 037411-BH-7 | APACHE CORP | | | 1,2 | 2.C FE | 1,000,000 | 97.1650 | 971,650 | 1,000,000 | 1,000,000 | | | | | 4.625 | 4.624 | MN | 5,910 | 46,250 | 08/03/2020 | 11/15/2025 |
| 037411-BJ-3 | APACHE CORP | | | 1,2 | 2.C FE | 541,965 | 95.8730 | 517,714 | 540,000 | 541,123 | | (300) | | | 4.875 | 4.807 | MN | 3,364 | 26,325 | 08/04/2020 | 11/15/2027 |
| 03770D-B#-9 | Apollo Debt Solutions Bdc | | | | 2.C | 4,888,889 | 102.6097 | 5,016,474 | 4,888,889 | 4,888,889 | | | | | 8.620 | 8.629 | JJ | 108,867 | | 09/28/2023 | 09/28/2028 |
| 037833-AS-9 | APPLE INC | | | 1 | 1.B FE | 24,279,588 | 99.2900 | 24,127,470 | 24,300,000 | 24,299,219 | | 2,210 | | | 3.450 | 3.459 | MN | 128,081 | 838,350 | 04/29/2014 | 05/06/2024 |
| 037833-AS-9 | APPLE INC | | C | 1 | 1.B FE | 17,984,880 | 99.2900 | 17,872,200 | 18,000,000 | 17,999,607 | | 1,823 | | | 3.450 | 3.456 | MN | 94,875 | 621,000 | 04/29/2014 | 05/06/2024 |
| 037833-BG-4 | APPLE INC | | | 1 | 1.B FE | 26,621,484 | 98.0230 | 26,123,130 | 26,650,000 | 26,646,950 | | 2,809 | | | 3.200 | 3.208 | MN | 113,707 | 851,659 | 02/01/2017 | 05/13/2025 |
| 037833-BG-4 | APPLE INC | | C | 1 | 1.B FE | 13,303,542 | 98.0230 | 13,086,071 | 13,350,000 | 13,343,166 | | 5,463 | | | 3.200 | 3.239 | MN | 56,960 | 428,341 | 05/06/2015 | 05/13/2025 |
| 037833-CH-1 | APPLE INC | | | 1,2 | 1.B FE | 1,995,960 | 94.5270 | 1,890,540 | 2,000,000 | 1,996,663 | | 187 | | | 4.250 | 4.261 | FA | 33,528 | 85,000 | 02/02/2017 | 02/09/2047 |
| 038222-AJ-4 | APPLIED MATERIALS INC | | | 1,2 | 1.F FE | 22,368,171 | 98.6530 | 21,070,308 | 21,358,000 | 21,576,874 | | (139,958) | | | 3.900 | 3.196 | AO | 208,241 | 832,962 | 03/02/2018 | 10/01/2025 |
| 038222-AL-9 | APPLIED MATERIALS INC | | | 1,2 | 1.F FE | 51,468,195 | 96.9110 | 49,250,170 | 50,820,000 | 51,044,237 | | (71,421) | | | 3.300 | 3.142 | AO | 419,265 | 1,677,060 | 04/09/2018 | 04/01/2027 |
| 03835V-AH-9 | APTIV PLC | | C | 1,2 | 2.B FE | 19,560,036 | 93.2450 | 17,688,577 | 18,970,000 | 19,515,917 | | (10,693) | | | 5.400 | 5.192 | MS | 301,623 | 1,024,380 | 05/03/2019 | 03/15/2049 |
| 038522-AP-3 | ARAMARK SERVICES INC | | | 1,2 | 4.A FE | 1,915,000 | 99.2530 | 1,900,695 | 1,915,000 | 1,915,000 | | | | | 5.000 | 4.998 | AO | 23,938 | 95,750 | 03/09/2017 | 04/01/2025 |
| 03939C-AA-1 | ARCH CAPITAL FINANCE LLC | | | 1,2 | 2.A FE | 9,499,311 | 97.1350 | 9,164,687 | 9,435,000 | 9,455,764 | | (6,988) | | | 4.011 | 3.926 | JD | 16,819 | 378,438 | 12/21/2018 | 12/15/2026 |
| 039483-AM-4 | ARCHER-DANIELS-MIDLAND CO | | | | 1.F FE | 2,960,368 | 108.7220 | 2,783,283 | 2,560,000 | 2,653,520 | | (25,605) | | | 7.500 | 6.224 | MS | 56,533 | 192,000 | 08/22/2003 | 03/15/2027 |
| 039524-AA-1 | ARCHES BUYER INC | | | 1,2 | 4.B FE | 2,459,475 | 90.5840 | 2,491,060 | 2,750,000 | 2,499,758 | | 35,413 | | | 4.250 | 6.617 | JD | 9,740 | 100,938 | 08/07/2023 | 06/01/2028 |
| 03969A-AN-0 | ARDAGH PACKAGING FINANCE PLC | | C | 1,2 | 4.A FE | 702,500 | 91.4450 | 640,115 | 700,000 | 700,841 | | (724) | | | 4.125 | 3.931 | MN | 3,690 | 28,875 | 05/28/2020 | 08/15/2026 |
| 03969A-AQ-3 | ARDAGH PACKAGING FINANCE PLC | | C | 1,2 | 4.A FE | 520,000 | 97.2780 | 505,846 | 520,000 | 520,003 | | 3 | | | 5.250 | 5.247 | AO | 4,626 | 27,300 | 04/07/2020 | 04/30/2025 |
| 03969A-AR-1 | ARDAGH PACKAGING FINANCE PLC | | C | 1,2 | 5.A FE | 269,500 | 77.7070 | 217,580 | 280,000 | 274,197 | | 1,405 | | | 5.250 | 5.897 | MN | 1,878 | 14,700 | 05/26/2020 | 08/15/2027 |
| 04248N-AA-1 | ARMYHW 2005 1A - RMBS | | | 1 | 1.D FE | 25,925,398 | 101.1412 | 22,755,785 | 22,499,022 | 25,585,677 | | (19,187) | | | 5.524 | 4.620 | JD | 55,238 | 1,242,846 | 03/16/2015 | 06/15/2050 |
| 04288B-AB-6 | ARSENAL AIC PARENT LLC | | | 1,2 | 3.C FE | 979,953 | 105.1690 | 1,042,225 | 991,000 | 980,282 | | 329 | | | 8.000 | 8.206 | AO | 31,051 | | 10/19/2023 | 10/01/2030 |
| 04317@-AV-0 | ARTHUR J. GALLAGHER & CO. | | | 1 | 2.A FE | 7,000,000 | 95.9110 | 6,713,767 | 7,000,000 | 7,000,000 | | | | | 4.090 | 4.089 | JD | 3,181 | 357,875 | 05/03/2017 | 06/27/2027 |
| 04317@-AW-8 | ARTHUR J. GALLAGHER & CO. | | | 1 | 2.A FE | 7,000,000 | 95.8059 | 6,706,414 | 7,000,000 | 7,000,000 | | | | | 4.090 | 4.089 | FA | 118,496 | 286,300 | 05/03/2017 | 08/02/2027 |
| 04317@-BH-0 | ARTHUR J. GALLAGHER & CO. | | | 1 | 2.A FE | 5,000,000 | 99.7589 | 4,987,945 | 5,000,000 | 5,000,000 | | | | | 4.720 | 4.718 | FA | 90,467 | 236,000 | 01/18/2019 | 02/13/2024 |
| 04317@-BJ-6 | ARTHUR J. GALLAGHER & CO. | | | 1 | 2.A FE | 20,000,000 | 98.6038 | 19,720,766 | 20,000,000 | 20,000,000 | | | | | 4.850 | 4.849 | FA | 371,833 | 970,000 | 01/18/2019 | 02/13/2026 |
| 04317@-BS-6 | ARTHUR J. GALLAGHER & CO. | | | 1 | 2.A FE | 20,000,000 | 93.4130 | 18,682,597 | 20,000,000 | 20,000,000 | | | | | 3.990 | 3.989 | JJ | 334,717 | 798,000 | 10/29/2019 | 01/30/2030 |
| 043436-AW-4 | ASBURY AUTOMOTIVE GROUP INC | | | 1,2 | 3.B FE | 1,657,188 | 92.6870 | 1,622,023 | 1,750,000 | 1,661,955 | | 4,768 | | | 4.625 | 5.613 | MN | 10,342 | 63,594 | 08/09/2023 | 11/15/2029 |
| 045086-AP-0 | ASHTON WOODS USA LLC | | | 1,2 | 4.A FE | 1,831,250 | 90.1770 | 1,803,540 | 2,000,000 | 1,832,331 | | 1,544 | | | 4.625 | 6.197 | AO | 23,125 | 46,250 | 11/27/2023 | 04/01/2030 |
| 04625P-AA-9 | ARMOR HOLDCO INC | | | 1,2 | 5.A FE | 2,273,941 | 90.9620 | 2,328,627 | 2,560,000 | 2,281,727 | | 7,786 | | | 8.500 | 11.060 | MN | 27,804 | 51,000 | 12/20/2023 | 11/15/2029 |
| 046353-AL-2 | ASTRAZENECA PLC | | C | 1 | 1.G FE | 98,573,897 | 97.8490 | 94,003,534 | 96,070,000 | 96,632,155 | | (287,988) | | | 3.375 | 3.051 | MN | 405,295 | 3,242,363 | 10/04/2017 | 11/16/2025 |
| 04636N-AE-3 | ASTRAZENECA FINANCE LLC | | | 1,2 | 1.F FE | 5,405,681 | 89.5730 | 5,777,459 | 6,450,000 | 5,607,648 | | 166,472 | | | 1.750 | 5.097 | MN | 10,347 | 112,875 | 10/12/2022 | 05/28/2028 |
| 048303-CH-2 | ATLANTIC CITY ELECTRIC CO | | | 1,2 | 1.F FE | 7,492,650 | 97.8230 | 7,336,725 | 7,500,000 | 7,496,113 | | 722 | | | 4.000 | 4.012 | AO | 63,333 | 300,000 | 10/09/2018 | 10/15/2028 |
| 053484-AB-7 | AVALONBAY COMMUNITIES INC | | | 1,2 | 1.G FE | 3,995,240 | 83.6410 | 3,345,640 | 4,000,000 | 3,996,175 | | 433 | | | 2.050 | 2.063 | JJ | 37,811 | 82,000 | 09/08/2021 | 01/15/2032 |
| 053484-AD-3 | AVALONBAY COMMUNITIES INC | | | 1,2 | 1.G FE | 2,993,280 | 101.9470 | 3,058,410 | 3,000,000 | 2,994,117 | | 837 | | | 5.000 | 5.027 | FA | 56,667 | 103,333 | 05/24/2023 | 02/15/2033 |
| 05348E-BH-1 | AVALONBAY COMMUNITIES INC | | | 1,2 | 1.G FE | 4,080,222 | 86.1360 | 4,097,490 | 4,757,000 | 4,134,683 | | 54,461 | | | 2.450 | 4.651 | JJ | 53,741 | 58,273 | 04/04/2023 | 01/15/2031 |
| 05352T-AA-7 | AVANTOR FUNDING INC | | | 1,2 | 3.B FE | 683,888 | 96.2560 | 644,915 | 670,000 | 675,884 | | (3,028) | | | 4.625 | 4.016 | JJ | 14,289 | 30,988 | 11/02/2020 | 07/15/2028 |
| 05366D-AA-6 | AVIATION CAPITAL GROUP LLC | | | 1,2 | 2.C FE | 6,888,412 | 102.9700 | 7,173,920 | 6,967,000 | 6,893,863 | | 5,450 | | | 6.375 | 6.575 | JJ | 241,813 | | 06/12/2023 | 07/15/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 05368V-AA-4 | AVIENT CORP | | | 1,2 | 3.C FE | 315,192 | 103.6980 | 337,019 | 325,000 | 315,441 | | 250 | | | 7.125 | 7.701 | FA | 9,648 | | 10/19/2023 | 08/01/2030 |
| 05369A-AA-9 | AVIATION CAPITAL GROUP LLC | | | 1,2 | 2.C FE | 50,571,185 | 92.0890 | 48,998,715 | 53,208,000 | 51,732,988 | | 334,932 | | | 3.500 | 4.276 | MN | 310,380 | 1,862,280 | 10/31/2022 | 11/01/2027 |
| 05369A-AD-3 | AVIATION CAPITAL GROUP LLC | | | 1,2 | 2.C FE | 18,665,706 | 97.0530 | 18,365,339 | 18,923,000 | 18,857,777 | | 38,956 | | | 4.125 | 4.353 | FA | 325,239 | 780,574 | 08/08/2018 | 08/01/2025 |
| 05369A-AF-8 | AVIATION CAPITAL GROUP LLC | | | 1 | 2.C FE | 10,832,974 | 99.7870 | 10,936,655 | 10,960,000 | 10,957,865 | | 26,690 | | | 4.375 | 4.628 | JJ | 201,124 | 479,500 | 11/28/2018 | 01/30/2024 |
| 05369A-AK-7 | AVIATION CAPITAL GROUP LLC | | | 1,2 | 2.C FE | 25,086,467 | 92.6400 | 23,591,702 | 25,466,000 | 25,299,509 | | 77,245 | | | 1.950 | 2.274 | JJ | 208,291 | 496,587 | 04/20/2021 | 01/30/2026 |
| 05369A-AL-5 | AVIATION CAPITAL GROUP LLC | | | 1,2 | 2.C FE | 11,370,286 | 90.6590 | 10,714,081 | 11,818,000 | 11,501,137 | | 102,431 | | | 1.950 | 2.941 | MS | 64,654 | 230,451 | 10/05/2022 | 09/20/2026 |
| 05369A-AN-1 | AVIATION CAPITAL GROUP LLC | | | 1,2 | 2.C FE | 3,967,960 | 101.8380 | 4,073,520 | 4,000,000 | 3,972,221 | | 4,261 | | | 6.250 | 6.438 | AO | 52,778 | 133,333 | 03/29/2023 | 04/15/2028 |
| 05369A-AP-6 | AVIATION CAPITAL GROUP LLC | | | 1,2 | 2.C FE | 4,956,150 | 104.1920 | 5,209,600 | 5,000,000 | 4,958,068 | | 1,918 | | | 6.750 | 6.957 | AO | 80,625 | | 10/02/2023 | 10/25/2028 |
| 053773-BC-0 | AVIS BUDGET CAR RENTAL LLC | | | 2 | 3.C FE | 2,535,900 | 97.0090 | 2,667,748 | 2,750,000 | 2,571,278 | | 34,446 | | | 5.750 | 7.890 | JJ | 72,913 | 129,375 | 10/20/2023 | 07/15/2027 |
| 053773-BH-9 | AVIS BUDGET CAR RENTAL LLC | | | 1,2 | 4.A FE | 2,980,230 | 100.0000 | 3,000,000 | 3,000,000 | 2,980,444 | | 214 | | | 8.000 | 8.125 | MN | 26,000 | | 11/15/2023 | 02/15/2031 |
| 05453G-AC-9 | AXALTA COATING SYSTEMS LLC | | | 1,2 | 4.A FE | 891,443 | 89.9390 | 890,396 | 990,000 | 896,218 | | 3,475 | | | 3.375 | 5.443 | FA | 12,623 | 16,538 | 10/19/2023 | 02/15/2029 |
| 05455J-AA-5 | AXALTA COATING SYSTEMS DUTCH HOLDING B B | | C | 1,2 | 4.A FE | 500,000 | 105.1940 | 525,970 | 500,000 | 500,000 | | | | | 7.250 | 7.252 | MN | 4,431 | | 11/08/2023 | 02/15/2031 |
| 054561-AM-7 | EQUITABLE HOLDINGS INC | | | 1,2 | 2.A FE | 13,242,898 | 93.1630 | 12,292,858 | 13,195,000 | 13,239,635 | | (963) | | | 5.000 | 4.976 | AO | 130,117 | 659,750 | 06/05/2019 | 04/20/2048 |
| 05508W-AC-9 | B&G FOODS INC | | | 1,2 | 4.A FE | 995,020 | 105.2330 | 1,052,330 | 1,000,000 | 995,219 | | 199 | | | 8.000 | 8.125 | MS | 21,111 | | 09/12/2023 | 09/15/2028 |
| 05523R-AD-9 | BAE SYSTEMS PLC | | C | 1,2 | 2.A FE | 39,104,627 | 92.0620 | 32,894,673 | 35,731,000 | 38,071,103 | | (358,174) | | | 3.400 | 2.234 | AO | 256,469 | 1,214,854 | 03/10/2021 | 04/15/2030 |
| 05523R-AE-7 | BAE SYSTEMS PLC | | C | 1,2 | 2.A FE | 15,307,590 | 70.8130 | 10,621,950 | 15,000,000 | 15,285,729 | | (7,540) | | | 3.000 | 2.894 | MS | 132,500 | 450,000 | 12/04/2020 | 09/15/2050 |
| 05523R-AF-4 | BAE SYSTEMS PLC | | C | 1,2 | 2.A FE | 2,148,730 | 82.2410 | 1,762,836 | 2,143,500 | 2,147,243 | | (503) | | | 1.900 | 1.873 | FA | 15,386 | 40,727 | 12/09/2020 | 02/15/2031 |
| 05523U-AK-6 | BAE SYSTEMS HOLDINGS INC | | | 1 | 2.A FE | 53,234,395 | 98.6320 | 51,781,800 | 52,500,000 | 52,569,508 | | (88,218) | | | 3.800 | 3.623 | AO | 465,500 | 1,995,000 | 10/07/2015 | 10/07/2024 |
| 05523U-AL-4 | BAE SYSTEMS HOLDINGS INC | | | 1 | 2.A FE | 5,516,842 | 92.2640 | 3,962,739 | 4,295,000 | 5,430,381 | | (38,756) | | | 4.750 | 3.026 | AO | 47,603 | 204,013 | 09/22/2021 | 10/07/2044 |
| 05523U-AP-5 | BAE SYSTEMS HOLDINGS INC | | | 1,2 | 2.A FE | 9,882,000 | 97.8940 | 9,789,400 | 10,000,000 | 9,973,239 | | 12,919 | | | 3.850 | 3.994 | JD | 17,111 | 385,000 | 12/03/2015 | 12/15/2025 |
| 05565E-AH-8 | BMW US CAPITAL LLC | | | 1,2 | 1.F FE | 9,531,200 | 96.0650 | 9,606,500 | 10,000,000 | 9,871,793 | | 53,263 | | | 2.800 | 3.390 | AO | 62,222 | 280,000 | 12/14/2016 | 04/11/2026 |
| 05565E-BX-2 | BMW US CAPITAL LLC | | | 1,2 | 1.F FE | 14,970,150 | 82.4080 | 12,361,200 | 15,000,000 | 14,976,750 | | 2,804 | | | 1.950 | 1.972 | FA | 112,938 | 292,500 | 08/09/2021 | 08/12/2031 |
| 05578A-AY-4 | BPCE SA | | C | | 1.E FE | 23,942,941 | 99.8610 | 23,955,655 | 23,989,000 | 23,950,849 | | 7,908 | | | 5.125 | 5.169 | JJ | 556,661 | 614,718 | 01/10/2023 | 01/18/2028 |
| 05578A-E4-6 | BPCE SA | | C | | 1.E FE | 15,760,342 | 98.7600 | 15,604,080 | 15,800,000 | 15,771,729 | | 7,322 | | | 4.750 | 4.805 | JJ | 337,725 | 750,500 | 07/11/2022 | 07/19/2027 |
| 05600L-AB-2 | BMW FINANCE NV | | C | 1,2 | 1.F FE | 11,586,634 | 98.0800 | 11,375,318 | 11,598,000 | 11,596,522 | | 2,353 | | | 2.400 | 2.421 | FA | 105,928 | 278,352 | 08/07/2019 | 08/14/2024 |
| 05605H-AC-4 | BWX TECHNOLOGIES INC | | | 1,2 | 3.C FE | 400,433 | 92.6640 | 370,656 | 400,000 | 400,303 | | (50) | | | 4.125 | 4.108 | AO | 3,483 | 16,500 | 03/29/2021 | 04/15/2029 |
| 058498-AX-4 | BALL CORP | | | 1,2 | 3.A FE | 250,000 | 86.1780 | 215,445 | 250,000 | 250,000 | | | | | 3.125 | 3.125 | MS | 2,300 | 7,813 | 09/09/2021 | 09/15/2031 |
| 058498-AZ-9 | BALL CORP | | | 1,2 | 3.A FE | 500,000 | 102.0630 | 510,315 | 500,000 | 500,000 | | | | | 6.000 | 5.997 | JJ | 19,167 | | 05/08/2023 | 06/15/2029 |
| 059165-EC-0 | BALTIMORE GAS AND ELECTRIC CO | | | 1 | 1.G FE | 8,274,300 | 109.7110 | 8,776,880 | 8,000,000 | 8,179,943 | | (9,110) | | | 6.350 | 6.094 | AO | 127,000 | 508,000 | 08/07/2007 | 10/01/2036 |
| 059165-EN-6 | BALTIMORE GAS AND ELECTRIC CO | | | 1,2 | 1.F FE | 3,493,770 | 85.3260 | 2,986,410 | 3,500,000 | 3,495,236 | | 580 | | | 2.250 | 2.270 | JD | 3,500 | 78,750 | 06/07/2021 | 06/15/2031 |
| 059165-EP-1 | BALTIMORE GAS AND ELECTRIC CO | | | 1,2 | 1.F FE | 6,049,639 | 91.7500 | 5,832,548 | 6,357,000 | 6,057,021 | | 4,827 | | | 4.550 | 4.858 | JD | 24,104 | 289,244 | 06/16/2022 | 06/01/2052 |
| 059438-AH-4 | JPMORGAN CHASE & CO | | | | 1.G FE | 5,652,763 | 107.5360 | 4,704,700 | 4,375,000 | 4,623,163 | | (80,390) | | | 7.625 | 5.404 | AO | 70,425 | 333,594 | 06/05/2003 | 10/15/2026 |
| 060335-AB-2 | BANIJAY ENTERTAINMENT SAS | | C | 1,2 | 4.A FE | 997,188 | 103.0350 | 1,030,350 | 1,000,000 | 997,372 | | 185 | | | 8.125 | 8.183 | MN | 23,021 | | 09/28/2023 | 05/01/2029 |
| 06051G-FB-0 | BANK OF AMERICA CORP | | | | 1.G FE | 8,290,266 | 99.9130 | 8,172,883 | 8,180,000 | 8,181,367 | | (23,678) | | | 4.125 | 3.827 | JJ | 149,029 | 337,425 | 01/14/2019 | 01/22/2024 |
| 06051G-FX-2 | BANK OF AMERICA CORP | | | 1 | 1.G FE | 11,235,021 | 97.3390 | 10,270,238 | 10,551,000 | 10,810,537 | | (108,509) | | | 3.500 | 2.393 | AO | 73,857 | 369,285 | 12/11/2019 | 04/19/2026 |
| 06051G-GR-4 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 1,239,869 | 94.8940 | 1,044,783 | 1,101,000 | 1,177,542 | | (20,778) | | | 3.593 | 1.575 | JJ | 17,582 | 39,559 | 12/10/2020 | 07/21/2028 |
| 06051G-HD-4 | BANK OF AMERICA CORP | | | 1,2,5 | 1.E FE | 8,305,991 | 94.1460 | 7,251,125 | 7,702,000 | 8,068,486 | | (87,540) | | | 3.419 | 2.161 | JD | 8,046 | 263,331 | 03/24/2021 | 12/20/2028 |
| 06051G-HT-9 | BANK OF AMERICA CORP | | | 1,2,5 | 1.E FE | 13,864,794 | 96.2810 | 12,941,129 | 13,441,000 | 13,626,238 | | (78,604) | | | 3.559 | 2.927 | AO | 90,358 | 478,365 | 12/03/2020 | 04/23/2027 |
| 06051G-HW-2 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 7,850,000 | 97.4460 | 7,649,511 | 7,850,000 | 7,850,000 | | | | | 2.456 | 2.454 | AO | 36,953 | 192,796 | 10/17/2019 | 10/22/2025 |
| 06051G-HZ-5 | BANK OF AMERICA CORP | | | 1,2,5 | 1.E FE | 4,218,920 | 85.9440 | 3,437,760 | 4,000,000 | 4,144,547 | | (22,108) | | | 2.496 | 1.868 | FA | 38,272 | 99,840 | 07/20/2020 | 02/13/2031 |
| 06051G-JK-6 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 2,607,997 | 92.8810 | 2,406,547 | 2,591,000 | 2,597,446 | | (3,503) | | | 1.197 | 1.058 | AO | 5,772 | 31,014 | 12/14/2020 | 10/24/2026 |
| 06051G-JQ-3 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 5,000,000 | 92.5100 | 4,625,500 | 5,000,000 | 5,000,000 | | | | | 1.658 | 1.658 | MS | 25,331 | 82,900 | 03/08/2021 | 03/11/2027 |
| 06051G-JS-9 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 11,500,000 | 91.5970 | 10,533,655 | 11,500,000 | 11,500,000 | | | | | 1.734 | 1.734 | JJ | 88,073 | 199,410 | 04/16/2021 | 07/22/2027 |
| 06051G-JT-7 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 10,000,000 | 84.4370 | 8,443,700 | 10,000,000 | 10,000,000 | | | | | 2.687 | 2.687 | AO | 51,501 | 268,700 | 04/16/2021 | 04/22/2032 |
| 06051G-LE-7 | BANK OF AMERICA CORP | | | 1,2,5 | 1.E FE | 25,000,000 | 99.8230 | 24,955,750 | 25,000,000 | 25,000,000 | | | | | 5.080 | 5.078 | JJ | 567,972 | 635,000 | 01/17/2023 | 01/20/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 06368L-C5-3 | BANK OF MONTREAL | | | 1 | 1.F FE | 7,000,000 | 101.4350 | 7,100,450 | 7,000,000 | 7,000,000 | | | | | 5.266 | 5.266 | JD | 20,479 | | 12/05/2023 | 12/11/2026 |
| 06368L-GV-2 | BANK OF MONTREAL | | | 1,2 | 1.F FE | 29,998,800 | 101.8960 | 30,568,800 | 30,000,000 | 29,999,953 | | 1,153 | | | 5.203 | 5.203 | FA | 650,375 | 862,831 | 01/05/2023 | 02/01/2028 |
| 06368L-WU-6 | BANK OF MONTREAL | | | 1,2 | 1.F FE | 25,000,000 | 103.6670 | 25,916,750 | 25,000,000 | 25,000,000 | | | | | 5.717 | 5.717 | MS | 381,133 | | 09/18/2023 | 09/25/2028 |
| 06406F-AC-7 | BANK OF NEW YORK MELLON CORP | | | 2 | 1.F FE | 1,977,939 | 95.7730 | 1,948,981 | 2,035,000 | 2,014,827 | | 8,162 | | | 2.800 | 3.243 | MN | 9,022 | 56,980 | 03/19/2019 | 05/04/2026 |
| 06406F-AE-3 | BANK OF NEW YORK MELLON CORP | | | 2 | 1.F FE | 4,307,645 | 94.4100 | 4,455,208 | 4,719,000 | 4,576,997 | | 50,599 | | | 2.450 | 3.662 | FA | 43,035 | 115,616 | 03/15/2018 | 08/17/2026 |
| 06406R-AD-9 | BANK OF NEW YORK MELLON CORP | | | 2 | 1.F FE | 1,966,931 | 95.8480 | 1,993,638 | 2,080,000 | 2,030,657 | | 13,396 | | | 3.250 | 4.009 | MN | 8,450 | 67,600 | 11/05/2018 | 05/16/2027 |
| 06406R-BG-1 | BANK OF NEW YORK MELLON CORP | | | 2,5 | 1.F FE | 16,000,000 | 97.6830 | 15,629,280 | 16,000,000 | 16,000,000 | | | | | 3.992 | 3.991 | JD | 31,936 | 638,720 | 06/08/2022 | 06/13/2028 |
| 06406R-BH-9 | BANK OF NEW YORK MELLON CORP | | | 2,5 | 1.F FE | 3,000,000 | 95.3800 | 2,861,400 | 3,000,000 | 3,000,000 | | | | | 4.289 | 4.289 | JD | 6,434 | 128,670 | 06/08/2022 | 06/13/2033 |
| 06406R-BN-6 | BANK OF NEW YORK MELLON CORP | | | 2,5 | 1.E FE | 15,000,000 | 99.3680 | 14,905,200 | 15,000,000 | 15,000,000 | | | | | 4.543 | 4.542 | FA | 283,938 | 342,618 | 01/24/2023 | 02/01/2029 |
| 06417X-AN-1 | BANK OF NOVA SCOTIA | | | 1 | 1.F FE | 2,999,358 | 99.8220 | 2,996,656 | 3,002,000 | 3,000,124 | | 765 | | | 4.750 | 4.782 | FA | 59,018 | 71,298 | 01/24/2023 | 02/02/2026 |
| 06417X-AP-6 | BANK OF NOVA SCOTIA | | | 1 | 1.F FE | 22,789,351 | 99.7080 | 22,931,843 | 22,999,000 | 22,810,438 | | 21,087 | | | 4.850 | 5.006 | FA | 464,771 | 554,627 | 03/08/2023 | 02/01/2030 |
| 070101-F@-4 | BASIN ELECTRIC POWER COOPERATIVE | | | | 1.G FE | 25,691,277 | 97.1556 | 24,969,000 | 25,700,000 | 25,696,495 | | 934 | | | 3.740 | 3.744 | JD | 42,719 | 961,180 | 04/01/2019 | 06/15/2027 |
| 071734-AC-1 | BAUSCH HEALTH COMPANIES INC | | | 1,2 | 5.A FE | 750,000 | 64.4820 | 483,615 | 750,000 | 750,000 | | | | | 5.750 | 5.749 | FA | 16,292 | 43,125 | 02/22/2019 | 08/15/2027 |
| 07274E-AG-8 | BAYER US FINANCE LLC | | | 1 | 2.B FE | 43,869,225 | 98.0450 | 42,649,575 | 43,500,000 | 43,532,733 | | (41,505) | | | 3.375 | 3.275 | AO | 338,484 | 1,468,125 | 09/01/2015 | 10/08/2024 |
| 07274N-AW-3 | BAYER US FINANCE II LLC | | | 1,2 | 2.B FE | 33,499,015 | 98.4160 | 33,279,370 | 33,815,000 | 33,780,079 | | 36,850 | | | 3.375 | 3.493 | JJ | 526,246 | 1,141,256 | 05/09/2016 | 07/15/2024 |
| 07274N-AX-1 | BAYER US FINANCE II LLC | | | 1,2 | 2.B FE | 8,129,040 | 95.9770 | 8,489,166 | 8,845,000 | 8,733,056 | | 83,237 | | | 2.850 | 3.869 | AO | 53,217 | 252,083 | 09/21/2015 | 04/15/2025 |
| 073096-A*-0 | Bayport Polymers LLC | | | 1 | 1.E PL | 40,000,000 | 100.2638 | 40,105,520 | 40,000,000 | 40,000,000 | | | | | 4.770 | 4.770 | FA | 720,800 | 954,000 | 02/15/2023 | 02/15/2028 |
| 07330N-AT-2 | TRUIST BANK | | | 2 | 1.F FE | 9,983,000 | 97.0870 | 9,708,700 | 10,000,000 | 9,996,701 | | 3,477 | | | 2.150 | 2.186 | JD | 14,931 | 215,000 | 12/03/2019 | 12/06/2024 |
| 073685-AH-2 | BEACON ROOFING SUPPLY INC | | | 1,2 | 4.B FE | 968,125 | 91.1290 | 893,064 | 980,000 | 970,929 | | 1,461 | | | 4.125 | 4.319 | MN | 5,165 | 40,425 | 01/20/2022 | 05/15/2029 |
| 073685-AK-5 | BEACON ROOFING SUPPLY INC | | | 1,2 | 3.C FE | 1,000,000 | 102.5370 | 1,025,370 | 1,000,000 | 1,000,000 | | | | | 6.500 | 6.503 | FA | 27,264 | | 07/17/2023 | 08/01/2030 |
| 075887-BF-5 | BECTON DICKINSON AND CO | | | 1,2 | 2.B FE | 25,375,950 | 98.4010 | 24,600,250 | 25,000,000 | 25,032,281 | | (43,948) | | | 3.734 | 3.549 | JD | 41,489 | 933,500 | 03/25/2015 | 12/15/2024 |
| 075887-BG-3 | BECTON DICKINSON AND CO | | | 1,2 | 2.B FE | 9,249,841 | 93.6570 | 6,726,446 | 7,182,000 | 9,098,180 | | (67,482) | | | 4.685 | 2.940 | JD | 14,955 | 336,477 | 09/14/2021 | 12/15/2044 |
| 075887-BW-8 | BECTON DICKINSON AND CO | | | 1,2 | 2.B FE | 10,520,399 | 96.9140 | 10,797,189 | 11,141,000 | 10,594,395 | | 73,996 | | | 3.700 | 5.283 | JD | 28,626 | 319,717 | 09/26/2023 | 06/06/2027 |
| 075887-BX-6 | BECTON DICKINSON AND CO | | | 1,2 | 2.B FE | 10,896,488 | 93.2710 | 10,981,728 | 11,774,000 | 10,904,122 | | 13,452 | | | 4.669 | 5.172 | JD | 38,176 | 549,728 | 10/12/2022 | 06/06/2047 |
| 075887-CJ-6 | BECTON DICKINSON AND CO | | | 1,2 | 2.B FE | 8,291,639 | 89.3920 | 7,215,722 | 8,072,000 | 8,228,790 | | (23,347) | | | 2.823 | 2.480 | MN | 25,952 | 227,873 | 03/26/2021 | 05/20/2030 |
| 075887-CL-1 | BECTON DICKINSON AND CO | | | 1,2 | 2.B FE | 1,990,114 | 83.3610 | 2,169,053 | 2,602,000 | 2,062,568 | | 60,493 | | | 1.957 | 5.522 | FA | 19,803 | 50,921 | 10/14/2022 | 02/11/2031 |
| 0778FP-AA-7 | BELL TELEPHONE COMPANY OF CANADA OR BELL | | | 1,2 | 2.A FE | 17,576,592 | 90.0040 | 13,447,498 | 14,941,000 | 17,450,073 | | (67,472) | | | 4.464 | 3.425 | AO | 166,742 | 666,966 | 02/02/2022 | 04/01/2048 |
| 0778FP-AG-4 | BELL TELEPHONE COMPANY OF CANADA OR BELL | | | 1,2 | 2.A FE | 18,060,017 | 82.9600 | 17,193,460 | 20,725,000 | 18,120,862 | | 55,604 | | | 2.150 | 3.866 | FA | 168,333 | 215,000 | 10/12/2023 | 02/15/2032 |
| 078167-AZ-6 | VERIZON PENNSYLVANIA LLC | | | | 2.A FE | 1,909,563 | 115.7510 | 2,112,456 | 1,825,000 | 1,861,249 | | (3,844) | | | 8.350 | 7.969 | JD | 6,773 | 152,388 | 01/15/1993 | 12/15/2030 |
| 078167-BA-0 | VERIZON PENNSYLVANIA LLC | | | | 2.A FE | 15,564,100 | 118.3650 | 17,754,750 | 15,000,000 | 15,273,968 | | (25,221) | | | 8.750 | 8.418 | FA | 495,833 | 1,312,500 | 06/23/1994 | 08/15/2031 |
| 07831C-AA-1 | BELLRING BRANDS INC | | | 1,2 | 4.B FE | 2,460,000 | 104.0200 | 2,600,500 | 2,500,000 | 2,465,426 | | 4,316 | | | 7.000 | 7.280 | MS | 51,528 | 175,000 | 11/28/2022 | 03/15/2030 |
| 080555-AE-5 | BELO CORP | | | 1 | 3.C FE | 373,625 | 101.9890 | 356,962 | 350,000 | 360,747 | | (2,713) | | | 7.750 | 6.728 | JD | 2,260 | 27,125 | 06/19/2018 | 06/01/2027 |
| 080555-AF-2 | BELO CORP | | | 1 | 3.C FE | 491,580 | 101.4570 | 520,474 | 513,000 | 495,115 | | 3,720 | | | 7.250 | 8.364 | MS | 10,951 | 37,193 | 01/31/2023 | 09/15/2027 |
| 084653-E#-7 | Berkshire Gas Company | | | 1 | 1.G | 5,200,000 | 73.7692 | 3,835,997 | 5,200,000 | 5,200,000 | | | | | 3.680 | 3.680 | MS | 63,787 | 191,360 | 04/23/2020 | 09/01/2050 |
| 084659-AD-3 | BERKSHIRE HATHAWAY ENERGY CO | | | 1,2 | 1.G FE | 22,456,166 | 98.4440 | 21,824,050 | 22,169,000 | 22,217,234 | | (55,465) | | | 3.500 | 3.237 | FA | 323,298 | 775,915 | 12/03/2019 | 02/01/2025 |
| 084659-AF-8 | BERKSHIRE HATHAWAY ENERGY CO | | | 1,2 | 1.G FE | 6,157,666 | 92.6820 | 4,458,004 | 4,810,000 | 6,032,578 | | (43,113) | | | 4.500 | 2.858 | FA | 90,188 | 216,450 | 01/04/2021 | 02/01/2045 |
| 084659-AV-3 | BERKSHIRE HATHAWAY ENERGY CO | | | 1,2 | 1.G FE | 6,268,448 | 94.7240 | 5,343,381 | 5,641,000 | 6,090,713 | | (65,653) | | | 3.700 | 2.330 | JJ | 96,242 | 208,717 | 03/24/2021 | 07/15/2030 |
| 084659-BC-4 | BERKSHIRE HATHAWAY ENERGY CO | | | 1,2 | 1.G FE | 11,685,609 | 67.7280 | 7,924,176 | 11,700,000 | 11,686,996 | | 310 | | | 2.850 | 2.856 | MN | 42,608 | 333,450 | 10/27/2020 | 05/15/2051 |
| 08576P-AA-9 | BERRY GLOBAL INC | | | 1,2 | 3.B FE | 58,794 | 97.6090 | 58,565 | 60,000 | 59,576 | | 186 | | | 4.500 | 4.855 | FA | 1,020 | 2,700 | 06/17/2019 | 02/15/2026 |
| 085770-AB-1 | BERRY GLOBAL INC | | | 1,2 | 3.B FE | 996,331 | 99.2620 | 952,915 | 960,000 | 965,190 | | (9,564) | | | 5.625 | 4.595 | JJ | 24,900 | 54,000 | 02/07/2020 | 07/15/2027 |
| 09031W-AA-1 | BIMBO BAKERIES USA INC | | | 1,2 | 2.A FE | 29,581,620 | 79.2900 | 22,952,869 | 28,948,000 | 29,550,394 | | (14,181) | | | 4.000 | 3.869 | MN | 141,524 | 1,157,920 | 09/14/2021 | 05/17/2051 |
| 09031W-AC-7 | BIMBO BAKERIES USA INC | | | 1,2 | 2.A FE | 11,199,230 | 105.2280 | 11,588,760 | 11,013,000 | 11,195,185 | | (4,045) | | | 6.050 | 5.659 | JJ | 109,197 | | 11/13/2023 | 01/15/2029 |
| 09143#-AA-3 | BISHOP HILL ENERGY, LLC | | | 1 | 3.B | 3,798,035 | 89.2799 | 3,390,881 | 3,798,035 | 3,798,035 | | | | | 3.280 | 3.281 | MJSD | 32,936 | 126,306 | 01/30/2020 | 06/30/2037 |
| 092114-AA-5 | BLACK HILLS POWER INC | | | 1 | 1.F FE | 10,000,000 | 113.4420 | 11,344,200 | 10,000,000 | 10,000,000 | | | | | 7.230 | 7.228 | FA | 273,133 | 723,000 | 08/08/2002 | 08/15/2032 |
| 09261H-A*-8 | Blackstone Private Credit Fund | | | 1 | 2.A FE | 25,000,000 | 98.0109 | 24,502,724 | 25,000,000 | 25,000,000 | | | | | 2.560 | 2.560 | JD | 49,778 | 640,000 | 06/10/2021 | 06/21/2024 |

# 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 Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 09659W-2F-0 | BNP PARIBAS SA | | C | | 1.G FE | 9,596,700 | 97.4230 | 9,742,300 | 10,000,000 | 9,662,483 | | 63,499 | | | 4.400 | 5.232 | FA | 167,444 | 440,000 | 12/15/2022 | 08/14/2028 |
| 09659W-2K-9 | BNP PARIBAS SA | | C | 2,5 | 1.G FE | 7,785,467 | 87.9330 | 6,845,584 | 7,785,000 | 7,785,604 | | (64) | | | 3.052 | 3.050 | JJ | 110,879 | 237,598 | 01/26/2022 | 01/13/2031 |
| 09659W-2P-8 | BNP PARIBAS SA | | C | 2,5 | 1.G FE | 7,628,975 | 84.7190 | 6,353,925 | 7,500,000 | 7,602,694 | | (12,578) | | | 2.871 | 2.663 | AO | 43,065 | 215,325 | 12/14/2021 | 04/19/2032 |
| 09659W-2R-4 | BNP PARIBAS SA | | C | 2,5 | 1.G FE | 10,025,900 | 86.9980 | 8,699,800 | 10,000,000 | 10,017,825 | | (3,566) | | | 2.159 | 2.119 | MS | 63,571 | 215,900 | 09/15/2021 | 09/15/2029 |
| 09659W-2T-0 | BNP PARIBAS SA | | C | 2,5 | 1.G FE | 15,968,500 | 92.5330 | 14,805,280 | 16,000,000 | 15,966,166 | | 3,283 | | | 2.591 | 2.663 | JJ | 185,400 | 414,560 | 01/20/2022 | 01/20/2028 |
| 09659W-2V-5 | BNP PARIBAS SA | | C | 2 | 1.D FE | 22,141,386 | 100.6690 | 22,195,501 | 22,048,000 | 22,125,946 | | (15,440) | | | 5.125 | 5.026 | JJ | 527,315 | 564,980 | 02/01/2023 | 01/13/2029 |
| 097023-AK-1 | BOEING CO | | | | 2.C FE | 11,137,263 | 116.1820 | 11,502,018 | 9,900,000 | 10,847,940 | | (24,657) | | | 7.875 | 6.948 | AO | 164,588 | 779,625 | 02/28/2003 | 04/15/2043 |
| 097023-AM-7 | BOEING CO | | | | 2.C FE | 393,980 | 103.2490 | 412,996 | 400,000 | 399,322 | | 427 | | | 7.250 | 7.375 | JD | 1,289 | 29,000 | 03/06/1997 | 06/15/2025 |
| 097023-AN-5 | BOEING CO | | | | 2.C FE | 14,201,516 | 106.0020 | 16,038,103 | 15,130,000 | 14,382,498 | | 14,577 | | | 6.875 | 7.340 | AO | 219,595 | 1,040,188 | 01/06/2003 | 10/15/2043 |
| 097751-BZ-3 | BOMBARDIER INC | | | 1,2 | 4.B FE | 1,913,974 | 101.8170 | 2,036,340 | 2,000,000 | 1,916,815 | | 2,841 | | | 7.500 | 8.508 | FA | 62,500 | 39,792 | 10/20/2023 | 02/01/2029 |
| 097751-CA-7 | BOMBARDIER INC | | | 1,2 | 4.B FE | 1,000,000 | 106.5510 | 1,065,510 | 1,000,000 | 1,000,000 | | | | | 8.750 | 8.750 | MN | 10,694 | | 11/06/2023 | 11/15/2030 |
| 09951L-AA-1 | BOOZ ALLEN HAMILTON INC | | | 1,2 | 2.C FE | 921,218 | 94.4010 | 854,329 | 905,000 | 914,693 | | (3,079) | | | 3.875 | 3.197 | MS | 11,690 | 35,069 | 12/04/2020 | 09/01/2028 |
| 09951L-AB-9 | BOOZ ALLEN HAMILTON INC | | | 1,2 | 2.C FE | 10,000 | 93.7360 | 9,374 | 10,000 | 10,000 | | | | | 4.000 | 4.000 | JJ | 200 | 400 | 06/07/2021 | 07/01/2029 |
| 099724-AJ-5 | BORGWARNER INC | | | 1,2 | 2.A FE | 39,776,011 | 97.8580 | 38,653,910 | 39,500,000 | 39,519,445 | | (24,725) | | | 3.375 | 3.310 | MS | 392,531 | 1,333,125 | 01/23/2019 | 03/15/2025 |
| 099724-AL-0 | BORGWARNER INC | | | 1,2 | 2.A FE | 20,030,814 | 92.7110 | 18,044,342 | 19,463,000 | 19,759,219 | | (86,053) | | | 2.650 | 2.170 | JJ | 257,885 | 515,770 | 12/02/2020 | 07/01/2027 |
| 100743-AJ-2 | BOSTON GAS CO | | | 1 | 2.A FE | 2,436,719 | 85.2250 | 1,977,220 | 2,320,000 | 2,415,798 | | (3,485) | | | 4.487 | 4.160 | FA | 39,326 | 104,098 | 02/23/2017 | 02/15/2042 |
| 100743-AK-9 | BOSTON GAS CO | | | 1,2 | 2.A FE | 7,990,482 | 93.2850 | 7,460,934 | 7,998,000 | 7,995,155 | | 739 | | | 3.150 | 3.161 | FA | 104,974 | 251,937 | 07/31/2017 | 08/01/2027 |
| 100743-AN-3 | BOSTON GAS CO | | | 1,2 | 2.A FE | 4,000,000 | 104.6440 | 4,185,760 | 4,000,000 | 4,000,000 | | | | | 6.119 | 6.119 | JJ | 109,462 | | 07/17/2023 | 07/20/2053 |
| 10103D-AA-4 | BOSTON MEDICAL CENTER CORP | | | 1 | 2.B FE | 7,580,457 | 97.4710 | 7,354,187 | 7,545,000 | 7,555,083 | | (3,743) | | | 4.519 | 4.462 | JJ | 170,479 | 340,959 | 03/22/2016 | 07/01/2026 |
| 10240*-AA-7 | BOWIE ACQUISITIONS LLC | | | 1 | 2.C PL | 16,943,910 | 86.3994 | 14,639,434 | 16,943,910 | 16,943,910 | | | | | 3.920 | 3.920 | JD | 1,845 | 664,201 | 11/22/2019 | 09/30/2038 |
| 10373Q-AE-0 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 3,000,000 | 99.4570 | 2,983,710 | 3,000,000 | 3,000,000 | | | | | 4.234 | 4.234 | MN | 19,406 | 127,020 | 11/01/2018 | 11/06/2028 |
| 10373Q-AT-7 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 1,125,513 | 96.7660 | 1,124,421 | 1,162,000 | 1,150,318 | | 4,701 | | | 3.119 | 3.571 | MN | 5,738 | 36,243 | 04/12/2018 | 05/04/2026 |
| 10373Q-AZ-3 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 5,191,000 | 97.0380 | 4,851,900 | 5,000,000 | 5,069,421 | | (21,422) | | | 3.588 | 3.106 | AO | 38,372 | 179,400 | 11/02/2017 | 04/14/2027 |
| 10373Q-BT-6 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 10,000,000 | 87.2400 | 8,724,000 | 10,000,000 | 10,000,000 | | | | | 2.721 | 2.721 | JJ | 127,736 | 272,100 | 01/10/2022 | 01/12/2032 |
| 10922N-AH-6 | BRIGHTHOUSE FINANCIAL INC | | | 1,2 | 2.B FE | 19,985,200 | 66.0790 | 13,215,800 | 20,000,000 | 19,986,451 | | 266 | | | 3.850 | 3.854 | JD | 19,250 | 770,000 | 11/10/2021 | 12/22/2051 |
| 110122-CN-6 | BRISTOL-MYERS SQUIBB CO | | | 1,2 | 1.F FE | 7,825,614 | 97.0580 | 7,342,438 | 7,565,000 | 7,658,647 | | (39,138) | | | 3.200 | 2.640 | JD | 10,759 | 242,080 | 07/09/2019 | 06/15/2026 |
| 110122-DE-5 | BRISTOL-MYERS SQUIBB CO | | | 1,2 | 1.F FE | 9,379,200 | 98.2590 | 9,825,900 | 10,000,000 | 9,409,855 | | 30,655 | | | 3.900 | 5.515 | FA | 141,917 | | 10/03/2023 | 02/20/2028 |
| 110122-DK-1 | BRISTOL-MYERS SQUIBB CO | | | 1,2 | 1.F FE | 9,969,310 | 88.0670 | 11,448,710 | 13,000,000 | 9,978,843 | | 9,533 | | | 4.350 | 6.234 | MN | 72,258 | 282,750 | 10/31/2023 | 11/15/2047 |
| 110122-DU-9 | BRISTOL-MYERS SQUIBB CO | | | 1,2 | 1.F FE | 23,508,533 | 88.8910 | 22,074,302 | 24,833,000 | 23,554,073 | | 41,144 | | | 2.950 | 3.655 | MS | 215,702 | 472,000 | 09/13/2023 | 03/15/2032 |
| 110122-DW-5 | BRISTOL-MYERS SQUIBB CO | | | 1,2 | 1.F FE | 9,458,865 | 78.5800 | 7,465,100 | 9,500,000 | 9,460,404 | | 782 | | | 3.700 | 3.724 | MS | 103,497 | 351,500 | 02/15/2022 | 03/15/2052 |
| 110122-DY-1 | BRISTOL-MYERS SQUIBB CO | | | 1,2 | 1.F FE | 9,980,000 | 107.0270 | 10,702,700 | 10,000,000 | 9,979,705 | | (295) | | | 5.750 | 5.786 | FA | 76,667 | | 10/30/2023 | 02/01/2031 |
| 11041R-AL-2 | BAE SYSTEMS FINANCE INC | | | 1 | 2.B FE | 1,057,144 | 107.9900 | 950,312 | 880,000 | 932,649 | | (13,268) | | | 7.500 | 5.594 | JJ | 33,000 | 66,000 | 04/11/2011 | 07/01/2027 |
| 11135F-AL-5 | BROADCOM INC | | | 1,2 | 2.C FE | 8,759,724 | 97.7270 | 8,956,680 | 9,165,000 | 8,819,875 | | 60,152 | | | 4.110 | 5.019 | MS | 110,912 | 376,682 | 01/23/2023 | 09/15/2028 |
| 11135F-AQ-4 | BROADCOM INC | | | 1,2 | 2.C FE | 17,680,568 | 95.5310 | 16,591,824 | 17,368,000 | 17,576,063 | | (33,834) | | | 4.150 | 3.907 | MN | 92,099 | 720,772 | 12/14/2022 | 11/15/2030 |
| 11135F-AS-0 | BROADCOM INC | | | 1,2 | 2.C FE | 5,481,650 | 95.8790 | 4,793,950 | 5,000,000 | 5,404,611 | | (40,082) | | | 4.300 | 3.218 | MN | 27,472 | 215,000 | 01/13/2022 | 11/15/2032 |
| 11135F-BJ-9 | BROADCOM INC | | | 1,2 | 2.C FE | 17,815,590 | 79.3640 | 14,682,340 | 18,500,000 | 17,835,976 | | 18,026 | | | 3.500 | 3.763 | FA | 244,611 | 603,750 | 03/23/2023 | 02/15/2041 |
| 11135F-BQ-3 | BROADCOM INC | | | 1,2 | 2.C FE | 13,372,808 | 81.1550 | 14,901,681 | 18,362,000 | 13,517,531 | | 128,674 | | | 3.187 | 6.191 | MN | 74,775 | 365,198 | 08/16/2023 | 11/15/2036 |
| 11135F-BR-1 | BROADCOM INC | | | 1,2 | 2.C FE | 15,821,065 | 96.6370 | 16,167,370 | 16,730,000 | 15,878,781 | | 57,409 | | | 4.000 | 5.099 | AO | 141,276 | 438,600 | 08/02/2023 | 04/15/2029 |
| 11135F-BT-7 | BROADCOM INC | | | 1,2 | 2.C FE | 9,978,100 | 94.3770 | 9,437,700 | 10,000,000 | 9,981,396 | | 1,842 | | | 4.150 | 4.177 | AO | 87,611 | 415,000 | 03/31/2022 | 04/15/2032 |
| 11135F-BV-2 | BROADCOM INC | | | 1,2 | 2.C FE | 24,334,120 | 96.7340 | 26,118,180 | 27,000,000 | 24,380,290 | | 43,872 | | | 4.926 | 5.988 | MN | 169,947 | 344,820 | 12/11/2023 | 05/15/2037 |
| 11135R-AA-3 | BROADSTREET PARTNERS INC | | | 1,2 | 5.B FE | 1,411,250 | 93.7460 | 1,406,190 | 1,500,000 | 1,425,091 | | 10,939 | | | 5.875 | 6.995 | AO | 18,604 | 88,125 | 12/06/2022 | 04/15/2029 |
| 11259N-AA-2 | BROOKFIELD CAPITAL FINANCE LLC | | | 1,2 | 1.G FE | 3,000,000 | 104.3730 | 3,131,190 | 3,000,000 | 3,000,000 | | | | | 6.087 | 6.087 | JD | 8,623 | 91,305 | 06/07/2023 | 06/14/2033 |
| 11271L-AB-8 | BROOKFIELD FINANCE INC | | | 1,2 | 1.G FE | 13,204,767 | 87.2480 | 9,291,912 | 10,650,000 | 13,037,758 | | (67,381) | | | 4.700 | 3.309 | MS | 140,432 | 500,550 | 08/17/2021 | 09/20/2047 |
| 11271L-AC-6 | BROOKFIELD FINANCE INC | | | 1,2 | 1.G FE | 27,383,276 | 96.2550 | 26,116,869 | 27,133,000 | 27,158,384 | | (34,102) | | | 3.900 | 3.784 | JJ | 458,548 | 1,058,187 | 09/27/2022 | 01/25/2028 |
| 11271L-AD-4 | BROOKFIELD FINANCE INC | | | 1,2 | 1.G FE | 14,016,535 | 99.4880 | 12,809,080 | 12,875,000 | 13,562,533 | | (153,433) | | | 4.850 | 3.601 | MS | 159,578 | 481,969 | 08/04/2023 | 03/29/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 11271L-AE-2 | BROOKFIELD FINANCE INC | | | 1,2 | 1.G FE | 7,036,140 | 96.3630 | 5,781,780 | 6,000,000 | 6,725,264 | | (111,012) | | | 4.350 | 2.201 | AO | 55,100 | 261,000 | 02/22/2021 | 04/15/2030 |
| 11271L-AF-9 | BROOKFIELD FINANCE INC | | | 1,2 | 1.G FE | 5,229,500 | 73.1740 | 3,658,700 | 5,000,000 | 5,217,665 | | (5,036) | | | 3.500 | 3.255 | MS | 44,236 | 175,000 | 07/21/2021 | 03/30/2051 |
| 11271L-AJ-1 | BROOKFIELD FINANCE INC | | | 1,2 | 1.G FE | 3,341,850 | 71.9620 | 3,598,100 | 5,000,000 | 3,368,853 | | 21,808 | | | 3.625 | 6.054 | FA | 68,472 | 181,250 | 10/03/2022 | 02/15/2052 |
| 11271R-AA-7 | BROOKFIELD FINANCE LLC | | | 1,2 | 1.G FE | 10,051,999 | 99.4960 | 10,027,207 | 10,078,000 | 10,076,992 | | 3,967 | | | 4.000 | 4.041 | AO | 100,780 | 488,021 | 03/07/2017 | 04/01/2024 |
| 11271R-AB-5 | BROOKFIELD FINANCE LLC | | | 1,2 | 1.G FE | 3,691,979 | 69.6090 | 2,418,913 | 3,475,000 | 3,677,119 | | (5,037) | | | 3.450 | 3.120 | AO | 25,310 | 119,888 | 12/08/2020 | 04/15/2050 |
| 11272B-AA-1 | BROOKFIELD FINANCE I (UK) PLC | | C | 1,2 | 1.G FE | 8,741,706 | 79.9910 | 7,003,212 | 8,755,000 | 8,744,486 | | 1,168 | | | 2.340 | 2.356 | JJ | 85,930 | 204,867 | 08/12/2021 | 01/30/2032 |
| 11284D-AC-9 | BROOKFIELD PROPERTY REIT INC | | | 1,2 | 4.A FE | 2,000,000 | 90.0550 | 1,801,100 | 2,000,000 | 2,000,000 | | | | | 4.500 | 4.500 | AO | 22,500 | 90,000 | 09/22/2021 | 04/01/2027 |
| 114259-AQ-7 | BROOKLYN UNION GAS CO | | | 1,2 | 2.A FE | 4,088,710 | 77.5910 | 3,126,141 | 4,029,000 | 4,082,013 | | (1,287) | | | 4.273 | 4.185 | MS | 50,691 | 172,159 | 03/15/2018 | 03/15/2048 |
| 115885-AK-1 | ALLIED WASTE INDUSTRIES LLC | | | 1 | 2.A FE | 9,146,610 | 118.1770 | 10,635,930 | 9,000,000 | 9,093,121 | | (4,907) | | | 7.400 | 7.267 | MS | 196,100 | 666,000 | 12/02/1998 | 09/15/2035 |
| 117043-AG-4 | BRUNSWICK CORP | | | 1 | 2.B FE | 9,947,978 | 104.8370 | 10,457,491 | 9,975,000 | 9,967,914 | | 1,676 | | | 7.125 | 7.148 | FA | 296,133 | 710,719 | 12/18/2007 | 08/01/2027 |
| 118230-AU-5 | BUCKEYE PARTNERS LP | | | 1,2 | 3.C FE | 2,436,348 | 94.9150 | 2,467,790 | 2,600,000 | 2,478,735 | | 21,320 | | | 4.500 | 5.746 | MS | 39,000 | 99,000 | 03/07/2023 | 03/01/2028 |
| 12008R-AN-7 | BUILDERS FIRSTSOURCE INC | | | 1,2 | 3.C FE | 973,100 | 96.6040 | 917,738 | 950,000 | 970,255 | | (819) | | | 5.000 | 4.808 | MS | 15,833 | 47,500 | 02/25/2020 | 03/01/2030 |
| 120568-BC-3 | BUNGE LIMITED FINANCE CORP | | | 1,2 | 2.B FE | 29,356,417 | 87.0220 | 26,882,836 | 30,892,000 | 29,489,181 | | 132,828 | | | 2.750 | 3.419 | MN | 110,911 | 849,530 | 03/21/2023 | 05/14/2031 |
| 12189L-AJ-0 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1.D FE | 8,943,701 | 92.4830 | 8,462,195 | 9,150,000 | 8,985,102 | | 5,710 | | | 4.400 | 4.547 | MS | 118,543 | 402,600 | 10/15/2015 | 03/15/2042 |
| 12189L-AT-8 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1.G FE | 2,006,890 | 98.6530 | 1,992,791 | 2,020,000 | 2,018,903 | | 1,603 | | | 3.400 | 3.483 | MS | 22,893 | 68,680 | 08/10/2015 | 09/01/2024 |
| 12189L-AU-5 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1.D FE | 6,503,922 | 93.3250 | 5,039,550 | 5,400,000 | 6,369,790 | | (33,267) | | | 4.550 | 3.321 | MS | 81,900 | 245,700 | 10/01/2019 | 09/01/2044 |
| 12189L-AZ-4 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1.D FE | 11,997,358 | 84.8520 | 8,432,592 | 9,938,000 | 11,810,298 | | (61,053) | | | 3.900 | 2.754 | FA | 161,493 | 387,582 | 01/22/2021 | 08/01/2046 |
| 12189L-BC-4 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1.D FE | 3,392,139 | 86.7890 | 2,517,749 | 2,901,000 | 3,346,323 | | (12,323) | | | 4.050 | 3.134 | JD | 5,222 | 117,491 | 02/06/2020 | 06/15/2048 |
| 12189L-BJ-9 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1.G FE | 4,972,350 | 94.2000 | 4,710,000 | 5,000,000 | 4,973,341 | | 460 | | | 4.450 | 4.483 | JJ | 102,597 | 245,986 | 05/31/2022 | 01/15/2053 |
| 12189T-AA-2 | BURLINGTON NORTHERN SANTA FE LLC | | | 1 | 1.D FE | 2,767,410 | 104.4550 | 3,133,650 | 3,000,000 | 2,964,567 | | 16,224 | | | 7.000 | 7.663 | JD | 9,333 | 210,000 | 03/20/1996 | 12/15/2025 |
| 12189T-AD-6 | BURLINGTON NORTHERN SANTA FE LLC | | | | 1.D FE | 299,853 | 121.0540 | 363,162 | 300,000 | 299,959 | | 2 | | | 7.290 | 7.292 | JD | 1,823 | 21,870 | 05/29/1996 | 06/01/2036 |
| 12189T-AF-1 | BURLINGTON NORTHERN SANTA FE LLC | | | 1 | 1.D FE | 3,406,285 | 119.6760 | 3,590,280 | 3,000,000 | 3,404,506 | | (245) | | | 7.250 | 6.381 | FA | 90,625 | 217,500 | 07/01/2003 | 08/01/2097 |
| 124857-AK-9 | PARAMOUNT GLOBAL | | | 1,2 | 2.C FE | 12,774,460 | 79.4470 | 10,820,681 | 13,620,000 | 12,866,773 | | 19,663 | | | 4.900 | 5.346 | FA | 252,121 | 667,380 | 11/14/2018 | 08/15/2044 |
| 124857-AQ-6 | PARAMOUNT GLOBAL | | | 1,2 | 2.C FE | 6,167,814 | 97.4170 | 5,773,906 | 5,927,000 | 5,984,933 | | (30,766) | | | 4.000 | 3.434 | JJ | 109,320 | 237,080 | 06/20/2017 | 01/15/2026 |
| 124857-AT-0 | PARAMOUNT GLOBAL | | | 1,2 | 2.C FE | 6,054,492 | 91.3980 | 5,640,171 | 6,171,000 | 6,120,270 | | 11,227 | | | 3.375 | 3.591 | FA | 78,680 | 208,271 | 08/21/2017 | 02/15/2028 |
| 124857-AX-1 | PARAMOUNT GLOBAL | | | 1,2 | 2.C FE | 1,965,756 | 92.3650 | 1,967,375 | 2,130,000 | 2,045,174 | | 16,904 | | | 3.700 | 4.710 | JD | 6,568 | 78,810 | 11/02/2018 | 06/01/2028 |
| 1248EP-BR-3 | CCO HOLDINGS LLC | | | 1,2 | 3.C FE | 983,750 | 99.3270 | 993,270 | 1,000,000 | 984,996 | | 3,505 | | | 5.500 | 6.075 | MN | 9,167 | 55,000 | 03/28/2023 | 05/01/2026 |
| 1248EP-BT-9 | CCO HOLDINGS LLC | | | 1,2 | 3.C FE | 1,585,397 | 96.7580 | 1,594,572 | 1,648,000 | 1,594,826 | | 11,189 | | | 5.125 | 6.199 | MN | 14,077 | 84,460 | 03/07/2023 | 05/01/2027 |
| 1248EP-BX-0 | CCO HOLDINGS LLC | | | 1,2 | 3.C FE | 1,707,686 | 95.7280 | 1,675,240 | 1,750,000 | 1,712,132 | | 6,917 | | | 5.000 | 5.535 | FA | 36,458 | 87,500 | 08/17/2022 | 02/01/2028 |
| 1248EP-CB-7 | CCO HOLDINGS LLC | | | 1,2 | 3.C FE | 1,090,200 | 94.6250 | 946,250 | 1,000,000 | 1,036,092 | | (21,731) | | | 5.375 | 3.041 | JD | 4,479 | 53,750 | 06/10/2021 | 06/01/2029 |
| 1248EP-CE-1 | CCO HOLDINGS LLC | | | 1,2 | 3.C FE | 2,850,822 | 90.3160 | 2,537,880 | 2,810,000 | 2,845,482 | | (1,561) | | | 4.500 | 4.387 | FA | 47,770 | 126,450 | 04/16/2020 | 08/15/2030 |
| 1248EP-CN-1 | CCO HOLDINGS LLC | | | 1,2 | 3.C FE | 1,319,498 | 85.7340 | 1,101,682 | 1,285,000 | 1,312,028 | | (2,493) | | | 4.500 | 4.211 | MN | 9,638 | 57,825 | 10/07/2020 | 05/01/2032 |
| 1248EP-CP-6 | CCO HOLDINGS LLC | | | 1,2 | 3.C FE | 1,000,000 | 81.3190 | 813,190 | 1,000,000 | 1,000,000 | | | | | 4.250 | 4.250 | JJ | 19,597 | 42,500 | 08/02/2021 | 01/15/2034 |
| 1248EP-CS-0 | CCO HOLDINGS LLC | | | 1,2 | 3.C FE | 1,883,750 | 98.6950 | 1,973,900 | 2,000,000 | 1,894,701 | | 9,474 | | | 6.375 | 7.532 | MS | 42,500 | 67,646 | 11/27/2023 | 09/01/2029 |
| 1248EP-CT-8 | CCO HOLDINGS LLC | | | 1,2 | 3.C FE | 1,862,119 | 102.5320 | 1,973,741 | 1,925,000 | 1,863,950 | | 1,832 | | | 7.375 | 7.961 | MS | 47,323 | 37,520 | 10/19/2023 | 03/01/2031 |
| 12511V-AA-6 | CDI ESCROW ISSUER INC | | | 1,2 | 4.A FE | 500,000 | 97.3300 | 486,650 | 500,000 | 500,000 | | | | | 5.750 | 5.750 | AO | 7,188 | 28,750 | 03/30/2022 | 04/01/2030 |
| 12513G-BD-0 | CDW LLC | | | 1,2 | 2.C FE | 716,175 | 95.9290 | 685,892 | 715,000 | 715,509 | | (270) | | | 4.250 | 4.151 | AO | 7,597 | 30,388 | 09/13/2019 | 04/01/2028 |
| 12513G-BE-8 | CDW LLC | | | 1,2 | 2.C FE | 718,047 | 98.0540 | 696,183 | 710,000 | 711,149 | | (2,819) | | | 4.125 | 3.629 | MN | 4,881 | 29,288 | 05/15/2020 | 05/01/2025 |
| 12513G-BF-5 | CDW LLC | | | 1,2 | 2.C FE | 344,955 | 91.4640 | 313,722 | 343,000 | 344,243 | | (221) | | | 3.250 | 3.173 | FA | 4,211 | 11,148 | 08/20/2020 | 02/15/2029 |
| 12519#-AA-3 | CED CALIFORNIA HOLDINGS 3 LLC | | | | 2.C PL | 3,985,107 | 87.1697 | 3,473,804 | 3,985,107 | 3,985,107 | | | | | 4.070 | 4.070 | JD | 81,547 | 162,194 | 04/22/2016 | 06/30/2036 |
| 12519*-AA-7 | CED ALAMO 5 LLC | | | | 2.B YE | 8,669,346 | 90.0146 | 7,803,674 | 8,669,346 | 8,669,346 | | | | | 4.530 | 4.530 | JD | 197,451 | 392,721 | 12/04/2015 | 12/31/2040 |
| 12519@-AA-5 | CED ALAMO 7 LLC | | | | 2.B YE | 6,177,598 | 87.5799 | 5,410,334 | 6,177,598 | 6,177,598 | | | | | 4.210 | 4.210 | JD | 130,761 | 260,077 | 02/04/2016 | 06/30/2041 |
| 12543D-BD-1 | CHS/COMMUNITY HEALTH SYSTEMS INC | | | 1,2 | 4.C FE | 975,000 | 97.1210 | 971,210 | 1,000,000 | 977,084 | | 2,084 | | | 8.000 | 8.698 | JD | 3,556 | 40,000 | 08/07/2023 | 12/15/2027 |
| 12543D-BM-1 | CHS/COMMUNITY HEALTH SYSTEMS INC | | | 1,2 | 4.C FE | 890,000 | 83.5620 | 835,620 | 1,000,000 | 900,792 | | 10,792 | | | 5.250 | 7.126 | MN | 6,708 | 52,500 | 01/05/2023 | 05/15/2030 |
| 125523-BK-5 | CIGNA GROUP | | | 1,2 | 2.A FE | 6,965,287 | 81.3860 | 5,048,374 | 6,203,000 | 6,921,470 | | (20,579) | | | 3.875 | 3.168 | AO | 50,744 | 240,366 | 10/28/2021 | 10/15/2047 |

# 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 Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 125523-BX-7 | CIGNA GROUP | | | 1,2 | 2.A FE | 1,585,712 | 98.9770 | 1,583,632 | 1,600,000 | 1,599,243 | | 1,628 | | | 3.500 | 3.606 | JD | 2,489 | 56,000 | 08/05/2014 | 06/15/2024 |
| 125523-CF-5 | CIGNA GROUP | | | 1,2 | 2.A FE | 7,341,476 | 94.0780 | 5,687,956 | 6,046,000 | 7,271,436 | | (36,499) | | | 4.800 | 3.476 | JJ | 133,818 | 290,208 | 01/14/2022 | 07/15/2046 |
| 12589Y-AF-6 | PANHANDLE EASTERN PIPE LINE COMPANY LP | | | 1 | 2.C FE | 4,951,700 | 106.8140 | 5,340,700 | 5,000,000 | 4,983,262 | | 2,394 | | | 7.000 | 7.074 | JJ | 161,389 | 350,000 | 09/03/1999 | 07/15/2029 |
| 12610#-AJ-2 | CBRE U.S. CORE PARTNERS REIT OPERATING, | | | 1 | 2.B | 15,000,000 | 93.7134 | 14,057,009 | 15,000,000 | 15,000,000 | | | | | 3.200 | 3.200 | JD | 33,333 | 480,000 | 03/09/2022 | 06/06/2027 |
| 12610#-AK-9 | CBRE U.S. CORE PARTNERS REIT OPERATING, | | | 1 | 2.B | 7,500,000 | 91.5255 | 6,864,409 | 7,500,000 | 7,500,000 | | | | | 3.350 | 3.350 | JD | 17,448 | 251,250 | 03/09/2022 | 06/06/2029 |
| 12621E-AL-7 | CNO FINANCIAL GROUP INC | | | 1,2 | 2.C FE | 245,000 | 98.9710 | 242,479 | 245,000 | 245,000 | | | | | 5.250 | 5.249 | MN | 1,108 | 12,863 | 05/29/2019 | 05/30/2029 |
| 12626P-AM-5 | CRH AMERICA INC | | | 1,2 | 2.A FE | 30,656,088 | 98.1760 | 29,808,197 | 30,362,000 | 30,403,809 | | (42,768) | | | 3.875 | 3.726 | MN | 140,530 | 1,176,528 | 09/06/2018 | 05/18/2025 |
| 12626P-AN-3 | CRH AMERICA INC | | | 1,2 | 2.A FE | 3,519,147 | 99.8600 | 3,262,426 | 3,267,000 | 3,487,560 | | (6,172) | | | 5.125 | 4.618 | MN | 19,999 | 167,434 | 04/02/2018 | 05/18/2045 |
| 126307-AH-0 | CSC HOLDINGS LLC | | | 1 | 5.B FE | 642,000 | 98.0170 | 661,615 | 675,000 | 665,345 | | 21,951 | | | 5.250 | 8.847 | JD | 2,953 | 35,438 | 12/09/2022 | 06/01/2024 |
| 126307-AQ-0 | CSC HOLDINGS LLC | | | 1,2 | 4.B FE | 1,585,690 | 91.3030 | 1,501,934 | 1,645,000 | 1,599,764 | | 11,598 | | | 5.500 | 6.422 | AO | 19,100 | 90,475 | 10/11/2022 | 04/15/2027 |
| 126307-AY-3 | CSC HOLDINGS LLC | | | 1,2 | 5.B FE | 1,300,000 | 74.6370 | 970,281 | 1,300,000 | 1,300,000 | | | | | 7.500 | 7.496 | MS | 28,708 | 97,500 | 03/22/2018 | 04/01/2028 |
| 126307-AZ-0 | CSC HOLDINGS LLC | | | 1,2 | 4.B FE | 600,000 | 88.9030 | 533,418 | 600,000 | 600,000 | | | | | 6.500 | 6.499 | FA | 16,250 | 39,000 | 01/24/2019 | 02/01/2029 |
| 126307-BF-3 | CSC HOLDINGS LLC | | | 1,2 | 4.B FE | 928,838 | 73.4910 | 683,466 | 930,000 | 929,176 | | 101 | | | 3.375 | 3.389 | FA | 11,858 | 31,388 | 08/11/2020 | 02/15/2031 |
| 126307-BH-9 | CSC HOLDINGS LLC | | | 1,2 | 4.B FE | 500,000 | 75.6260 | 378,130 | 500,000 | 500,000 | | | | | 4.500 | 4.499 | MN | 2,875 | 22,500 | 04/29/2021 | 11/15/2031 |
| 126307-BM-8 | CSC HOLDINGS LLC | | | 1,2 | 4.B FE | 1,000,000 | 103.0160 | 1,030,160 | 1,000,000 | 1,000,000 | | | | | 11.250 | 11.245 | MN | 14,375 | 62,500 | 04/18/2023 | 05/15/2028 |
| 12636Y-AA-0 | CRH AMERICA FINANCE INC | | | 1,2 | 2.A FE | 11,989,798 | 95.4520 | 11,430,377 | 11,975,000 | 11,974,948 | | (1,460) | | | 3.400 | 3.388 | MN | 58,811 | 407,150 | 02/20/2018 | 05/09/2027 |
| 12636Y-AB-8 | CRH AMERICA FINANCE INC | | | 1,2 | 2.A FE | 6,674,100 | 89.7500 | 5,692,843 | 6,343,000 | 6,631,360 | | (7,544) | | | 4.400 | 4.091 | MN | 40,313 | 279,092 | 09/07/2017 | 05/09/2047 |
| 12636Y-AC-6 | CRH AMERICA FINANCE INC | | | 1,2 | 2.A FE | 7,681,342 | 96.6590 | 7,545,202 | 7,806,000 | 7,598,924 | | (14,507) | | | 3.950 | 4.602 | AO | 74,515 | 101,910 | 11/15/2023 | 04/04/2028 |
| 12636Y-AD-4 | CRH AMERICA FINANCE INC | | | 1,2 | 2.A FE | 4,906,063 | 93.1300 | 4,631,355 | 4,973,000 | 4,913,201 | | 1,322 | | | 4.500 | 4.583 | AO | 54,081 | 223,785 | 03/27/2018 | 04/04/2048 |
| 126408-GK-3 | CSX CORP | | | 1 | 1.G FE | 5,297,800 | 111.7390 | 5,586,950 | 5,000,000 | 5,204,665 | | (10,014) | | | 6.150 | 5.707 | MN | 51,250 | 307,500 | 03/03/2011 | 05/01/2037 |
| 126408-GY-3 | CSX CORP | | | 1,2 | 1.G FE | 14,153,139 | 87.5390 | 11,877,292 | 13,568,000 | 14,121,011 | | (20,427) | | | 4.100 | 3.791 | MS | 163,796 | 556,288 | 03/30/2021 | 03/15/2044 |
| 126408-HF-3 | CSX CORP | | | 1,2 | 1.G FE | 20,517,586 | 83.1220 | 14,878,838 | 17,900,000 | 20,304,683 | | (74,964) | | | 3.800 | 2.972 | MN | 113,367 | 680,200 | 02/16/2021 | 11/01/2046 |
| 126408-HN-6 | CSX CORP | | | 1,2 | 1.G FE | 5,064,684 | 95.2640 | 4,188,758 | 4,397,000 | 5,003,214 | | (14,743) | | | 4.750 | 3.871 | MN | 26,687 | 208,858 | 07/11/2019 | 11/15/2048 |
| 126408-HP-1 | CSX CORP | | | 1,2 | 1.G FE | 20,575,371 | 91.3200 | 16,683,251 | 18,269,000 | 20,438,366 | | (58,876) | | | 4.500 | 3.727 | MS | 242,064 | 822,105 | 07/19/2021 | 03/15/2049 |
| 126408-HR-7 | CSX CORP | | | 1,2 | 2.A FE | 10,676,195 | 75.6580 | 8,059,847 | 10,653,000 | 10,675,412 | | (843) | | | 3.350 | 3.335 | MS | 105,080 | 356,876 | 12/10/2020 | 09/15/2049 |
| 126410-LL-1 | CSX TRANSPORTATION INC | | | | 1.G FE | 14,043,999 | 129.1690 | 17,902,823 | 13,860,000 | 14,012,667 | | (3,318) | | | 7.875 | 7.764 | MN | 139,466 | 1,091,475 | 08/24/2004 | 05/15/2043 |
| 12653C-AK-4 | CNX RESOURCES CORP | | | 1,2 | 3.B FE | 987,500 | 101.0350 | 1,010,350 | 1,000,000 | 987,711 | | 211 | | | 7.375 | 7.603 | JJ | 34,007 | | 11/27/2023 | 01/15/2031 |
| 12656*-AQ-5 | CSLB Holdings Inc. | | | 1 | 1.G | 7,000,000 | 92.8217 | 6,497,522 | 7,000,000 | 7,000,000 | | | | | 2.380 | 2.380 | MN | 15,734 | 166,600 | 05/06/2020 | 05/27/2027 |
| 12656*-AR-3 | CSLB Holdings Inc. | | | 1 | 1.G | 10,200,000 | 88.8284 | 9,060,500 | 10,200,000 | 10,200,000 | | | | | 2.650 | 2.650 | MN | 25,528 | 270,300 | 05/06/2020 | 08/27/2030 |
| 12657N-AA-8 | CQP HOLDCO LP | | | 1,2 | 4.A FE | 1,809,150 | 94.7630 | 1,895,260 | 2,000,000 | 1,825,968 | | 15,162 | | | 5.500 | 7.015 | JD | 4,889 | 110,000 | 04/27/2023 | 06/15/2031 |
| 12657N-AB-6 | CQP HOLDCO LP | | | 1,2 | 4.A FE | 2,000,000 | 103.6420 | 2,072,840 | 2,000,000 | 2,000,000 | | | | | 7.500 | 7.500 | JD | 7,083 | | 12/08/2023 | 12/15/2033 |
| 12661P-AA-7 | CSL FINANCE PLC | | C | 2 | 1.G FE | 17,462,827 | 97.3350 | 17,649,756 | 18,133,000 | 17,594,790 | | 122,658 | | | 3.850 | 4.829 | AO | 124,110 | 698,121 | 03/21/2023 | 04/27/2027 |
| 12661P-AB-5 | CSL FINANCE PLC | | C | 2 | 1.G FE | 36,237,512 | 97.2160 | 36,691,263 | 37,742,000 | 36,316,463 | | 74,299 | | | 4.050 | 4.858 | AO | 271,742 | 948,773 | 11/08/2023 | 04/27/2029 |
| 12661P-AC-3 | CSL FINANCE PLC | | C | 1,2 | 1.G FE | 1,999,875 | 97.3190 | 1,953,192 | 2,007,000 | 2,000,872 | | 601 | | | 4.250 | 4.294 | AO | 15,164 | 85,298 | 04/20/2022 | 04/27/2032 |
| 12661P-AD-1 | CSL FINANCE PLC | | C | 2 | 1.G FE | 6,999,090 | 95.0860 | 6,656,020 | 7,000,000 | 6,999,139 | | 29 | | | 4.625 | 4.626 | AO | 57,556 | 323,750 | 04/20/2022 | 04/27/2042 |
| 12661P-AE-9 | CSL FINANCE PLC | | C | 1,2 | 1.G FE | 28,074,212 | 95.5170 | 30,796,591 | 32,242,000 | 28,140,349 | | 54,942 | | | 4.750 | 5.646 | AO | 272,266 | 1,531,495 | 11/08/2022 | 04/27/2052 |
| 126650-CL-2 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 20,710,200 | 98.2160 | 19,643,200 | 20,000,000 | 20,113,325 | | (86,445) | | | 3.875 | 3.415 | JJ | 346,597 | 775,000 | 05/12/2016 | 07/20/2025 |
| 126650-CU-2 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 35,458,250 | 95.5580 | 33,445,300 | 35,000,000 | 35,116,546 | | (51,193) | | | 2.875 | 2.717 | JD | 83,854 | 1,006,250 | 09/27/2016 | 06/01/2026 |
| 126650-CX-6 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 6,717,392 | 98.2960 | 5,655,952 | 5,754,000 | 6,281,121 | | (126,096) | | | 4.300 | 1.900 | MS | 65,979 | 247,422 | 06/16/2020 | 03/25/2028 |
| 126650-CY-4 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 2,927,744 | 94.5310 | 2,769,758 | 2,930,000 | 2,928,192 | | 87 | | | 4.780 | 4.786 | MS | 37,348 | 140,054 | 09/17/2018 | 03/25/2038 |
| 126650-CZ-1 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 5,746,050 | 93.8340 | 4,691,700 | 5,000,000 | 5,679,315 | | (16,552) | | | 5.050 | 4.145 | MS | 67,333 | 252,500 | 09/09/2019 | 03/25/2048 |
| 126650-DF-4 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 10,934,284 | 95.6380 | 10,340,381 | 10,812,000 | 10,860,143 | | (18,586) | | | 3.000 | 2.812 | FA | 122,536 | 324,360 | 10/22/2019 | 08/15/2026 |
| 126650-DV-9 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 10,116,200 | 101.4940 | 10,149,400 | 10,000,000 | 10,116,310 | | 110 | | | 5.625 | 5.543 | FA | 203,125 | | 12/18/2023 | 02/21/2053 |
| 126650-DW-7 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 19,219,200 | 101.7220 | 20,344,400 | 20,000,000 | 19,250,936 | | 31,736 | | | 5.000 | 5.862 | JJ | 580,556 | | 10/06/2023 | 01/30/2029 |
| 12674C-AA-1 | CA MAGNUM HOLDINGS | | C | 1,2 | 4.A FE | 1,790,938 | 92.9290 | 1,812,116 | 1,950,000 | 1,822,930 | | 20,773 | | | 5.375 | 7.985 | AO | 17,760 | 64,500 | 11/28/2023 | 10/31/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12685J-AC-9 | CABLE ONE INC | | | 1,2 | 4.B FE | 1,344,874 | 81.1030 | 1,167,883 | 1,440,000 | 1,343,434 | | 2,285 | | | 4.000 | 5.047 | MN | 7,360 | 47,600 | 08/22/2023 | 11/15/2030 |
| 12694@-AA-2 | CONTROL PASS-THRU TRUST SERIES 2016-A (A | | | | 2.A | 5,367,583 | 90.4721 | 4,954,605 | 5,476,388 | 5,402,836 | | 8,239 | | | 3.573 | 3.774 | MON | 11,414 | 199,723 | 04/01/2019 | 09/10/2031 |
| 12708#-AA-4 | CHARTER CLUB | | | | 2.B PL | 22,580,008 | 95.7321 | 21,616,310 | 22,580,008 | 22,580,008 | | | | | 5.550 | 5.550 | MON | 55,697 | 1,256,515 | 07/16/2018 | 07/15/2035 |
| 127097-E#-6 | COTERRA ENERGY INC. | | | 1 | 2.B | 12,491,625 | 96.9008 | 12,112,600 | 12,500,000 | 12,508,611 | | (2,960) | | | 3.770 | 3.743 | MS | 134,830 | 471,250 | 03/29/2019 | 09/18/2026 |
| 127097-E@-8 | COTERRA ENERGY INC. | | | 1 | 2.B | 5,521,175 | 98.4842 | 5,416,632 | 5,500,000 | 5,503,075 | | (4,192) | | | 3.670 | 3.590 | MS | 57,752 | 201,850 | 03/29/2019 | 09/18/2024 |
| 12769G-AA-8 | CAESARS ENTERTAINMENT INC | | | 1,2 | 4.C FE | 1,000,000 | 90.4040 | 904,040 | 1,000,000 | 1,000,000 | | | | | 4.625 | 4.624 | AO | 9,764 | 46,250 | 09/10/2021 | 10/15/2029 |
| 12770R-AA-1 | CAESARS RESORT COLLECTION LLC | | | 1,2 | 3.C FE | 1,130,073 | 99.9270 | 1,124,179 | 1,125,000 | 1,126,859 | | (2,666) | | | 5.750 | 5.411 | JJ | 32,344 | 64,688 | 08/18/2022 | 07/01/2025 |
| 12806*-AH-4 | CAITHNESS LONG ISLAND, LLC | | | | 2.B PL | 5,374,460 | 98.3785 | 5,287,315 | 5,374,460 | 5,374,460 | | | | | 5.710 | 5.708 | JJ | 141,507 | 306,882 | 01/15/2009 | 01/15/2032 |
| 131347-CK-0 | CALPINE CORP | | | 1,2 | 3.A FE | 616,000 | 98.6650 | 607,776 | 616,000 | 616,000 | | | | | 5.250 | 5.249 | JD | 2,695 | 32,340 | 12/04/2017 | 06/01/2026 |
| 131347-CM-6 | CALPINE CORP | | | 1,2 | 3.A FE | 430,000 | 95.1430 | 409,115 | 430,000 | 430,000 | | | | | 4.500 | 4.499 | FA | 7,310 | 19,350 | 12/10/2019 | 02/15/2028 |
| 131347-CP-9 | CALPINE CORP | | | 1,2 | 4.A FE | 1,139,781 | 92.8770 | 1,253,840 | 1,350,000 | 1,164,986 | | 22,837 | | | 4.625 | 7.955 | FA | 26,016 | 48,563 | 06/21/2023 | 02/01/2029 |
| 13215#-AA-8 | CAMBRIDGE ASSOCIATES LLC | | | 1 | 1.E PL | 20,500,000 | 97.2424 | 19,934,682 | 20,500,000 | 20,500,000 | | | | | 4.910 | 4.908 | FA | 413,804 | 1,006,550 | 08/03/2018 | 08/03/2028 |
| 133434-AA-8 | CAMERON LNG LLC | | | 1,2 | 1.F FE | 10,000,000 | 88.1370 | 8,813,700 | 10,000,000 | 10,000,000 | | | | | 2.902 | 2.902 | JJ | 133,814 | 290,200 | 12/05/2019 | 07/15/2031 |
| 133434-AD-2 | CAMERON LNG LLC | | | 1,2 | 1.F FE | 8,160,000 | 84.8550 | 6,924,168 | 8,160,000 | 8,160,000 | | | | | 3.701 | 3.701 | JJ | 139,256 | 302,002 | 12/05/2019 | 01/15/2039 |
| 134011-AJ-4 | CAMP PENDLETON & QUANTICO HOUSING LLC | | | | 2.B FE | 20,500,740 | 98.3569 | 17,841,942 | 18,140,000 | 20,310,787 | | (39,447) | | | 5.572 | 4.775 | AO | 252,690 | 1,019,085 | 08/07/2018 | 10/01/2050 |
| 134429-BF-5 | CAMPBELL SOUP CO | | | 1,2 | 2.B FE | 9,906,828 | 98.4590 | 9,190,163 | 9,334,000 | 9,455,910 | | (114,123) | | | 3.950 | 2.666 | MS | 108,560 | 368,693 | 11/20/2019 | 03/15/2025 |
| 134429-BH-1 | CAMPBELL SOUP CO | | | 1,2 | 2.B FE | 22,918,971 | 91.3580 | 17,173,477 | 18,798,000 | 22,647,685 | | (102,574) | | | 4.800 | 3.518 | MS | 265,678 | 902,304 | 05/13/2021 | 03/15/2048 |
| 134429-BJ-7 | CAMPBELL SOUP CO | | | 1,2 | 2.B FE | 10,941,563 | 86.6960 | 9,464,602 | 10,917,000 | 10,934,937 | | (2,692) | | | 2.375 | 2.346 | AO | 48,255 | 259,279 | 06/09/2021 | 04/24/2030 |
| 136385-AT-8 | CANADIAN NATURAL RESOURCES LTD | | | 1,2 | 2.A FE | 38,783,952 | 99.3710 | 38,059,093 | 38,300,000 | 38,302,203 | | (59,313) | | | 3.800 | 3.644 | AO | 307,251 | 1,455,400 | 07/30/2014 | 04/15/2024 |
| 136385-AV-3 | CANADIAN NATURAL RESOURCES LTD | | | 1,2 | 2.A FE | 9,987,100 | 98.3740 | 9,837,400 | 10,000,000 | 9,998,364 | | 1,450 | | | 3.900 | 3.916 | FA | 162,500 | 390,000 | 11/12/2014 | 02/01/2025 |
| 136385-AX-9 | CANADIAN NATURAL RESOURCES LTD | | | 1,2 | 2.A FE | 4,909,500 | 97.1250 | 4,856,250 | 5,000,000 | 4,961,326 | | 10,344 | | | 3.850 | 4.095 | JD | 16,042 | 192,500 | 07/18/2018 | 06/01/2027 |
| 136385-AY-7 | CANADIAN NATURAL RESOURCES LTD | | | 1,2 | 2.A FE | 2,990,196 | 90.8040 | 2,606,075 | 2,870,000 | 2,977,402 | | (2,572) | | | 4.950 | 4.682 | JD | 11,839 | 142,065 | 06/14/2018 | 06/01/2047 |
| 13645R-AS-3 | CANADIAN PACIFIC RAILWAY CO | | | 1,2 | 2.B FE | 6,646,314 | 97.4180 | 6,741,326 | 6,920,000 | 6,872,373 | | 42,368 | | | 2.900 | 3.553 | FA | 83,617 | 200,680 | 03/16/2018 | 02/01/2025 |
| 13806C-AA-0 | CANPACK SA | | C | 1,2 | 3.C FE | 2,000,000 | 85.7660 | 1,715,320 | 2,000,000 | 2,000,000 | | | | | 3.875 | 3.874 | MN | 9,903 | 77,500 | 10/04/2021 | 11/15/2029 |
| 14040H-CG-8 | CAPITAL ONE FINANCIAL CORP | | | 2,5 | 2.B FE | 17,564,466 | 75.9280 | 14,133,238 | 18,614,000 | 17,728,769 | | 87,606 | | | 2.359 | 2.983 | JJ | 185,400 | 439,104 | 02/08/2022 | 07/29/2032 |
| 14040H-CN-3 | CAPITAL ONE FINANCIAL CORP | | | 2,5 | 2.A FE | 10,000,000 | 89.2060 | 8,920,600 | 10,000,000 | 10,000,000 | | | | | 3.273 | 3.272 | MS | 109,100 | 327,300 | 03/01/2022 | 03/01/2030 |
| 14040H-CS-2 | CAPITAL ONE FINANCIAL CORP | | | 2,5 | 2.A FE | 13,000,000 | 98.2920 | 12,777,960 | 13,000,000 | 13,000,000 | | | | | 4.927 | 4.925 | MN | 90,739 | 640,510 | 05/05/2022 | 05/10/2028 |
| 14040H-CV-5 | CAPITAL ONE FINANCIAL CORP | | | 2,5 | 2.A FE | 10,000,000 | 98.2720 | 9,827,200 | 10,000,000 | 10,000,000 | | | | | 5.247 | 5.246 | JJ | 225,913 | 523,243 | 07/25/2022 | 07/26/2030 |
| 14040H-CX-1 | CAPITAL ONE FINANCIAL CORP | | | 2,5 | 2.A FE | 10,000,000 | 100.0220 | 10,002,200 | 10,000,000 | 10,000,000 | | | | | 5.468 | 5.467 | FA | 227,833 | 273,400 | 01/25/2023 | 02/01/2029 |
| 14042M-A@-1 | CAPITAL POWER CORPORATION | | | 1 | 2.C FE | 14,846,708 | 98.3101 | 14,911,282 | 15,167,602 | 15,167,602 | | | | 406,910 | 4.560 | 4.559 | JD | 36,503 | 676,307 | 05/23/2019 | 06/12/2029 |
| 14149Y-BA-5 | CARDINAL HEALTH INC | | | 1,2 | 2.B FE | 32,145,730 | 98.2300 | 31,433,600 | 32,000,000 | 32,010,396 | | (18,824) | | | 3.500 | 3.439 | MN | 143,111 | 1,120,000 | 01/27/2016 | 11/15/2024 |
| 141781-AD-6 | CARGILL INC | | | | 1.F FE | 6,965,789 | 110.9470 | 7,988,184 | 7,200,000 | 7,055,115 | | 7,176 | | | 6.875 | 7.124 | FA | 206,250 | 495,000 | 07/06/2000 | 02/01/2036 |
| 141781-AU-8 | CARGILL INC | | | 1 | 1.F FE | 9,775,850 | 103.9950 | 10,399,500 | 10,000,000 | 9,856,780 | | 7,180 | | | 6.125 | 6.290 | MS | 180,347 | 612,500 | 07/17/2007 | 09/15/2036 |
| 141781-BC-7 | CARGILL INC | | | 1 | 1.F FE | 4,021,200 | 85.2580 | 3,022,396 | 3,545,000 | 3,959,481 | | (15,708) | | | 4.100 | 3.264 | MN | 24,224 | 145,345 | 11/13/2019 | 11/01/2042 |
| 141781-BK-9 | CARGILL INC | | | 1,2 | 1.F FE | 18,882,539 | 95.0090 | 17,790,435 | 18,725,000 | 18,814,074 | | (16,208) | | | 3.250 | 3.147 | MN | 64,237 | 608,563 | 07/09/2019 | 05/23/2029 |
| 141781-BM-5 | CARGILL INC | | | 1,2 | 1.F FE | 19,662,285 | 86.9430 | 17,507,712 | 20,137,000 | 19,746,766 | | 53,798 | | | 2.125 | 2.447 | AO | 80,828 | 427,911 | 04/06/2022 | 04/23/2030 |
| 141781-BQ-6 | CARGILL INC | | | 1,2 | 1.F FE | 5,138,460 | 82.0380 | 4,922,280 | 6,000,000 | 5,286,392 | | 86,913 | | | 1.700 | 3.618 | FA | 42,217 | 102,000 | 04/07/2022 | 02/02/2031 |
| 141781-BS-2 | CARGILL INC | | | 1,2 | 1.F FE | 4,767,050 | 83.4040 | 4,170,200 | 5,000,000 | 4,808,789 | | 21,588 | | | 2.125 | 2.668 | MN | 15,052 | 106,250 | 01/18/2022 | 11/10/2031 |
| 141781-BW-3 | CARGILL INC | | | 1,2 | 1.F FE | 5,748,252 | 95.1260 | 5,625,752 | 5,914,000 | 5,751,496 | | 1,876 | | | 4.000 | 4.389 | JD | 5,914 | 120,760 | 12/21/2023 | 06/22/2032 |
| 141781-CA-0 | CARGILL INC | | | 1 | 1.F FE | 9,980,100 | 99.7490 | 9,974,900 | 10,000,000 | 9,983,745 | | 3,645 | | | 4.500 | 4.570 | JD | 8,750 | 300,000 | 04/17/2023 | 06/24/2026 |
| 141781-G*-9 | CARGILL, INCORPORATED | | | | 1.F FE | 5,000,000 | 102.6630 | 5,133,150 | 5,000,000 | 5,000,000 | | | | | 8.930 | 8.847 | JD | 27,286 | 446,500 | 11/18/1994 | 12/09/2024 |
| 143658-BL-5 | CARNIVAL CORP | | | 1,2 | 4.C FE | 3,180,375 | 101.7140 | 3,407,419 | 3,350,000 | 3,216,359 | | 39,901 | | | 7.625 | 9.750 | MS | 85,146 | 184,906 | 03/30/2023 | 03/01/2026 |
| 143658-BN-1 | CARNIVAL CORP | | | 1,2 | 4.C FE | 1,538,840 | 97.4470 | 1,754,046 | 1,800,000 | 1,568,516 | | 29,676 | | | 5.750 | 10.636 | MS | 34,500 | 28,750 | 10/19/2023 | 03/01/2027 |
| 143658-BR-2 | CARNIVAL CORP | | | 1,2 | 4.C FE | 945,000 | 96.0930 | 960,930 | 1,000,000 | 948,611 | | 3,611 | | | 6.000 | 7.151 | MN | 10,000 | 45,000 | 07/11/2023 | 05/01/2029 |
| 144285-AL-7 | CARPENTER TECHNOLOGY CORP | | | 1,2 | 3.B FE | 432,838 | 100.3860 | 451,737 | 450,000 | 435,443 | | 2,556 | | | 6.375 | 7.224 | JJ | 13,228 | 25,500 | 03/08/2023 | 07/15/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 144285-AM-5 | CARPENTER TECHNOLOGY CORP | | | 1,2 | 3.B FE | 649,113 | 103.5060 | 673,824 | 651,000 | 649,356 | | 218 | | | 7.625 | 7.676 | MS | 14,616 | 49,639 | 11/28/2022 | 03/15/2030 |
| 14448C-AP-9 | CARRIER GLOBAL CORP | | | 1,2 | 2.B FE | 15,000,000 | 94.1150 | 14,117,250 | 15,000,000 | 15,000,000 | | | | | 2.493 | 2.493 | FA | 141,270 | 373,950 | 02/13/2020 | 02/15/2027 |
| 14448C-AQ-7 | CARRIER GLOBAL CORP | | | 1,2 | 2.B FE | 31,289,689 | 89.5300 | 27,035,822 | 30,197,500 | 30,955,041 | | (119,601) | | | 2.722 | 2.263 | FA | 310,524 | 821,976 | 04/16/2021 | 02/15/2030 |
| 14448C-AR-5 | CARRIER GLOBAL CORP | | | 1,2 | 2.B FE | 18,154,884 | 80.5550 | 13,677,433 | 16,979,000 | 18,031,021 | | (52,220) | | | 3.377 | 2.884 | AO | 136,974 | 573,381 | 01/13/2022 | 04/05/2040 |
| 14456#-AA-4 | CARRIX, INC. | | | 1 | 2.C PL | 25,000,000 | 99.8788 | 24,969,693 | 25,000,000 | 25,000,000 | | | | | 4.960 | 4.904 | JJ | 520,111 | 1,240,000 | 06/02/2017 | 07/31/2027 |
| 14456#-AE-6 | CARRIX, INC. | | | 1 | 2.C PL | 20,100,000 | 94.6900 | 19,032,690 | 20,100,000 | 20,100,000 | | | | | 3.940 | 3.939 | JJ | 332,175 | 791,940 | 10/23/2019 | 07/31/2029 |
| 147528-F#-5 | CASEY'S GENERAL STORES, INC. | | | | 2.B PL | 3,537,720 | 92.3661 | 3,325,181 | 3,600,000 | 3,557,816 | | 4,734 | | | 3.720 | 3.895 | AO | 23,436 | 133,920 | 04/01/2019 | 10/28/2031 |
| 147528-F*-9 | CASEY'S GENERAL STORES, INC. | | | | 2.B PL | 1,109,967 | 95.0724 | 1,055,303 | 1,110,000 | 1,110,041 | | 37 | | | 3.750 | 3.749 | JD | 1,619 | 46,125 | 04/01/2019 | 12/18/2028 |
| 147528-G#-4 | CASEY'S GENERAL STORES, INC. | | | 1 | 2.B PL | 30,000,000 | 86.6418 | 25,992,533 | 30,000,000 | 30,000,000 | | | | | 2.850 | 2.850 | FA | 344,375 | 855,000 | 03/03/2020 | 08/06/2030 |
| 147528-G@-6 | CASEY'S GENERAL STORES, INC. | | | 1 | 2.B PL | 15,197,028 | 94.0476 | 14,483,332 | 15,400,000 | 15,290,573 | | 21,854 | | | 3.770 | 3.939 | FA | 208,041 | 580,580 | 03/29/2019 | 08/22/2028 |
| 147528-H*-7 | CASEY'S GENERAL STORES, INC. | | | 1 | 2.B PL | 9,600,000 | 86.9519 | 8,347,387 | 9,600,000 | 9,600,000 | | | | | 2.960 | 2.960 | FA | 114,453 | 284,160 | 03/03/2020 | 08/06/2032 |
| 14856H-AA-6 | CASTLELAKE AVIATION FINANCE DAC | | C | 1,2 | 4.A FE | 2,427,500 | 93.8630 | 2,346,575 | 2,500,000 | 2,444,707 | | 13,894 | | | 5.000 | 5.721 | AO | 26,389 | 125,000 | 09/29/2022 | 04/15/2027 |
| 14879E-AE-8 | CATALENT PHARMA SOLUTIONS INC | | | 1,2 | 4.C FE | 766,149 | 96.9100 | 755,898 | 780,000 | 767,002 | | 2,060 | | | 5.000 | 5.329 | JJ | 17,983 | 27,750 | 02/15/2023 | 07/15/2027 |
| 14879E-AH-1 | CATALENT PHARMA SOLUTIONS INC | | | 1,2 | 4.C FE | 835,000 | 87.5430 | 730,984 | 835,000 | 835,000 | | | | | 3.125 | 3.125 | FA | 9,858 | 26,094 | 02/10/2021 | 02/15/2029 |
| 148888-AA-4 | Catalyst Old River Hydroelectric Limited | | | 1 | 2.C PL | 7,030,593 | 92.9319 | 6,533,666 | 7,030,593 | 7,030,593 | | | | | 4.000 | 4.002 | MJSD | 72,073 | 281,224 | 04/24/2020 | 11/30/2029 |
| 149123-BS-9 | CATERPILLAR INC | | | 1 | 1.F FE | 6,449,999 | 105.7150 | 5,988,755 | 5,665,000 | 6,328,131 | | (25,317) | | | 5.200 | 4.242 | MN | 27,821 | 294,580 | 09/24/2018 | 05/27/2041 |
| 149123-CB-5 | CATERPILLAR INC | | | 1 | 1.F FE | 2,954,153 | 87.9390 | 2,858,018 | 3,250,000 | 3,010,686 | | 8,173 | | | 3.803 | 4.386 | FA | 46,692 | 123,598 | 01/06/2016 | 08/15/2042 |
| 149123-CC-3 | CATERPILLAR INC | | | 1,2 | 1.F FE | 30,102,750 | 99.2130 | 29,763,900 | 30,000,000 | 30,001,718 | | (14,621) | | | 3.400 | 3.350 | MN | 130,333 | 1,020,000 | 02/19/2016 | 05/15/2024 |
| 150190-AB-2 | CEDAR FAIR LP | | | 1,2 | 4.C FE | 806,125 | 98.0610 | 833,519 | 850,000 | 811,360 | | 4,959 | | | 5.375 | 6.947 | AO | 9,645 | 25,531 | 08/07/2023 | 04/15/2027 |
| 150190-AE-6 | CEDAR FAIR LP | | | 1,2 | 4.C FE | 1,596,900 | 94.2230 | 1,562,217 | 1,658,000 | 1,585,765 | | 5,947 | | | 5.250 | 5.897 | JJ | 40,137 | 87,045 | 11/21/2022 | 07/15/2029 |
| 15103J-AA-0 | CELEO REDES OPERACION CHILE SA | | C | | 2.B FE | 15,464,085 | 89.6070 | 13,826,153 | 15,429,768 | 15,461,408 | | (1,089) | | | 5.200 | 5.179 | JD | 20,059 | 802,348 | 05/05/2017 | 06/22/2047 |
| 151290-BZ-5 | CEMEX SAB DE CV | | C | 1,2 | 3.A FE | 295,000 | 89.2300 | 263,229 | 295,000 | 295,000 | | | | | 3.875 | 3.875 | JJ | 5,398 | 11,431 | 01/07/2021 | 07/11/2031 |
| 15132H-AF-8 | CENCOSUD SA | | C | 1,2 | 2.C FE | 10,787,500 | 98.9600 | 9,896,000 | 10,000,000 | 10,095,297 | | (105,657) | | | 5.150 | 4.023 | FA | 198,847 | 515,000 | 07/25/2016 | 02/12/2025 |
| 15132H-AH-4 | CENCOSUD SA | | C | 2 | 2.C FE | 14,947,050 | 96.1640 | 14,424,600 | 15,000,000 | 14,978,671 | | 5,446 | | | 4.375 | 4.419 | JJ | 298,958 | 656,250 | 07/12/2017 | 07/17/2027 |
| 15135B-AR-2 | CENTENE CORP | | | 1,2 | 2.C FE | 163,614 | 96.5860 | 159,367 | 165,000 | 164,264 | | 167 | | | 4.250 | 4.374 | JD | 312 | 7,013 | 11/21/2019 | 12/15/2027 |
| 15135B-AT-8 | CENTENE CORP | | | 1,2 | 2.C FE | 584,025 | 96.0780 | 547,645 | 570,000 | 578,953 | | (1,331) | | | 4.625 | 4.316 | JD | 1,172 | 26,363 | 11/22/2019 | 12/15/2029 |
| 15135B-AV-3 | CENTENE CORP | | | 1,2 | 2.C FE | 405,000 | 89.7330 | 363,419 | 405,000 | 405,000 | | | | | 3.375 | 3.375 | FA | 5,164 | 13,669 | 02/05/2020 | 02/15/2030 |
| 15135B-AW-1 | CENTENE CORP | | | 1,2 | 2.C FE | 170,000 | 87.0460 | 147,978 | 170,000 | 170,000 | | | | | 3.000 | 3.000 | AO | 1,077 | 5,100 | 09/23/2020 | 10/15/2030 |
| 15189T-BB-2 | CENTERPOINT ENERGY INC | | | 1,2 | 2.B FE | 4,901,601 | 85.5740 | 4,877,718 | 5,700,000 | 4,962,183 | | 60,582 | | | 2.650 | 4.741 | JD | 12,588 | 151,050 | 04/04/2023 | 06/01/2031 |
| 15189X-BD-9 | CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | | | 1,2 | 1.F FE | 23,917,471 | 103.1450 | 24,753,769 | 23,999,000 | 23,921,497 | | 4,026 | | | 5.200 | 5.277 | AO | 357,052 | | 10/02/2023 | 10/01/2028 |
| 15477C-AA-3 | CDK GLOBAL II LLC | | | 1,2 | 4.B FE | 2,713,750 | 101.9280 | 2,803,020 | 2,750,000 | 2,718,329 | | 4,210 | | | 7.250 | 7.510 | JD | 8,861 | 199,375 | 04/27/2023 | 06/15/2029 |
| 154915-AA-0 | CENTRAL PARENT LLC | | | 1,2 | 4.B FE | 1,158,626 | 104.3170 | 1,216,336 | 1,166,000 | 1,158,879 | | 253 | | | 8.000 | 8.142 | JD | 4,146 | 32,648 | 10/04/2023 | 06/15/2029 |
| 156700-BB-1 | LUMEN TECHNOLOGIES INC | | | 1,2 | 5.C FE | 429,375 | 61.9990 | 309,995 | 500,000 | 446,639 | | 15,114 | | | 5.125 | 9.347 | FA | 9,681 | 25,625 | 11/04/2022 | 12/15/2026 |
| 159864-AE-7 | CHARLES RIVER LABORATORIES INTERNATIONAL | | | 1,2 | 3.B FE | 110,000 | 95.4630 | 105,009 | 110,000 | 110,000 | | | | | 4.250 | 4.249 | MN | 779 | 4,675 | 10/21/2019 | 05/01/2028 |
| 159864-AG-2 | CHARLES RIVER LABORATORIES INTERNATIONAL | | | 1,2 | 3.B FE | 965,000 | 92.0780 | 888,553 | 965,000 | 965,000 | | | | | 3.750 | 3.749 | MS | 10,655 | 36,188 | 03/08/2021 | 03/15/2029 |
| 159864-AJ-6 | CHARLES RIVER LABORATORIES INTERNATIONAL | | | 1,2 | 3.B FE | 190,000 | 90.7160 | 172,360 | 190,000 | 190,000 | | | | | 4.000 | 3.999 | MS | 2,238 | 7,600 | 03/08/2021 | 03/15/2031 |
| 161150-AF-7 | CHART INDUSTRIES INC | | | 1,2 | 4.A FE | 1,487,248 | 104.6670 | 1,570,005 | 1,500,000 | 1,488,352 | | 1,082 | | | 7.500 | 7.664 | JJ | 56,250 | 19,688 | 10/17/2023 | 01/01/2030 |
| 161150-AG-5 | CHART INDUSTRIES INC | | | 1,2 | 4.C FE | 244,873 | 108.8110 | 272,028 | 250,000 | 245,342 | | 457 | | | 9.500 | 9.875 | JJ | 11,875 | 12,469 | 12/08/2022 | 01/01/2031 |
| 161175-AY-0 | CHARTER COMMUNICATIONS OPERATING LLC | | | 1,2 | 2.C FE | 27,917,084 | 99.0670 | 25,984,283 | 26,229,000 | 26,540,928 | | (226,597) | | | 4.908 | 3.971 | JJ | 564,990 | 1,287,319 | 06/13/2017 | 07/23/2025 |
| 161175-BK-9 | CHARTER COMMUNICATIONS OPERATING LLC | | | 1,2 | 2.C FE | 5,675,301 | 96.0940 | 4,723,020 | 4,915,000 | 5,356,355 | | (106,496) | | | 4.200 | 1.835 | MS | 60,782 | 206,430 | 12/11/2020 | 03/15/2028 |
| 161175-BQ-6 | CHARTER COMMUNICATIONS OPERATING LLC | | | 1,2 | 2.C FE | 11,987,160 | 99.8540 | 11,982,480 | 12,000,000 | 11,999,792 | | 2,429 | | | 4.500 | 4.521 | FA | 225,000 | 540,000 | 06/28/2018 | 02/01/2024 |
| 161175-BT-0 | CHARTER COMMUNICATIONS OPERATING LLC | | | 1,2 | 2.C FE | 11,214,100 | 77.8330 | 7,783,300 | 10,000,000 | 11,152,434 | | (25,058) | | | 4.800 | 4.072 | MS | 160,000 | 480,000 | 06/09/2021 | 03/01/2050 |
| 161175-BZ-6 | CHARTER COMMUNICATIONS OPERATING LLC | | | 1,2 | 2.C FE | 11,270,820 | 70.7010 | 9,191,130 | 13,000,000 | 11,335,061 | | 50,951 | | | 3.500 | 4.508 | JD | 37,917 | 455,000 | 01/24/2023 | 06/01/2041 |
| 161175-CA-0 | CHARTER COMMUNICATIONS OPERATING LLC | | | 1,2 | 2.C FE | 15,072,651 | 67.3170 | 10,615,891 | 15,770,000 | 15,102,981 | | 12,115 | | | 3.900 | 4.155 | JD | 51,253 | 615,030 | 05/18/2021 | 06/01/2052 |
| 161175-CE-2 | CHARTER COMMUNICATIONS OPERATING LLC | | | 1,2 | 2.C FE | 31,414,700 | 69.8040 | 24,431,400 | 35,000,000 | 31,551,779 | | 98,330 | | | 3.500 | 4.209 | MS | 408,333 | 1,225,000 | 11/04/2022 | 03/01/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 161175-CL-6 | CHARTER COMMUNICATIONS OPERATING LLC | | | 1,2 | 2.C FE | 7,444,125 | 83.6330 | 6,272,475 | 7,500,000 | 7,445,072 | | 386 | | | 5.500 | 5.546 | AO | 103,125 | 412,500 | 03/10/2022 | 04/01/2063 |
| 16308N-AA-2 | CHEEVER ESCROW ISSUER LLC | | | 1,2 | 4.C FE | 991,500 | 99.9480 | 999,480 | 1,000,000 | 993,569 | | 1,508 | | | 7.125 | 7.324 | AO | 17,813 | 77,385 | 08/19/2022 | 10/01/2027 |
| 163851-AE-8 | CHEMOURS CO | | | 1,2 | 3.B FE | 1,632,186 | 97.7640 | 1,671,764 | 1,710,000 | 1,652,628 | | 12,260 | | | 5.375 | 6.486 | MN | 11,744 | 91,913 | 03/08/2023 | 05/15/2027 |
| 16411Q-AG-6 | CHENIERE ENERGY PARTNERS LP | | | 1,2 | 2.C FE | 500,000 | 95.5230 | 477,615 | 500,000 | 500,000 | | | | | 4.500 | 4.499 | AO | 5,625 | 22,500 | 09/09/2019 | 10/01/2029 |
| 16411Q-AN-1 | CHENIERE ENERGY PARTNERS LP | | | 1,2 | 2.C FE | 500,000 | 85.2260 | 426,130 | 500,000 | 500,000 | | | | | 3.250 | 3.250 | JJ | 6,816 | 16,250 | 09/13/2021 | 01/31/2032 |
| 16412X-AC-9 | CHENIERE CORPUS CHRISTI HOLDINGS LLC | | | 1,2 | 2.B FE | 14,998,807 | 100.2410 | 13,423,272 | 13,391,000 | 13,671,417 | | (361,806) | | | 5.875 | 3.047 | JD | 395,546 | 786,721 | 02/28/2020 | 03/31/2025 |
| 16412X-AG-0 | CHENIERE CORPUS CHRISTI HOLDINGS LLC | | | 1,2 | 2.B FE | 8,186,400 | 100.4560 | 7,534,200 | 7,500,000 | 7,810,241 | | (96,142) | | | 5.125 | 3.657 | JD | 193,255 | 384,375 | 11/13/2019 | 06/30/2027 |
| 165069-AP-0 | VERIZON MARYLAND LLC | | | | 2.A FE | 853,200 | 111.3880 | 879,965 | 790,000 | 813,366 | | (3,135) | | | 8.000 | 7.363 | AO | 13,342 | 63,200 | 01/15/1993 | 10/15/2029 |
| 165303-J#-6 | Chesapeake Utilities Corporation | | | 1 | 2.B | 21,400,000 | 103.8571 | 22,225,416 | 21,400,000 | 21,400,000 | | | | | 6.390 | 6.387 | JD | 125,351 | | 11/28/2023 | 12/28/2026 |
| 166764-BD-1 | CHEVRON CORP | | | 1,2 | 1.C FE | 14,380,678 | 98.0230 | 14,076,103 | 14,360,000 | 14,364,540 | | (2,385) | | | 3.326 | 3.308 | MN | 58,375 | 477,614 | 03/02/2016 | 11/17/2025 |
| 166764-BL-3 | CHEVRON CORP | | | 1,2 | 1.C FE | 31,384,000 | 96.7200 | 30,354,605 | 31,384,000 | 31,384,000 | | | | | 2.954 | 2.954 | MN | 115,885 | 865,033 | 05/09/2016 | 05/16/2026 |
| 166764-BL-3 | CHEVRON CORP | C | | 1,2 | 1.C FE | 8,616,000 | 96.7200 | 8,333,395 | 8,616,000 | 8,616,000 | | | | | 2.954 | 2.953 | MN | 31,815 | 298,031 | 05/09/2016 | 05/16/2026 |
| 16829@-AB-9 | Chick-fil-A, Inc. | | | 1 | 2.B | 10,000,000 | 94.3828 | 9,438,277 | 10,000,000 | 10,000,000 | | | | | 1.610 | 1.610 | AO | 27,728 | 161,000 | 10/16/2020 | 10/29/2025 |
| 171265-C@-8 | Chugach Electric Association Inc. | | | 1 | 1.G | 6,000,000 | 82.1778 | 4,930,665 | 6,000,000 | 6,000,000 | | | | | 2.380 | 2.380 | AO | 24,197 | 142,800 | 09/22/2020 | 10/30/2039 |
| 171484-AE-8 | CHURCHILL DOWNS INC | | | 1,2 | 4.A FE | 589,875 | 95.0310 | 617,702 | 650,000 | 600,983 | | 10,218 | | | 4.750 | 6.923 | JJ | 14,237 | 30,875 | 11/28/2022 | 01/15/2028 |
| 171779-AL-5 | CIENA CORP | | | 1,2 | 3.B FE | 1,419,582 | 91.7320 | 1,467,712 | 1,600,000 | 1,442,400 | | 19,387 | | | 4.000 | 5.949 | JJ | 26,844 | 44,000 | 02/08/2023 | 01/31/2030 |
| 172070-CP-7 | DUKE ENERGY OHIO INC | | | 1 | 2.A FE | 2,992,920 | 101.3660 | 3,040,980 | 3,000,000 | 2,996,762 | | 256 | | | 5.400 | 5.415 | JD | 7,200 | 162,000 | 06/12/2003 | 06/15/2033 |
| 17252M-AG-5 | CINTAS NO 2 CORP | | | 1 | 1.G FE | 6,375,720 | 109.2970 | 6,557,820 | 6,000,000 | 6,236,628 | | (12,517) | | | 6.150 | 5.707 | FA | 139,400 | 369,000 | 12/06/2006 | 08/15/2036 |
| 17252M-AN-0 | CINTAS NO 2 CORP | | | 1,2 | 1.G FE | 16,460,136 | 97.8910 | 14,813,356 | 15,132,500 | 15,737,230 | | (193,812) | | | 3.700 | 2.307 | AO | 139,976 | 559,903 | 08/11/2020 | 04/01/2027 |
| 17252M-AQ-3 | CINTAS NO 2 CORP | | | 1,2 | 1.G FE | 24,985,750 | 96.6780 | 24,169,500 | 25,000,000 | 24,988,234 | | 1,167 | | | 4.000 | 4.007 | MN | 166,667 | 1,000,000 | 04/26/2022 | 05/01/2032 |
| 172967-AL-5 | CITIGROUP INC | | | | 1.G FE | 4,524,000 | 103.1140 | 4,124,560 | 4,000,000 | 4,065,977 | | (44,580) | | | 7.875 | 6.595 | MN | 40,250 | 315,000 | 12/18/2007 | 05/15/2025 |
| 172967-KN-0 | CITIGROUP INC | | | | 1.G FE | 20,947,600 | 96.5260 | 20,260,807 | 20,990,000 | 20,979,105 | | 4,411 | | | 3.400 | 3.423 | MN | 118,943 | 713,660 | 04/26/2016 | 05/01/2026 |
| 172967-KY-6 | CITIGROUP INC | | | 1,2 | 1.G FE | 19,988,200 | 95.4170 | 19,083,400 | 20,000,000 | 19,996,601 | | 1,140 | | | 3.200 | 3.206 | AO | 124,444 | 640,000 | 10/17/2016 | 10/21/2026 |
| 172967-ML-2 | CITIGROUP INC | | | 1,2,5 | 1.G FE | 5,100,350 | 86.8030 | 4,340,150 | 5,000,000 | 5,064,119 | | (13,931) | | | 2.666 | 2.438 | JJ | 56,282 | 133,300 | 05/24/2021 | 01/29/2031 |
| 172967-MP-3 | CITIGROUP INC | | | 1,2,5 | 1.G FE | 9,353,100 | 95.7580 | 9,575,800 | 10,000,000 | 9,357,465 | | 4,365 | | | 4.412 | 5.645 | MS | 111,526 | | 12/12/2023 | 03/31/2031 |
| 172967-NS-6 | CITIGROUP INC | | | 1,2,5 | 1.G FE | 8,095,520 | 99.3720 | 7,949,760 | 8,000,000 | 8,067,732 | | (18,112) | | | 4.658 | 4.386 | MN | 38,299 | 372,640 | 06/01/2022 | 05/24/2028 |
| 17325F-AS-7 | CITIBANK NA | | | 1 | 1.E FE | 15,000,571 | 99.8970 | 15,005,528 | 15,021,000 | 15,020,738 | | 4,332 | | | 3.650 | 3.680 | JJ | 240,628 | 548,267 | 01/15/2019 | 01/23/2024 |
| 17327C-AQ-6 | CITIGROUP INC | | | 1,2,5 | 1.G FE | 2,000,000 | 85.3440 | 1,706,880 | 2,000,000 | 2,000,000 | | | | | 3.057 | 3.057 | JJ | 26,494 | 61,140 | 01/18/2022 | 01/25/2033 |
| 17888H-AA-1 | CIVITAS RESOURCES INC | | | 1,2 | 3.C FE | 1,107,500 | 104.5870 | 1,150,457 | 1,100,000 | 1,106,880 | | (620) | | | 8.375 | 8.206 | JJ | 46,574 | | 06/23/2023 | 07/01/2028 |
| 17888H-AB-9 | CIVITAS RESOURCES INC | | | 1,2 | 3.C FE | 100,000 | 106.2450 | 106,245 | 100,000 | 100,000 | | | | | 8.750 | 8.750 | JJ | 4,424 | | 06/22/2023 | 07/01/2031 |
| 17888H-AC-7 | CIVITAS RESOURCES INC | | | 1,2 | 3.C FE | 100,000 | 106.3770 | 106,377 | 100,000 | 100,000 | | | | | 8.625 | 8.624 | MN | 1,773 | | 10/10/2023 | 11/01/2030 |
| 18539U-AC-9 | CLEARWAY ENERGY OPERATING LLC | | | 1,2 | 3.B FE | 915,000 | 96.3000 | 963,000 | 1,000,000 | 920,741 | | 5,741 | | | 4.750 | 6.958 | MS | 13,986 | 23,750 | 08/23/2023 | 03/15/2028 |
| 18539U-AD-7 | CLEARWAY ENERGY OPERATING LLC | | | 1,2 | 3.B FE | 530,000 | 88.1640 | 467,269 | 530,000 | 530,000 | | | | | 3.750 | 3.750 | FA | 7,508 | 19,875 | 03/02/2021 | 02/15/2031 |
| 18586*-AF-1 | CLEVELAND BROTHERS EQUIPMENT CO., INC. | | | 1 | 2.C PL | 10,000,000 | 96.9511 | 9,695,114 | 10,000,000 | 10,000,000 | | | | | 4.190 | 4.189 | MN | 44,228 | 419,000 | 08/20/2015 | 11/23/2025 |
| 18915@-AA-2 | CLOVER US BLOCKER LLC | | | | 2.C PL | 5,124,579 | 93.2525 | 4,778,799 | 5,124,579 | 5,124,579 | | | | | 4.860 | 4.857 | MJSD | 64,124 | 249,054 | 10/17/2018 | 12/31/2037 |
| 18972E-AB-1 | CLYDESDALE ACQUISITION HOLDINGS INC | | | 1,2 | 5.B FE | 916,875 | 92.6840 | 926,840 | 1,000,000 | 922,529 | | 5,654 | | | 8.750 | 10.458 | AO | 18,472 | 65,625 | 12/04/2023 | 04/15/2030 |
| 19106C-AA-4 | COBRA ACQUISITIONCO LLC | | | 1,2 | 5.B FE | 1,024,349 | 77.0140 | 795,555 | 1,033,000 | 1,025,480 | | 853 | | | 6.375 | 6.512 | MN | 10,976 | 65,854 | 08/25/2022 | 11/01/2029 |
| 19108#-AD-9 | COCA-COLA BEVERAGES FLORIDA, LLC | | | 1 | 2.A PL | 6,200,000 | 86.3784 | 5,355,459 | 6,200,000 | 6,200,000 | | | | | 2.880 | 2.880 | AO | 41,168 | 178,560 | 08/27/2020 | 10/08/2030 |
| 191216-AF-7 | COCA-COLA CO | | | | 1.E FE | 29,370,403 | 148.3430 | 45,837,987 | 30,900,000 | 29,383,237 | | 9 | | | 7.375 | 7.756 | JJ | 962,192 | 2,278,875 | 12/28/1995 | 07/29/2093 |
| 191219-AY-0 | COCA-COLA REFRESHMENTS USA LLC | | | | 1.F FE | 7,080,741 | 106.1630 | 6,762,583 | 6,370,000 | 6,528,089 | | (49,068) | | | 6.950 | 5.996 | MN | 56,569 | 442,715 | 12/18/2007 | 11/15/2026 |
| 191219-BC-7 | COCA-COLA REFRESHMENTS USA LLC | | | | 1.F FE | 11,809,573 | 118.3220 | 13,607,030 | 11,500,000 | 11,698,081 | | (10,917) | | | 6.750 | 6.540 | JJ | 357,938 | 776,250 | 04/10/2007 | 01/15/2038 |
| 191219-BE-3 | COCA-COLA REFRESHMENTS USA LLC | | | 1 | 1.E FE | 4,980,449 | 109.3460 | 5,139,262 | 4,700,000 | 4,791,497 | | (16,242) | | | 6.750 | 6.266 | MS | 93,413 | 317,250 | 05/07/2004 | 09/15/2028 |
| 191241-AH-1 | COCA-COLA FEMSA SAB DE CV | | C | 1,2 | 1.G FE | 17,427,098 | 89.7730 | 15,686,934 | 17,474,000 | 17,351,722 | | (19,459) | | | 2.750 | 2.837 | JJ | 212,236 | 411,758 | 09/06/2023 | 01/22/2030 |
| 191241-AJ-7 | COCA-COLA FEMSA SAB DE CV | | C | 1,2 | 1.G FE | 8,261,156 | 79.5320 | 6,596,384 | 8,294,000 | 8,269,556 | | 2,569 | | | 1.850 | 1.887 | MS | 51,146 | 153,439 | 08/26/2020 | 09/01/2032 |
| 19260Q-AC-1 | COINBASE GLOBAL INC | | | 1,2 | 4.A FE | 1,462,500 | 83.1980 | 1,247,970 | 1,500,000 | 1,472,327 | | 5,086 | | | 3.375 | 3.796 | AO | 12,656 | 50,625 | 01/12/2022 | 10/01/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 19260Q-AD-9 | COINBASE GLOBAL INC | | | 1,2 | 4.A FE | 100,000 | 76.5080 | 76,508 | 100,000 | 100,000 | | | | | 3.625 | 3.625 | AO | 906 | 3,625 | 09/14/2021 | 10/01/2031 |
| 192714-AD-5 | COLBUN SA | | C | 2 | 2.B FE | 5,709,404 | 88.7930 | 5,149,994 | 5,800,000 | 5,740,549 | | 8,517 | | | 3.150 | 3.335 | MS | 58,363 | 182,700 | 03/03/2020 | 03/06/2030 |
| 192714-AE-3 | COLBUN SA | | C | 1,2 | 2.B FE | 19,965,200 | 86.2880 | 17,257,600 | 20,000,000 | 19,971,210 | | 3,094 | | | 3.150 | 3.170 | JJ | 283,500 | 630,000 | 10/14/2021 | 01/19/2032 |
| 19565C-AA-8 | COLONIAL ENTERPRISES INC | | | 1,2 | 1.G FE | 1,998,980 | 90.8110 | 1,816,220 | 2,000,000 | 1,999,315 | | 95 | | | 3.250 | 3.256 | MN | 8,306 | 65,000 | 05/06/2020 | 05/15/2030 |
| 195869-AP-7 | COLONIAL PIPELINE CO | | | 1,2 | 1.G FE | 14,958,900 | 96.9930 | 14,548,950 | 15,000,000 | 14,991,878 | | 4,408 | | | 3.750 | 3.782 | AO | 140,625 | 562,500 | 09/16/2015 | 10/01/2025 |
| 19650O-AA-0 | COLORADO INTERSTATE GAS COMPANY LLC | | | 1,2 | 2.B FE | 8,570,999 | 97.2040 | 8,420,783 | 8,663,000 | 8,634,196 | | 10,172 | | | 4.150 | 4.285 | FA | 135,817 | 359,515 | 01/12/2017 | 08/15/2026 |
| 19828T-AA-4 | COLUMBIA PIPELINES OPERATING COMPANY LLC | | | 1,2 | 2.A FE | 6,999,860 | 103.4800 | 7,243,600 | 7,000,000 | 6,999,952 | | 92 | | | 5.927 | 5.927 | FA | 164,804 | | 08/02/2023 | 08/15/2030 |
| 20030N-BE-0 | COMCAST CORP | | | 1 | 1.G FE | 3,957,730 | 94.1320 | 3,784,106 | 4,020,000 | 3,966,435 | | 1,769 | | | 4.650 | 4.759 | JJ | 86,196 | 186,930 | 09/25/2018 | 07/15/2042 |
| 20030N-BM-2 | COMCAST CORP | | | 1,2 | 1.G FE | 1,071,730 | 95.5710 | 955,710 | 1,000,000 | 1,046,302 | | (3,721) | | | 4.200 | 3.649 | FA | 15,867 | 42,000 | 04/11/2016 | 08/15/2034 |
| 20030N-BN-0 | COMCAST CORP | | | 1,2 | 1.G FE | 18,000,526 | 97.7380 | 17,616,297 | 18,024,000 | 18,019,665 | | 1,323 | | | 3.375 | 3.389 | FA | 229,806 | 622,652 | 04/03/2019 | 08/15/2025 |
| 20030N-BN-0 | COMCAST CORP | C | | 1,2 | 1.G FE | 5,057,400 | 97.7380 | 4,886,900 | 5,000,000 | 5,014,078 | | (8,732) | | | 3.375 | 3.166 | FA | 63,750 | 154,408 | 04/03/2019 | 08/15/2025 |
| 20030N-BP-5 | COMCAST CORP | | | 1,2 | 1.G FE | 15,416,187 | 96.3350 | 14,084,177 | 14,620,000 | 15,164,513 | | (38,590) | | | 4.400 | 3.980 | FA | 243,017 | 643,280 | 01/26/2017 | 08/15/2035 |
| 20030N-BY-6 | COMCAST CORP | | | 1,2 | 1.G FE | 4,317,275 | 96.5360 | 4,238,896 | 4,391,000 | 4,365,566 | | 7,681 | | | 3.300 | 3.500 | FA | 60,376 | 144,903 | 01/26/2017 | 02/01/2027 |
| 20030N-BZ-3 | COMCAST CORP | | | 1,2 | 1.G FE | 7,992,612 | 84.4540 | 6,489,445 | 7,684,000 | 7,974,438 | | (8,732) | | | 4.000 | 3.742 | FA | 116,114 | 307,360 | 09/22/2021 | 08/15/2047 |
| 20030N-CA-7 | COMCAST CORP | | | 1,2 | 1.G FE | 2,976,673 | 95.3540 | 2,627,956 | 2,756,000 | 2,874,192 | | (29,066) | | | 3.150 | 1.994 | FA | 32,796 | 86,814 | 05/14/2020 | 02/15/2028 |
| 20030N-CY-5 | COMCAST CORP | | | 1,2 | 1.G FE | 2,874,824 | 81.2330 | 2,315,141 | 2,850,000 | 2,870,943 | | (1,044) | | | 3.250 | 3.189 | MN | 15,438 | 92,625 | 01/09/2020 | 11/01/2039 |
| 20030N-DA-6 | COMCAST CORP | | | 1,2 | 1.G FE | 9,985,100 | 89.9750 | 8,997,500 | 10,000,000 | 9,990,543 | | 1,414 | | | 2.650 | 2.667 | FA | 110,417 | 265,000 | 10/29/2019 | 02/01/2030 |
| 20030N-DG-3 | COMCAST CORP | | | 1,2 | 1.G FE | 2,698,150 | 93.6410 | 2,341,025 | 2,500,000 | 2,640,227 | | (21,457) | | | 3.400 | 2.391 | AO | 21,250 | 85,000 | 03/30/2021 | 04/01/2030 |
| 20030N-DL-2 | COMCAST CORP | | | 1,2 | 1.G FE | 9,120,620 | 66.6580 | 5,999,220 | 9,000,000 | 9,111,586 | | (2,904) | | | 2.800 | 2.733 | JJ | 116,200 | 252,000 | 09/15/2020 | 01/15/2051 |
| 20030N-ED-9 | COMCAST CORP | | | 1,2 | 1.G FE | 12,725,936 | 100.5200 | 12,805,243 | 12,739,000 | 12,719,948 | | (5,988) | | | 4.550 | 4.578 | JJ | 373,536 | | 11/13/2023 | 01/15/2029 |
| 201723-AQ-6 | COMMERCIAL METALS CO | | | 1,2 | 3.A FE | 500,000 | 91.6740 | 458,370 | 500,000 | 500,000 | | | | | 4.125 | 4.125 | JJ | 9,510 | 20,625 | 01/13/2022 | 01/15/2030 |
| 201723-AR-4 | COMMERCIAL METALS CO | | | 1,2 | 3.A FE | 500,000 | 90.2320 | 451,160 | 500,000 | 500,000 | | | | | 4.375 | 4.374 | MS | 6,441 | 21,875 | 01/13/2022 | 03/15/2032 |
| 202795-JP-6 | COMMONWEALTH EDISON CO | | | 1,2 | 1.F FE | 5,604,009 | 84.0980 | 4,751,537 | 5,650,000 | 5,608,475 | | 935 | | | 4.000 | 4.047 | MS | 75,333 | 226,000 | 02/11/2019 | 03/01/2049 |
| 20369E-AA-0 | COMMUNITY HEALTH NETWORK INC | | | 1 | 1.F FE | 11,470,000 | 98.2370 | 11,267,784 | 11,470,000 | 11,470,000 | | | | | 4.237 | 4.236 | MN | 80,997 | 485,984 | 06/04/2015 | 05/01/2025 |
| 204429-AA-2 | COMPANIA CERVECERIAS UNIDAS SA | | C | 1,2 | 2.B FE | 24,968,500 | 86.0000 | 21,500,000 | 25,000,000 | 24,974,023 | | 2,795 | | | 3.350 | 3.365 | JJ | 376,875 | 837,500 | 01/13/2022 | 01/19/2032 |
| 20451R-AB-8 | COMPASS GROUP DIVERSIFIED HOLDINGS LLC | | | 1,2 | 4.A FE | 323,647 | 93.0170 | 297,654 | 320,000 | 322,563 | | (415) | | | 5.250 | 5.074 | AO | 3,547 | 16,800 | 03/04/2021 | 04/15/2029 |
| 20451R-AC-6 | COMPASS GROUP DIVERSIFIED HOLDINGS LLC | | | 1,2 | 4.A FE | 1,693,875 | 90.2280 | 1,672,827 | 1,854,000 | 1,706,243 | | 12,368 | | | 5.000 | 6.222 | JJ | 42,745 | 92,700 | 01/10/2023 | 01/15/2032 |
| 205887-AF-9 | CONAGRA BRANDS INC | | | | 2.C FE | 499,745 | 105.8010 | 529,005 | 500,000 | 499,979 | | 7 | | | 7.125 | 7.127 | AO | 8,906 | 35,625 | 10/01/1996 | 10/01/2026 |
| 205887-AQ-5 | CONAGRA BRANDS INC | | | | 2.C FE | 1,168,710 | 103.6130 | 1,036,130 | 1,000,000 | 1,042,461 | | (10,477) | | | 6.700 | 5.381 | FA | 27,917 | 67,000 | 06/29/2005 | 08/01/2027 |
| 205887-CC-4 | CONAGRA BRANDS INC | | | 1,2 | 2.C FE | 14,035,547 | 99.9460 | 11,546,761 | 11,553,000 | 13,096,422 | | (320,420) | | | 4.850 | 1.797 | MN | 93,387 | 560,321 | 03/16/2021 | 11/01/2028 |
| 205887-CD-2 | CONAGRA BRANDS INC | | | 1,2 | 2.C FE | 18,498,780 | 97.8080 | 14,571,436 | 14,898,000 | 18,058,775 | | (168,363) | | | 5.300 | 3.415 | MN | 131,599 | 789,594 | 05/12/2021 | 11/01/2038 |
| 205887-CE-0 | CONAGRA BRANDS INC | | | 1,2 | 2.C FE | 5,681,221 | 96.8750 | 4,087,156 | 4,219,000 | 5,606,394 | | (36,139) | | | 5.400 | 3.402 | MN | 37,971 | 227,826 | 11/18/2021 | 11/01/2048 |
| 20752T-AA-2 | CONNECT FINCO SARL | | C | 1,2 | 4.A FE | 2,877,500 | 99.4420 | 2,983,260 | 3,000,000 | 2,906,315 | | 24,923 | | | 6.750 | 8.030 | AO | 50,625 | 168,750 | 05/09/2023 | 10/01/2026 |
| 207597-EL-5 | CONNECTICUT LIGHT AND POWER CO | | | 1,2 | 1.E FE | 5,983,726 | 85.3440 | 5,172,700 | 6,061,000 | 5,992,234 | | 1,625 | | | 4.000 | 4.074 | AO | 60,610 | 242,440 | 05/15/2018 | 04/01/2048 |
| 20826F-AD-8 | CONOCOPHILLIPS CO | | | 1,2 | 1.F FE | 10,380,000 | 98.1840 | 9,818,400 | 10,000,000 | 10,028,248 | | (44,169) | | | 3.350 | 2.891 | MN | 42,806 | 335,000 | 01/28/2015 | 11/15/2024 |
| 20826F-AG-1 | CONOCOPHILLIPS CO | | | 1,2 | 1.F FE | 11,958,600 | 97.4650 | 11,695,800 | 12,000,000 | 11,993,532 | | 4,533 | | | 3.350 | 3.391 | MN | 51,367 | 402,000 | 05/13/2015 | 05/15/2025 |
| 20848V-AA-3 | CONSENSUS CLOUD SOLUTIONS INC | | | 1,2 | 4.B FE | 955,000 | 95.0760 | 950,760 | 1,000,000 | 967,814 | | 9,817 | | | 6.000 | 7.281 | AO | 12,667 | 60,000 | 09/07/2022 | 10/15/2026 |
| 20848V-AB-1 | CONSENSUS CLOUD SOLUTIONS INC | | | 2 | 4.B FE | 1,554,914 | 91.4230 | 1,554,191 | 1,700,000 | 1,568,309 | | 13,395 | | | 6.500 | 8.475 | AO | 23,328 | 84,500 | 07/20/2023 | 10/15/2028 |
| 209111-FG-3 | CONSOLIDATED EDISON COMPANY OF NEW YORK | | | 1,2 | 1.G FE | 5,106,280 | 89.2160 | 3,568,640 | 4,000,000 | 5,009,025 | | (33,538) | | | 4.500 | 2.909 | JD | 15,000 | 180,000 | 01/05/2021 | 12/01/2045 |
| 209111-FL-2 | CONSOLIDATED EDISON COMPANY OF NEW YORK | | | 1,2 | 1.G FE | 9,586,764 | 81.2770 | 6,764,685 | 8,323,000 | 9,489,175 | | (34,766) | | | 3.875 | 3.024 | JD | 14,334 | 322,516 | 02/08/2021 | 06/15/2047 |
| 209111-FS-7 | CONSOLIDATED EDISON COMPANY OF NEW YORK | | | 1,2 | 1.G FE | 5,523,591 | 97.7570 | 5,547,710 | 5,675,000 | 5,547,231 | | 22,831 | | | 4.000 | 4.516 | JD | 18,917 | 227,000 | 12/15/2022 | 12/01/2028 |
| 209111-FV-0 | CONSOLIDATED EDISON COMPANY OF NEW YORK | | | 1,2 | 1.G FE | 2,620,542 | 83.8730 | 1,790,689 | 2,135,000 | 2,585,916 | | (12,180) | | | 4.125 | 2.924 | MN | 11,253 | 88,069 | 01/26/2021 | 05/15/2049 |
| 209111-FW-8 | CONSOLIDATED EDISON COMPANY OF NEW YORK | | | 1,2 | 1.G FE | 5,946,660 | 75.2840 | 4,517,040 | 6,000,000 | 5,949,384 | | 662 | | | 3.700 | 3.743 | MN | 28,367 | 222,000 | 11/05/2019 | 11/15/2059 |
| 21036P-AT-5 | CONSTELLATION BRANDS INC | | | 1,2 | 2.C FE | 20,421,854 | 89.0970 | 14,850,688 | 16,668,000 | 20,182,648 | | (103,069) | | | 4.500 | 3.193 | MN | 108,342 | 750,060 | 08/31/2021 | 05/09/2047 |
| 21036P-BC-1 | CONSTELLATION BRANDS INC | | | 1,2 | 2.B FE | 12,658,250 | 100.1670 | 13,021,710 | 13,000,000 | 12,676,891 | | 18,641 | | | 4.650 | 5.232 | MN | 77,242 | 418,500 | 09/19/2023 | 11/15/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 21036P-BD-9 | CONSTELLATION BRANDS INC | | | 1,2 | 2.B FE | 4,088,412 | 99.0290 | 4,377,082 | 4,420,000 | 4,094,857 | | 5,743 | | | 5.250 | 5.813 | MN | 29,651 | 232,050 | 11/15/2022 | 11/15/2048 |
| 21036P-BE-7 | CONSTELLATION BRANDS INC | | | 1,2 | 2.C FE | 25,674,399 | 93.0190 | 26,326,237 | 28,302,000 | 25,664,384 | | 61,004 | | | 3.150 | 5.030 | FA | 371,464 | 153,846 | 10/03/2023 | 08/01/2029 |
| 21036P-BG-2 | CONSTELLATION BRANDS INC | | | 1,2 | 2.C FE | 2,276,700 | 79.8850 | 2,396,550 | 3,000,000 | 2,287,226 | | 10,526 | | | 3.750 | 5.462 | MN | 18,750 | 112,500 | 02/16/2023 | 05/01/2050 |
| 21036P-BH-0 | CONSTELLATION BRANDS INC | | | 1,2 | 2.C FE | 19,361,376 | 84.1170 | 17,801,681 | 21,163,000 | 19,498,243 | | 143,295 | | | 2.250 | 3.363 | FA | 198,403 | 377,899 | 02/28/2023 | 08/01/2031 |
| 21036P-BK-3 | CONSTELLATION BRANDS INC | | | 1,2 | 2.C FE | 4,996,101 | 99.2010 | 4,959,058 | 4,999,000 | 4,997,134 | | 506 | | | 4.350 | 4.362 | MN | 31,410 | 217,457 | 05/02/2022 | 05/09/2027 |
| 212015-AT-8 | CONTINENTAL RESOURCES INC | | | 1,2 | 2.C FE | 1,709,985 | 99.4850 | 1,651,451 | 1,660,000 | 1,696,444 | | (4,676) | | | 5.750 | 5.341 | JJ | 44,013 | 95,450 | 12/10/2020 | 01/15/2031 |
| 21871D-AD-5 | CORELOGIC INC | | | 1,2 | 4.C FE | 406,875 | 87.6380 | 438,190 | 500,000 | 420,727 | | 13,852 | | | 4.500 | 9.002 | MN | 3,750 | 22,500 | 01/13/2023 | 05/01/2028 |
| 21987B-AY-4 | CORPORACION NACIONAL DEL COBRE DE CHILE | | C | 1,2 | 2.A FE | 6,206,702 | 80.7370 | 5,385,158 | 6,670,000 | 6,245,152 | | 8,582 | | | 4.375 | 4.815 | FA | 118,346 | 291,813 | 01/28/2019 | 02/05/2049 |
| 22100*-AA-1 | CORVIAS CAMPUS LIVING - USG, LLC | | | | 3.B YE | 13,945,579 | 74.9586 | 10,453,406 | 13,945,579 | 13,945,579 | | | | | 5.300 | 5.300 | JJ | 365,452 | 739,116 | 05/05/2015 | 07/01/2050 |
| 22303X-AA-3 | COVANTA HOLDING CORP | | | 1,2 | 4.C FE | 1,352,500 | 87.3540 | 1,310,310 | 1,500,000 | 1,370,736 | | 16,675 | | | 4.875 | 6.623 | JD | 6,094 | 73,125 | 11/21/2022 | 12/01/2029 |
| 224044-AG-2 | COX COMMUNICATIONS INC | | | | 2.B FE | 5,301,700 | 102.5040 | 5,125,200 | 5,000,000 | 5,033,520 | | (21,163) | | | 7.625 | 7.131 | JD | 16,944 | 381,250 | 12/21/1995 | 06/15/2025 |
| 224044-CG-0 | COX COMMUNICATIONS INC | | | 1,2 | 2.B FE | 1,999,964 | 95.8630 | 2,041,882 | 2,130,000 | 2,081,071 | | 16,715 | | | 3.350 | 4.259 | MS | 21,010 | 71,355 | 09/13/2018 | 09/15/2026 |
| 224044-CH-8 | COX COMMUNICATIONS INC | | | 1,2 | 2.B FE | 30,655,605 | 98.2340 | 30,610,697 | 31,161,000 | 31,106,718 | | 84,722 | | | 3.150 | 3.436 | FA | 370,816 | 981,572 | 03/29/2018 | 08/15/2024 |
| 224044-CN-5 | COX COMMUNICATIONS INC | | | 1,2 | 2.B FE | 12,170,233 | 84.6270 | 10,684,159 | 12,625,000 | 12,180,781 | | 5,058 | | | 2.600 | 3.105 | JD | 14,589 | 260,000 | 12/18/2023 | 06/15/2031 |
| 225310-AM-3 | CREDIT ACCEPTANCE CORP | | | 1,2 | 3.C FE | 981,819 | 99.8280 | 978,314 | 980,000 | 980,195 | | (807) | | | 6.625 | 6.522 | MS | 19,117 | 64,925 | 03/19/2019 | 03/15/2026 |
| 225401-AC-2 | UBS GROUP AG | | C | 1,2 | 1.G FE | 15,080,700 | 96.6830 | 14,502,450 | 15,000,000 | 15,028,117 | | (8,558) | | | 4.282 | 4.215 | JJ | 306,877 | 642,300 | 01/12/2017 | 01/09/2028 |
| 227046-AA-7 | CROCS INC | | | 1,2 | 4.B FE | 807,093 | 89.8330 | 853,414 | 950,000 | 824,475 | | 16,475 | | | 4.250 | 7.350 | MS | 11,888 | 30,813 | 06/23/2023 | 03/15/2029 |
| 228187-AB-6 | CROWN AMERICAS LLC | | | 1,2 | 3.B FE | 1,153,674 | 99.2070 | 1,101,198 | 1,110,000 | 1,111,121 | | (13,056) | | | 4.750 | 3.530 | FA | 21,969 | 52,725 | 08/28/2019 | 02/01/2026 |
| 22822V-AF-8 | CROWN CASTLE INC | | | 1,2 | 2.B FE | 9,471,000 | 86.7630 | 8,676,300 | 10,000,000 | 9,521,538 | | 10,459 | | | 4.750 | 5.103 | MN | 60,694 | 475,000 | 09/21/2018 | 05/15/2047 |
| 22822V-AL-5 | CROWN CASTLE INC | | | 1,2 | 2.B FE | 17,606,642 | 96.3450 | 16,215,827 | 16,831,000 | 17,237,664 | | (113,953) | | | 4.300 | 3.692 | FA | 273,410 | 571,900 | 09/06/2023 | 02/15/2029 |
| 22822V-AM-3 | CROWN CASTLE INC | | | 1,2 | 2.B FE | 2,849,310 | 94.5730 | 2,837,190 | 3,000,000 | 2,852,390 | | 2,816 | | | 5.200 | 5.566 | FA | 58,933 | 156,000 | 12/05/2022 | 02/15/2049 |
| 22822V-AN-1 | CROWN CASTLE INC | | | 1,2 | 2.B FE | 1,686,836 | 89.5910 | 1,733,586 | 1,935,000 | 1,689,868 | | 3,032 | | | 3.100 | 5.667 | MN | 7,665 | | 11/29/2023 | 11/15/2029 |
| 22822V-AQ-4 | CROWN CASTLE INC | | | 1,2 | 2.B FE | 869,080 | 80.9570 | 809,570 | 1,000,000 | 872,219 | | 2,269 | | | 4.150 | 5.028 | JJ | 20,750 | 41,500 | 08/12/2022 | 07/01/2050 |
| 22822V-AR-2 | CROWN CASTLE INC | | | 1,2 | 2.B FE | 6,175,316 | 89.7270 | 5,248,132 | 5,849,000 | 6,084,580 | | (34,267) | | | 3.300 | 2.598 | JJ | 96,509 | 193,017 | 04/13/2021 | 07/01/2030 |
| 22822V-AT-8 | CROWN CASTLE INC | | | 1,2 | 2.B FE | 7,827,800 | 82.8490 | 8,284,900 | 10,000,000 | 8,094,130 | | 216,140 | | | 2.250 | 5.559 | JJ | 103,750 | 225,000 | 10/04/2022 | 01/15/2031 |
| 22822V-AX-9 | CROWN CASTLE INC | | | 1,2 | 2.B FE | 2,456,497 | 71.5030 | 2,551,227 | 3,568,000 | 2,472,133 | | 15,637 | | | 2.900 | 5.726 | AO | 25,868 | 51,736 | 07/31/2023 | 04/01/2041 |
| 22822V-BA-8 | CROWN CASTLE INC | | | 1,2 | 2.B FE | 30,006,500 | 99.6940 | 29,908,200 | 30,000,000 | 30,005,391 | | (1,109) | | | 5.000 | 4.995 | JJ | 708,333 | 750,000 | 01/11/2023 | 01/11/2028 |
| 22822V-BB-6 | CROWN CASTLE INC | | | 1,2 | 2.B FE | 26,194,866 | 98.7410 | 26,571,203 | 26,910,000 | 26,232,521 | | 37,655 | | | 4.800 | 5.415 | MS | 430,560 | 149,967 | 09/19/2023 | 09/01/2028 |
| 22822V-BD-2 | CROWN CASTLE INC | | | 1,2 | 2.C FE | 15,299,250 | 102.3330 | 15,349,950 | 15,000,000 | 15,297,532 | | (1,718) | | | 5.600 | 5.170 | JD | 58,333 | | 12/15/2023 | 06/01/2029 |
| 23157#-AK-5 | Curtiss-Wright Corporation | | | 1 | 2.A PL | 25,000,000 | 89.5940 | 22,398,498 | 25,000,000 | 25,000,000 | | | | | 3.100 | 3.100 | FA | 297,083 | 775,000 | 05/15/2020 | 08/13/2030 |
| 232806-A*-0 | Cypress Semiconductor Corporation | | C | 1 | 2.B FE | 22,000,000 | 90.5920 | 19,930,235 | 22,000,000 | 22,000,000 | | | | | 2.420 | 2.420 | JD | 22,183 | 532,400 | 03/26/2021 | 06/16/2027 |
| 23311V-AF-4 | DCP MIDSTREAM OPERATING LP | | | 1,2 | 2.C FE | 534,441 | 97.6710 | 649,512 | 665,000 | 549,500 | | 2,430 | | | 5.600 | 7.244 | AO | 9,310 | 37,240 | 06/21/2016 | 04/01/2044 |
| 23311V-AH-0 | DCP MIDSTREAM OPERATING LP | | | 1,2 | 2.C FE | 1,390,625 | 99.9870 | 1,249,838 | 1,250,000 | 1,349,456 | | (17,465) | | | 5.125 | 3.419 | MN | 8,186 | 64,063 | 07/29/2021 | 05/15/2029 |
| 23311V-AK-3 | DCP MIDSTREAM OPERATING LP | | | 1,2 | 2.C FE | 500,000 | 86.8040 | 434,020 | 500,000 | 500,000 | | | | | 3.250 | 3.249 | FA | 6,139 | 16,250 | 11/04/2021 | 02/15/2032 |
| 233331-BJ-5 | DTE ENERGY CO | | | 1,2 | 2.B FE | 42,093,341 | 100.8530 | 43,365,781 | 42,999,000 | 42,137,841 | | 44,501 | | | 4.875 | 5.386 | JD | 174,683 | 1,158,733 | 10/03/2023 | 06/01/2028 |
| 23338V-AM-8 | DTE ELECTRIC CO | | | 1,2 | 1.E FE | 8,245,300 | 87.7890 | 8,778,900 | 10,000,000 | 8,288,160 | | 42,860 | | | 2.625 | 5.554 | MS | 87,500 | | 10/11/2023 | 03/01/2031 |
| 23338V-AQ-9 | DTE ELECTRIC CO | | | 1,2 | 1.E FE | 8,351,200 | 88.7160 | 8,871,600 | 10,000,000 | 8,393,329 | | 42,129 | | | 3.000 | 5.466 | MS | 100,000 | | 09/21/2023 | 03/01/2032 |
| 23345M-AA-5 | DT MIDSTREAM INC | | | 1,2 | 3.A FE | 9,808,125 | 92.2090 | 9,133,301 | 9,905,000 | 9,801,526 | | (1,845) | | | 4.125 | 4.332 | JD | 18,159 | 382,800 | 12/04/2023 | 06/15/2029 |
| 23345M-AB-3 | DT MIDSTREAM INC | | | 1,2 | 3.A FE | 7,717,500 | 90.3060 | 6,935,501 | 7,680,000 | 7,709,418 | | (3,281) | | | 4.375 | 4.314 | JD | 14,933 | 336,000 | 05/27/2021 | 06/15/2031 |
| 23386#-AS-1 | DAIRY FARMERS OF AMERICA, INC. | | | 1 | 2.B FE | 13,900,000 | 98.9116 | 13,748,709 | 13,900,000 | 13,900,000 | | | | | 4.750 | 4.749 | JJ | 320,955 | 660,250 | 11/20/2018 | 01/03/2028 |
| 235825-AF-3 | DANA INC | | | 1,2 | 3.C FE | 847,048 | 99.3470 | 921,940 | 928,000 | 864,211 | | 13,480 | | | 5.375 | 7.430 | MN | 6,374 | 49,880 | 09/28/2022 | 11/15/2027 |
| 23918K-AS-7 | DAVITA INC | | | 1,2 | 4.A FE | 2,462,200 | 87.4190 | 2,482,700 | 2,840,000 | 2,482,387 | | 16,567 | | | 4.625 | 6.994 | JD | 10,946 | 102,444 | 10/11/2023 | 06/01/2030 |
| 244199-BF-1 | DEERE & CO | | | 2 | 1.F FE | 1,910,940 | 90.0210 | 1,800,420 | 2,000,000 | 1,928,595 | | 2,529 | | | 3.900 | 4.180 | JD | 4,767 | 78,000 | 01/20/2016 | 06/09/2042 |
| 24422E-TC-3 | JOHN DEERE CAPITAL CORP | | | 1 | 1.F FE | 15,995,010 | 98.0290 | 15,684,640 | 16,000,000 | 15,999,160 | | 473 | | | 3.400 | 3.403 | MS | 166,222 | 544,000 | 09/08/2015 | 09/11/2025 |
| 24422E-TW-9 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 1,995,036 | 94.7870 | 2,028,442 | 2,140,000 | 2,074,680 | | 16,240 | | | 2.800 | 3.694 | MS | 18,808 | 59,920 | 09/17/2018 | 09/08/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 24422E-UE-7 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 18,758,678 | 98.4810 | 18,449,431 | 18,734,000 | 18,738,699 | | (3,778) | | | 3.450 | 3.428 | MS | 193,897 | 646,323 | 04/02/2018 | 03/13/2025 |
| 24618#-AT-7 | DELAWARE NORTH COMPANIES, INC. | | | 1 | 2.C | 3,132,921 | 93.1416 | 3,073,672 | 3,300,000 | 3,226,785 | | 22,426 | | | 3.400 | 4.206 | JD | 4,987 | 112,200 | 03/29/2019 | 12/15/2026 |
| 24618#-AZ-3 | DELAWARE NORTH COMPANIES, INC. | | | 1 | 2.C | 3,900,000 | 98.4745 | 3,840,504 | 3,900,000 | 3,900,000 | | | | | 3.630 | 3.628 | JD | 1,966 | 141,570 | 06/07/2019 | 06/26/2024 |
| 24618#-BA-7 | DELAWARE NORTH COMPANIES, INC. | | | 1 | 2.C | 2,200,000 | 101.1693 | 2,225,725 | 2,200,000 | 2,200,000 | | | | | 5.970 | 5.969 | JD | 1,824 | 92,840 | 06/07/2019 | 06/26/2034 |
| 24703D-BF-7 | DELL INTERNATIONAL LLC | | | 1,2 | 2.B FE | 15,491,022 | 75.7250 | 12,948,975 | 17,100,000 | 15,573,321 | | 51,885 | | | 3.375 | 4.046 | JD | 25,650 | 577,125 | 08/29/2022 | 12/15/2041 |
| 24703D-BJ-9 | DELL INTERNATIONAL LLC | | | 1,2 | 2.B FE | 20,095,900 | 102.5860 | 20,517,200 | 20,000,000 | 20,079,860 | | (16,040) | | | 5.250 | 5.139 | FA | 437,500 | 545,417 | 01/24/2023 | 02/01/2028 |
| 24703T-AE-6 | DELL INTERNATIONAL LLC | | | 1,2 | 2.B FE | 9,761,900 | 100.1620 | 10,016,200 | 10,000,000 | 9,777,544 | | 15,644 | | | 4.900 | 5.787 | AO | 122,500 | | 10/13/2023 | 10/01/2026 |
| 24703T-AG-1 | DELL INTERNATIONAL LLC | | | 1,2 | 2.B FE | 2,322,521 | 103.0260 | 2,460,261 | 2,388,000 | 2,325,025 | | 2,504 | | | 5.300 | 5.847 | AO | 31,641 | 63,282 | 09/21/2023 | 10/01/2029 |
| 251566-AA-3 | DEUTSCHE TELEKOM AG | | C | 1,2 | 2.A FE | 17,188,535 | 80.0910 | 13,215,015 | 16,500,000 | 17,138,801 | | (16,787) | | | 3.625 | 3.390 | JJ | 265,833 | 598,125 | 11/12/2020 | 01/21/2050 |
| 25156P-AR-4 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B | | C | 1 | 2.A FE | 9,729,256 | 95.5630 | 9,433,024 | 9,871,000 | 9,703,868 | | (3,122) | | | 4.875 | 4.930 | MS | 153,720 | 481,211 | 10/12/2022 | 03/06/2042 |
| 25156P-BB-8 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B | | C | 1,2 | 2.A FE | 34,965,905 | 99.1480 | 35,107,315 | 35,409,000 | 35,019,741 | | 69,600 | | | 4.375 | 4.633 | JD | 43,032 | 1,549,144 | 09/29/2022 | 06/21/2028 |
| 25156P-BC-6 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B | | C | 1,2 | 2.A FE | 12,550,473 | 96.9030 | 12,272,765 | 12,665,000 | 12,564,345 | | 4,716 | | | 4.750 | 4.827 | JD | 16,711 | 601,588 | 05/03/2022 | 06/21/2038 |
| 25161C-AA-3 | DEVCO ISSUER 2023-1 LLC | | | | 1.E PL | 20,000,000 | 109.6016 | 21,920,319 | 20,000,000 | 20,000,000 | | | | | 7.690 | 7.795 | MN | 403,376 | | 09/26/2023 | 05/15/2053 |
| 25243Y-AZ-2 | DIAGEO CAPITAL PLC | | C | 1,2 | 1.G FE | 3,074,295 | 97.8860 | 2,994,333 | 3,059,000 | 3,066,530 | | (1,622) | | | 3.875 | 3.811 | MN | 14,159 | 118,536 | 10/03/2018 | 05/18/2028 |
| 25243Y-BG-3 | DIAGEO CAPITAL PLC | | C | 1,2 | 1.G FE | 11,369,820 | 103.2860 | 11,361,460 | 11,000,000 | 11,311,354 | | (58,466) | | | 5.300 | 4.468 | AO | 108,503 | 583,000 | 03/17/2023 | 10/24/2027 |
| 25243Y-BK-4 | DIAGEO CAPITAL PLC | | C | 1,2 | 1.G FE | 14,959,350 | 102.2040 | 15,330,600 | 15,000,000 | 14,962,392 | | 3,042 | | | 5.375 | 5.474 | AO | 192,604 | | 10/02/2023 | 10/05/2026 |
| 25245B-AA-5 | DIAGEO INVESTMENT CORP | | | 1 | 1.G FE | 3,420,284 | 91.1300 | 2,934,386 | 3,220,000 | 3,392,778 | | (6,378) | | | 4.250 | 3.840 | MN | 19,007 | 136,850 | 05/16/2019 | 05/11/2042 |
| 25259K-AA-8 | DIAMOND ESCROW ISSUER LLC | | | 1,2 | 4.C FE | 1,000,000 | 106.6130 | 1,066,130 | 1,000,000 | 1,000,000 | | | | | 9.750 | 9.759 | AO | 24,375 | 30,604 | 05/24/2023 | 11/15/2028 |
| 25389J-AR-7 | DIGITAL REALTY TRUST LP | | | 1,2 | 2.B FE | 35,167,425 | 96.5140 | 32,657,442 | 33,837,000 | 34,480,835 | | (182,688) | | | 3.700 | 3.092 | FA | 472,966 | 1,251,969 | 11/12/2020 | 08/15/2027 |
| 25389J-AT-3 | DIGITAL REALTY TRUST LP | | | 1,2 | 2.B FE | 23,167,294 | 97.8980 | 22,313,891 | 22,793,000 | 22,910,587 | | (44,266) | | | 4.450 | 4.265 | JJ | 467,700 | 621,331 | 02/01/2023 | 07/15/2028 |
| 25389J-AU-0 | DIGITAL REALTY TRUST LP | | | 1,2 | 2.B FE | 3,992,920 | 93.9730 | 3,758,920 | 4,000,000 | 3,995,850 | | 670 | | | 3.600 | 3.621 | JJ | 72,000 | 144,000 | 06/10/2019 | 07/01/2029 |
| 25389J-AV-8 | DIGITAL REALTY TRUST LP | | | 1,2 | 2.B FE | 15,197,618 | 101.9790 | 15,449,819 | 15,150,000 | 15,187,094 | | (9,356) | | | 5.550 | 5.479 | JJ | 387,714 | 601,898 | 03/08/2023 | 01/15/2028 |
| 25401Q-AD-3 | DIGNITY HEALTH | | | 1 | 1.G FE | 10,701,763 | 98.0310 | 10,405,991 | 10,615,000 | 10,623,466 | | (9,844) | | | 3.812 | 3.713 | MN | 67,441 | 404,644 | 10/10/2014 | 11/01/2024 |
| 25466A-AE-1 | DISCOVER BANK | | | | 2.B FE | 10,403,200 | 97.0450 | 9,704,500 | 10,000,000 | 10,110,900 | | (47,509) | | | 4.250 | 3.720 | MS | 127,500 | 425,000 | 02/28/2017 | 03/13/2026 |
| 254687-CV-6 | WALT DISNEY CO | | | | 1.G FE | 1,075,286 | 99.9640 | 999,640 | 1,000,000 | 1,000,934 | | (10,856) | | | 7.750 | 6.604 | FA | 32,292 | 77,500 | 04/06/2015 | 02/01/2024 |
| 254687-CZ-7 | WALT DISNEY CO | | | 1,2 | 1.G FE | 7,369,126 | 98.8780 | 7,001,551 | 7,081,000 | 7,102,458 | | (46,180) | | | 3.700 | 3.024 | MS | 77,144 | 261,997 | 09/28/2017 | 09/15/2024 |
| 254687-DK-9 | WALT DISNEY CO | | | 1,2 | 1.G FE | 14,063,849 | 97.0920 | 13,537,538 | 13,943,000 | 13,989,940 | | (17,003) | | | 3.375 | 3.239 | MN | 60,129 | 470,576 | 04/01/2019 | 11/15/2026 |
| 254687-FB-7 | WALT DISNEY CO | | | 1,2 | 1.G FE | 16,335,927 | 95.9080 | 15,784,539 | 16,458,000 | 16,351,999 | | 2,506 | | | 4.750 | 4.797 | MN | 99,891 | 781,755 | 04/06/2017 | 11/15/2046 |
| 254687-FL-5 | WALT DISNEY CO | | | 1,2 | 1.G FE | 10,009,156 | 88.8310 | 10,797,408 | 12,155,000 | 10,080,222 | | 71,066 | | | 2.000 | 5.554 | MS | 81,033 | | 10/05/2023 | 09/01/2029 |
| 254687-FM-3 | WALT DISNEY CO | | | 1,2 | 1.G FE | 6,374,078 | 68.7200 | 4,475,734 | 6,513,000 | 6,381,029 | | 3,438 | | | 2.750 | 2.862 | MS | 59,703 | 179,108 | 12/28/2021 | 09/01/2049 |
| 254687-FX-9 | WALT DISNEY CO | | | 1 | 1.G FE | 8,275,100 | 89.0220 | 8,902,200 | 10,000,000 | 8,317,872 | | 42,772 | | | 2.650 | 5.574 | JJ | 123,667 | | 10/11/2023 | 01/13/2031 |
| 25468P-CR-5 | DIS 4.125 12/01/41 MTN | | | 1 | 1.G FE | 1,031,850 | 89.7210 | 897,210 | 1,000,000 | 1,025,313 | | (958) | | | 4.125 | 3.927 | JD | 3,438 | 41,250 | 02/22/2016 | 12/01/2041 |
| 25468P-CX-2 | DIS 3.700 12/01/42 MTN | | | 1 | 1.G FE | 3,951,338 | 84.6640 | 3,455,138 | 4,081,000 | 3,976,141 | | 3,678 | | | 3.700 | 3.893 | JD | 12,583 | 150,997 | 06/13/2017 | 12/01/2042 |
| 25468P-DB-9 | TWDC ENTERPRISES 18 CORP | | | 1 | 1.G FE | 4,878,900 | 89.3070 | 4,465,350 | 5,000,000 | 4,894,545 | | 3,181 | | | 4.125 | 4.281 | JD | 17,188 | 206,250 | 09/18/2018 | 06/01/2044 |
| 25468P-DF-0 | TWDC ENTERPRISES 18 CORP | | | 1 | 1.G FE | 5,130,050 | 97.4000 | 4,870,000 | 5,000,000 | 5,030,487 | | (17,166) | | | 3.150 | 2.782 | MS | 45,500 | 157,500 | 10/10/2017 | 09/17/2025 |
| 25468P-DV-5 | TWDC ENTERPRISES 18 CORP | | | 1 | 1.G FE | 4,014,006 | 95.9660 | 3,850,156 | 4,012,000 | 4,012,813 | | (220) | | | 2.950 | 2.944 | JD | 5,260 | 118,354 | 06/20/2017 | 06/15/2027 |
| 254709-AM-0 | DISCOVER FINANCIAL SERVICES | | | 2 | 2.B FE | 9,991,100 | 95.9840 | 9,598,400 | 10,000,000 | 9,996,974 | | 896 | | | 4.100 | 4.110 | FA | 161,722 | 410,000 | 02/06/2017 | 02/09/2027 |
| 25470D-AL-3 | DISCOVERY COMMUNICATIONS LLC | | | 1,2 | 2.C FE | 5,603,900 | 99.7660 | 4,988,300 | 5,000,000 | 5,205,363 | | (101,379) | | | 4.900 | 2.716 | MS | 74,861 | 245,000 | 11/26/2019 | 03/11/2026 |
| 25470D-AT-6 | DISCOVERY COMMUNICATIONS LLC | | | 1,2 | 2.C FE | 24,860,954 | 86.2990 | 20,543,477 | 23,805,000 | 24,707,221 | | (47,188) | | | 5.200 | 4.816 | MS | 347,289 | 1,237,860 | 10/20/2022 | 09/20/2047 |
| 25470D-BF-5 | DISCOVERY COMMUNICATIONS LLC | | | 1,2 | 2.C FE | 13,677,648 | 94.8640 | 11,705,269 | 12,339,000 | 13,243,278 | | (162,942) | | | 4.125 | 2.588 | MN | 65,037 | 508,984 | 05/10/2021 | 05/15/2029 |
| 25470M-AG-4 | DISH NETWORK CORP | | | 1,2 | 4.B FE | 2,001,710 | 104.3160 | 2,086,320 | 2,000,000 | 2,002,158 | | 90 | | | 11.750 | 11.711 | MN | 30,028 | 235,000 | 01/17/2023 | 11/15/2027 |
| 25470X-AY-1 | DISH DBS CORP | | | 1 | 5.B FE | 1,747,106 | 69.8120 | 1,214,729 | 1,740,000 | 1,742,452 | | (860) | | | 7.750 | 7.686 | JJ | 67,425 | 134,850 | 10/03/2016 | 07/01/2026 |
| 25470X-BB-0 | DISH DBS CORP | | | 1,2 | 5.B FE | 814,573 | 60.2390 | 490,948 | 815,000 | 814,766 | | 42 | | | 7.375 | 7.382 | JJ | 30,053 | 60,106 | 06/25/2020 | 07/01/2028 |
| 25470X-BE-4 | DISH DBS CORP | | | 1,2 | 4.B FE | 1,805,000 | 85.9260 | 1,718,520 | 2,000,000 | 1,827,114 | | 22,114 | | | 5.250 | 8.538 | JD | 8,750 | 78,750 | 07/14/2023 | 12/01/2026 |
| 256677-AD-7 | DOLLAR GENERAL CORP | | | 1,2 | 2.B FE | 11,624,538 | 98.3940 | 10,970,931 | 11,150,000 | 11,258,600 | | (65,462) | | | 4.150 | 3.514 | MN | 77,121 | 462,725 | 07/13/2018 | 11/01/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 256677-AE-5 | DOLLAR GENERAL CORP | | | 1,2 | 2.B FE | 13,091,355 | 96.9630 | 12,204,733 | 12,587,000 | 12,770,349 | | (56,218) | | | 3.875 | 3.367 | AO | 102,969 | 487,746 | 11/09/2017 | 04/15/2027 |
| 256677-AG-0 | DOLLAR GENERAL CORP | | | 1,2 | 2.B FE | 2,091,514 | 92.1570 | 1,785,081 | 1,937,000 | 2,045,849 | | (16,583) | | | 3.500 | 2.487 | AO | 16,572 | 67,795 | 03/05/2021 | 04/03/2030 |
| 256677-AH-8 | DOLLAR GENERAL CORP | | | 1,2 | 2.B FE | 20,102,295 | 79.2990 | 15,146,109 | 19,100,000 | 19,981,128 | | (35,765) | | | 4.125 | 3.775 | AO | 192,592 | 787,875 | 03/02/2023 | 04/03/2050 |
| 256677-AM-7 | DOLLAR GENERAL CORP | | | 1,2 | 2.B FE | 4,995,100 | 97.4050 | 4,870,250 | 5,000,000 | 4,995,685 | | 334 | | | 5.500 | 5.506 | MN | 45,833 | 306,319 | 09/06/2022 | 11/01/2052 |
| 256677-AN-5 | DOLLAR GENERAL CORP | | | 1,2 | 2.B FE | 28,525,186 | 101.4060 | 29,113,663 | 28,710,000 | 28,543,765 | | 18,579 | | | 5.200 | 5.346 | JJ | 845,988 | | 07/11/2023 | 07/05/2028 |
| 256677-AP-0 | DOLLAR GENERAL CORP | | | 1,2 | 2.B FE | 4,934,150 | 101.9640 | 5,098,200 | 5,000,000 | 4,936,917 | | 2,767 | | | 5.450 | 5.623 | JJ | 154,417 | | 08/01/2023 | 07/05/2033 |
| 256746-AG-3 | DOLLAR TREE INC | | | 1,2 | 2.B FE | 31,469,435 | 98.2260 | 30,029,653 | 30,572,000 | 30,796,899 | | (183,771) | | | 4.000 | 3.365 | MN | 156,257 | 1,222,880 | 06/19/2020 | 05/15/2025 |
| 256746-AH-1 | DOLLAR TREE INC | | | 1,2 | 2.B FE | 36,504,745 | 97.8540 | 35,826,306 | 36,612,000 | 36,379,250 | | 21,590 | | | 4.200 | 4.329 | MN | 196,484 | 1,537,704 | 03/17/2023 | 05/15/2028 |
| 256746-AJ-7 | DOLLAR TREE INC | | | 1,2 | 2.B FE | 3,314,640 | 84.9230 | 3,396,920 | 4,000,000 | 3,406,583 | | 59,935 | | | 2.650 | 4.937 | JD | 8,833 | 106,000 | 06/10/2022 | 12/01/2031 |
| 256746-AK-4 | DOLLAR TREE INC | | | 1,2 | 2.B FE | 11,266,762 | 69.4880 | 8,918,090 | 12,834,000 | 11,282,189 | | 16,718 | | | 3.375 | 4.053 | JD | 36,096 | 433,148 | 04/11/2023 | 12/01/2051 |
| 257375-AN-5 | EASTERN ENERGY GAS HOLDINGS LLC | | | 1,2 | 2.A FE | 9,993,500 | 97.5050 | 9,750,500 | 10,000,000 | 9,998,801 | | 1,345 | | | 2.500 | 2.514 | MN | 31,944 | 250,000 | 11/18/2019 | 11/15/2024 |
| 257469-AG-1 | DOMINION ENERGY INC | | | 1 | 2.B FE | 6,392,944 | 106.3480 | 6,168,184 | 5,800,000 | 6,101,509 | | (24,820) | | | 6.750 | 5.991 | JD | 17,400 | 391,500 | 01/14/2005 | 12/15/2032 |
| 25746U-BQ-1 | DOMINION ENERGY INC | | | 1,2 | 2.B FE | 4,549,450 | 81.4910 | 4,074,550 | 5,000,000 | 4,610,446 | | 12,784 | | | 4.050 | 4.680 | MS | 59,625 | 202,500 | 10/16/2018 | 09/15/2042 |
| 25746U-CE-7 | DOMINION ENERGY INC | | | 1,2 | 2.B FE | 8,218,931 | 98.1460 | 7,916,456 | 8,066,000 | 8,097,287 | | (19,720) | | | 3.900 | 3.634 | AO | 78,644 | 314,574 | 02/15/2017 | 10/01/2025 |
| 25746U-CY-3 | DOMINION ENERGY INC | | | 1,2 | 2.B FE | 5,725,917 | 98.1580 | 5,792,304 | 5,901,000 | 5,755,859 | | 28,918 | | | 4.250 | 4.876 | JD | 20,899 | 250,793 | 12/15/2022 | 06/01/2028 |
| 25746U-DL-0 | DOMINION ENERGY INC | | | 1,2 | 2.B FE | 5,991,420 | 82.7800 | 4,966,800 | 6,000,000 | 5,993,299 | | 797 | | | 2.250 | 2.266 | FA | 51,000 | 135,000 | 08/10/2021 | 08/15/2031 |
| 25746U-DQ-9 | DOMINION ENERGY INC | | | 1,2 | 2.B FE | 9,870,800 | 92.3070 | 9,230,700 | 10,000,000 | 9,873,427 | | 1,968 | | | 4.850 | 4.933 | FA | 183,222 | 479,611 | 08/09/2022 | 08/15/2052 |
| 26138E-AX-7 | KEURIG DR PEPPER INC | | | 1,2 | 2.B FE | 6,050,068 | 96.3900 | 6,235,469 | 6,469,000 | 6,124,818 | | 74,750 | | | 3.430 | 5.131 | JD | 9,862 | 221,887 | 02/28/2023 | 06/15/2027 |
| 26138E-AY-5 | KEURIG DR PEPPER INC | | | 1,2 | 2.B FE | 1,677,003 | 88.7590 | 1,823,997 | 2,055,000 | 1,686,397 | | 7,491 | | | 4.420 | 5.850 | JD | 4,037 | 90,831 | 10/03/2022 | 12/15/2046 |
| 26179*-AA-8 | Drexel CTL | | | 1 | 1.G | 6,932,596 | 95.4211 | 6,549,663 | 6,863,957 | 6,905,608 | | (11,624) | | | 2.780 | 2.600 | MON | 8,481 | 199,689 | 06/08/2021 | 07/15/2027 |
| 263534-CP-2 | EIDP INC | | | 1,2 | 1.G FE | 228,545 | 87.6090 | 188,359 | 215,000 | 224,351 | | (1,404) | | | 2.300 | 1.571 | JJ | 2,280 | 4,945 | 12/16/2020 | 07/15/2030 |
| 263534-CQ-0 | EIDP INC | | | 1,2 | 1.G FE | 20,314,468 | 99.7100 | 20,356,794 | 20,416,000 | 20,332,624 | | 18,156 | | | 4.500 | 4.684 | MN | 117,392 | 459,360 | 06/20/2023 | 05/15/2026 |
| 263901-AA-8 | DUKE ENERGY INDIANA LLC | | | 1 | 1.F FE | 2,614,599 | 111.2430 | 2,696,530 | 2,424,000 | 2,610,907 | | (3,692) | | | 6.350 | 5.572 | FA | 58,149 | 76,962 | 07/11/2023 | 08/15/2038 |
| 26439R-AK-2 | SPECTRA ENERGY CAPITAL LLC | | | 1 | 2.B FE | 3,811,360 | 103.7900 | 4,151,600 | 4,000,000 | 3,906,129 | | 8,285 | | | 6.750 | 7.136 | FA | 102,000 | 270,000 | 09/26/2003 | 02/15/2032 |
| 26441C-AP-0 | DUKE ENERGY CORP | | | 1,2 | 2.B FE | 16,672,352 | 91.5600 | 13,735,831 | 15,002,000 | 16,514,356 | | (44,715) | | | 4.800 | 4.082 | JD | 32,004 | 720,096 | 06/07/2021 | 12/15/2045 |
| 26441C-AT-2 | DUKE ENERGY CORP | | | 1,2 | 2.B FE | 11,003,100 | 77.4230 | 7,742,300 | 10,000,000 | 10,935,162 | | (28,712) | | | 3.750 | 3.160 | MS | 125,000 | 375,000 | 07/28/2021 | 09/01/2046 |
| 26441C-CA-1 | DUKE ENERGY CORP | | | 1,2 | 2.B FE | 9,995,700 | 108.7280 | 10,872,800 | 10,000,000 | 9,995,825 | | 125 | | | 6.100 | 6.103 | MS | 191,472 | | 09/05/2023 | 09/15/2053 |
| 26442C-AP-9 | DUKE ENERGY CAROLINAS LLC | | | 1,2 | 1.F FE | 6,072,613 | 80.1250 | 4,034,294 | 5,035,000 | 5,973,577 | | (33,430) | | | 3.750 | 2.590 | JD | 15,734 | 188,813 | 12/15/2020 | 06/01/2045 |
| 26442C-AX-2 | DUKE ENERGY CAROLINAS LLC | | | 1,2 | 1.F FE | 3,985,240 | 98.4250 | 3,937,000 | 4,000,000 | 3,992,113 | | 1,439 | | | 3.950 | 3.995 | MN | 20,189 | 158,000 | 11/05/2018 | 11/15/2028 |
| 26442C-AY-0 | DUKE ENERGY CAROLINAS LLC | | | 1,2 | 1.F FE | 6,991,390 | 89.2460 | 6,247,220 | 7,000,000 | 6,994,905 | | 835 | | | 2.450 | 2.464 | FA | 64,789 | 171,500 | 08/12/2019 | 08/15/2029 |
| 26442C-AZ-7 | DUKE ENERGY CAROLINAS LLC | | | 1,2 | 1.F FE | 4,986,600 | 72.8960 | 3,644,800 | 5,000,000 | 4,987,857 | | 302 | | | 3.200 | 3.214 | FA | 60,444 | 160,000 | 08/12/2019 | 08/15/2049 |
| 26442C-BB-9 | DUKE ENERGY CAROLINAS LLC | | | 1,2 | 1.F FE | 8,989,650 | 86.9350 | 7,824,150 | 9,000,000 | 8,992,276 | | 952 | | | 2.550 | 2.563 | AO | 48,450 | 229,500 | 03/29/2021 | 04/15/2031 |
| 26442C-BC-7 | DUKE ENERGY CAROLINAS LLC | | | 1,2 | 1.F FE | 6,973,890 | 75.6920 | 5,298,440 | 7,000,000 | 6,975,404 | | 534 | | | 3.450 | 3.470 | AO | 50,983 | 241,500 | 03/29/2021 | 04/15/2051 |
| 26442C-BK-9 | DUKE ENERGY CAROLINAS LLC | | | 1,2 | 1.F FE | 9,604,800 | 102.6250 | 10,262,500 | 10,000,000 | 9,607,318 | | 2,518 | | | 5.350 | 5.626 | JJ | 246,694 | | 08/03/2023 | 01/15/2053 |
| 26442U-AC-8 | DUKE ENERGY PROGRESS LLC | | | 1,2 | 1.F FE | 4,009,749 | 78.3410 | 3,149,308 | 4,020,000 | 4,011,560 | | 232 | | | 3.700 | 3.714 | AO | 31,401 | 148,740 | 09/13/2016 | 10/15/2046 |
| 26442U-AK-0 | DUKE ENERGY PROGRESS LLC | | | 1,2 | 1.F FE | 6,498,077 | 62.9780 | 4,115,612 | 6,535,000 | 6,500,962 | | 887 | | | 2.500 | 2.527 | FA | 61,719 | 163,375 | 08/17/2020 | 08/15/2050 |
| 26442U-AQ-7 | DUKE ENERGY PROGRESS LLC | | | 1,2 | 1.F FE | 249,940 | 103.3490 | 258,373 | 250,000 | 249,946 | | 6 | | | 5.250 | 5.253 | MS | 3,865 | 6,781 | 03/06/2023 | 03/15/2033 |
| 26442U-AR-5 | DUKE ENERGY PROGRESS LLC | | | 1,2 | 1.F FE | 5,964,420 | 101.5370 | 6,092,220 | 6,000,000 | 5,964,892 | | 472 | | | 5.350 | 5.390 | MS | 94,517 | 165,850 | 03/06/2023 | 03/15/2053 |
| 26483E-AL-4 | DUN & BRADSTREET CORP | | | 1,2 | 4.C FE | 500,000 | 93.3210 | 466,605 | 500,000 | 500,000 | | | | | 5.000 | 5.000 | JD | 1,111 | 25,000 | 12/08/2021 | 12/15/2029 |
| 267475-AD-3 | DYCOM INDUSTRIES INC | | | 1,2 | 3.C FE | 978,731 | 92.6150 | 972,458 | 1,050,000 | 992,699 | | 8,897 | | | 4.500 | 5.699 | AO | 9,975 | 47,250 | 05/26/2022 | 04/15/2029 |
| 268317-AT-1 | ELECTRICITE DE FRANCE SA | | C | 1,2 | 2.A FE | 19,410,400 | 91.1650 | 18,233,000 | 20,000,000 | 19,461,985 | | 10,522 | | | 5.000 | 5.194 | MS | 277,778 | 1,000,000 | 09/18/2018 | 09/21/2048 |
| 268317-AV-6 | ELECTRICITE DE FRANCE SA | | C | 1,2 | 2.A FE | 19,452,200 | 92.2750 | 18,455,000 | 20,000,000 | 19,549,232 | | 20,133 | | | 4.875 | 5.095 | MS | 270,833 | 975,000 | 09/18/2018 | 09/21/2038 |
| 26874R-AJ-7 | ENI SPA | | C | 1,2 | 1.G FE | 3,989,680 | 97.3130 | 3,892,520 | 4,000,000 | 3,993,936 | | 987 | | | 4.250 | 4.282 | MN | 24,556 | 170,000 | 05/02/2019 | 05/09/2029 |
| 26875P-AM-3 | EOG RESOURCES INC | | | 1,2 | 1.G FE | 17,015,106 | 98.0080 | 16,944,603 | 17,289,000 | 17,235,205 | | 41,371 | | | 3.150 | 3.407 | AO | 136,151 | 544,604 | 04/06/2018 | 04/01/2025 |
| 26875P-AP-6 | EOG RESOURCES INC | | | 1,2 | 1.G FE | 32,988,563 | 99.0730 | 31,456,668 | 31,751,000 | 32,081,795 | | (175,537) | | | 4.150 | 3.546 | JJ | 607,591 | 1,317,667 | 03/04/2019 | 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 Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 26882P-AR-3 | ERAC USA FINANCE LLC | | | 1 | 2.A FE | 3,995,920 | 112.5180 | 4,500,720 | 4,000,000 | 3,997,907 | | 171 | | | 6.700 | 6.707 | JD | 22,333 | 268,000 | 05/25/2004 | 06/01/2034 |
| 26884A-BL-6 | ERP OPERATING LP | | | 1,2 | 1.G FE | 7,315,648 | 92.3540 | 7,585,034 | 8,213,000 | 7,369,562 | | 53,915 | | | 3.000 | 5.169 | JJ | 123,195 | | 08/02/2023 | 07/01/2029 |
| 26884A-BM-4 | ERP OPERATING LP | | | 1,2 | 1.G FE | 9,976,779 | 88.4900 | 10,054,234 | 11,362,000 | 10,139,596 | | 158,878 | | | 2.500 | 4.440 | FA | 107,308 | 284,050 | 10/25/2022 | 02/15/2030 |
| 26884A-BN-2 | ERP OPERATING LP | | | 1,2 | 1.G FE | 2,960,840 | 82.1840 | 2,486,066 | 3,025,000 | 2,974,527 | | 6,081 | | | 1.850 | 2.089 | FA | 23,318 | 55,963 | 09/17/2021 | 08/01/2031 |
| 26884L-AG-4 | EQT CORP | | | 1,2 | 2.C FE | 37,450 | 107.3010 | 59,016 | 55,000 | 41,769 | | 1,308 | | | 7.000 | 12.804 | FA | 1,604 | 3,850 | 03/13/2020 | 02/01/2030 |
| 26884L-AH-2 | EQT CORP | | | 1,2 | 2.C FE | 549,304 | 100.3380 | 472,592 | 471,000 | 494,282 | | (22,775) | | | 6.125 | 1.140 | FA | 12,020 | 35,149 | 07/15/2021 | 02/01/2025 |
| 26884L-AM-1 | EQT CORP | | | 1,2 | 2.C FE | 170,000 | 94.8920 | 161,316 | 170,000 | 170,000 | | | | | 3.125 | 3.125 | MN | 679 | 5,313 | 05/10/2021 | 05/15/2026 |
| 26884L-AN-9 | EQT CORP | | | 1,2 | 2.C FE | 70,000 | 89.2820 | 62,497 | 70,000 | 70,000 | | | | | 3.625 | 3.625 | MN | 324 | 2,538 | 05/10/2021 | 05/15/2031 |
| 26884T-AL-6 | ERAC USA FINANCE LLC | | | 1,2 | 2.A FE | 13,930,957 | 98.6420 | 13,595,827 | 13,783,000 | 13,794,937 | | (18,529) | | | 3.850 | 3.709 | MN | 67,805 | 530,646 | 09/23/2015 | 11/15/2024 |
| 26884T-AP-7 | ERAC USA FINANCE LLC | | | 1,2 | 2.A FE | 19,912,800 | 97.5900 | 19,518,000 | 20,000,000 | 19,981,546 | | 9,530 | | | 3.800 | 3.853 | MN | 126,667 | 760,000 | 11/12/2015 | 11/01/2025 |
| 26884T-AR-3 | ERAC USA FINANCE LLC | | | 1,2 | 2.A FE | 4,219,470 | 95.8980 | 4,315,410 | 4,500,000 | 4,274,087 | | 54,617 | | | 3.300 | 5.178 | JD | 12,375 | 148,500 | 03/22/2023 | 12/01/2026 |
| 26884T-AV-4 | ERAC USA FINANCE LLC | | | 1,2 | 2.A FE | 24,608,395 | 99.5330 | 25,259,485 | 25,378,000 | 24,630,965 | | 22,570 | | | 4.600 | 5.368 | MN | 194,565 | 184,000 | 12/15/2023 | 05/01/2028 |
| 26884T-AX-0 | ERAC USA FINANCE LLC | | | 1,2 | 2.A FE | 17,036,255 | 105.1540 | 17,957,149 | 17,077,000 | 17,037,570 | | 1,314 | | | 5.400 | 5.416 | MN | 153,693 | 461,079 | 07/17/2023 | 05/01/2053 |
| 26885B-AH-3 | EQM MIDSTREAM PARTNERS LP | | | 1,2 | 3.C FE | 691,960 | 102.0670 | 663,436 | 650,000 | 671,215 | | (6,450) | | | 6.500 | 5.300 | JJ | 21,125 | 42,250 | 09/11/2020 | 07/01/2027 |
| 26885B-AL-4 | EQM MIDSTREAM PARTNERS LP | | | 1,2 | 3.C FE | 1,211,632 | 93.3780 | 1,129,874 | 1,210,000 | 1,211,197 | | (156) | | | 4.750 | 4.732 | JJ | 26,502 | 57,475 | 01/21/2021 | 01/15/2031 |
| 26885B-AM-2 | EQM MIDSTREAM PARTNERS LP | | | 1,2 | 3.C FE | 892,000 | 103.2190 | 928,971 | 900,000 | 893,464 | | 1,464 | | | 7.500 | 7.746 | JD | 5,625 | 67,500 | 03/07/2023 | 06/01/2027 |
| 26885B-AN-0 | EQM MIDSTREAM PARTNERS LP | | | 1,2 | 3.C FE | 955,388 | 107.8140 | 1,024,233 | 950,000 | 954,737 | | (610) | | | 7.500 | 7.394 | JD | 5,938 | 71,250 | 12/06/2022 | 06/01/2030 |
| 27409L-AC-7 | EAST OHIO GAS CO | | | 1,2 | 1.F FE | 7,991,501 | 82.9830 | 6,675,982 | 8,045,000 | 8,009,208 | | 5,131 | | | 2.000 | 2.074 | JD | 7,151 | 160,900 | 06/15/2020 | 06/15/2030 |
| 27616#-AG-0 | Easterly Government Properties, LP | | | 1 | 2.B | 5,000,000 | 87.3202 | 4,366,010 | 5,000,000 | 5,000,000 | | | | | 2.620 | 2.620 | AO | 28,019 | 131,000 | 04/15/2021 | 10/14/2028 |
| 277432-AL-4 | EASTMAN CHEMICAL CO | | | 1,2 | 2.B FE | 8,041,598 | 90.9490 | 6,882,111 | 7,567,000 | 8,008,134 | | (17,821) | | | 4.800 | 4.307 | MS | 121,072 | 363,216 | 10/05/2021 | 09/01/2042 |
| 277432-AP-5 | EASTMAN CHEMICAL CO | | | 1,2 | 2.B FE | 4,822,150 | 88.1770 | 4,408,850 | 5,000,000 | 4,842,830 | | 4,279 | | | 4.650 | 4.893 | AO | 49,083 | 232,500 | 10/03/2018 | 10/15/2044 |
| 278062-AJ-3 | EATON CORP | | | 1,2 | 1.G FE | 6,962,060 | 98.5230 | 6,896,610 | 7,000,000 | 6,962,870 | | 602 | | | 4.700 | 4.734 | FA | 116,978 | 329,000 | 08/16/2022 | 08/23/2052 |
| 278865-BD-1 | ECOLAB INC | | | 1,2 | 1.G FE | 3,540,882 | 96.0210 | 3,591,185 | 3,740,000 | 3,646,026 | | 21,777 | | | 3.250 | 3.949 | JD | 10,129 | 121,550 | 10/05/2018 | 12/01/2027 |
| 278865-BF-6 | ECOLAB INC | | | 1,2 | 1.G FE | 4,997,100 | 81.7510 | 4,087,550 | 5,000,000 | 4,997,999 | | 268 | | | 1.300 | 1.306 | JJ | 27,264 | 65,000 | 08/10/2020 | 01/30/2031 |
| 278865-BL-3 | ECOLAB INC | | | 1,2 | 1.G FE | 8,879,632 | 91.9570 | 9,184,665 | 9,988,000 | 8,947,598 | | 67,966 | | | 1.650 | 5.360 | FA | 68,668 | | 10/10/2023 | 02/01/2027 |
| 283677-AW-2 | EL PASO ELECTRIC CO | | | 1 | 2.B FE | 44,859,702 | 101.5340 | 45,063,835 | 44,383,000 | 44,669,056 | | (17,379) | | | 6.000 | 5.921 | MN | 340,270 | 2,662,980 | 06/29/2005 | 05/15/2035 |
| 28470R-AH-5 | CAESARS ENTERTAINMENT INC | | | 1,2 | 4.A FE | 850,631 | 99.9600 | 849,660 | 850,000 | 850,140 | | (200) | | | 6.250 | 6.216 | JJ | 26,563 | 53,125 | 06/24/2020 | 07/01/2025 |
| 28470R-AK-8 | CAESARS ENTERTAINMENT INC | | | 1,2 | 4.C FE | 1,713,512 | 102.4880 | 1,742,296 | 1,700,000 | 1,711,265 | | (2,090) | | | 8.125 | 7.904 | JJ | 69,063 | 105,625 | 03/06/2023 | 07/01/2027 |
| 286857-F#-9 | Elizabethtown Gas Company | | | 1 | 1.F FE | 4,000,000 | 99.4657 | 3,978,629 | 4,000,000 | 4,000,000 | | | | | 5.040 | 5.040 | JD | 16,800 | 108,080 | 05/18/2023 | 06/01/2030 |
| 286857-F*-3 | Elizabethtown Gas Company | | | 1 | 1.F FE | 8,000,000 | 99.3548 | 7,948,381 | 8,000,000 | 8,000,000 | | | | | 4.990 | 4.989 | JD | 33,267 | 214,016 | 05/18/2023 | 06/01/2026 |
| 286857-F@-1 | Elizabethtown Gas Company | | | 1 | 1.F FE | 8,000,000 | 99.7071 | 7,976,566 | 8,000,000 | 8,000,000 | | | | | 4.970 | 4.969 | JD | 33,133 | 213,158 | 05/18/2023 | 06/01/2028 |
| 29082K-AA-3 | EMBECTA CORP | | | 1,2 | 4.A FE | 500,000 | 84.9040 | 424,520 | 500,000 | 500,000 | | | | | 5.000 | 5.000 | FA | 9,444 | 25,000 | 01/27/2022 | 02/15/2030 |
| 29103C-AA-6 | EMRLD BORROWER LP | | | 1,2 | 3.C FE | 2,633,731 | 102.7040 | 2,712,413 | 2,641,000 | 2,633,922 | | 191 | | | 6.625 | 6.671 | JD | 7,776 | 100,120 | 10/13/2023 | 12/15/2030 |
| 29245V-AE-5 | EMPRESA NACIONAL DE TELECOMUNICACIONES S | | C | 1,2 | 2.C FE | 25,052,650 | 79.9620 | 19,990,500 | 25,000,000 | 25,042,802 | | (4,365) | | | 3.050 | 3.026 | MS | 226,632 | 762,500 | 09/10/2021 | 09/14/2032 |
| 292505-AD-6 | OVINTIV INC | | | 1 | 2.C FE | 169,967 | 106.4550 | 193,748 | 182,000 | 171,865 | | 616 | | | 6.500 | 7.261 | FA | 4,469 | 11,830 | 09/22/2020 | 08/15/2034 |
| 292505-AG-9 | OVINTIV INC | | | 1 | 2.C FE | 153,619 | 103.2330 | 170,334 | 165,000 | 154,876 | | 405 | | | 6.500 | 7.200 | FA | 4,469 | 10,725 | 09/22/2020 | 02/01/2038 |
| 29250N-AM-7 | ENBRIDGE INC | | | 1,2 | 2.A FE | 7,835,800 | 98.6170 | 6,903,190 | 7,000,000 | 7,748,103 | | (18,465) | | | 5.500 | 4.722 | JD | 32,083 | 385,000 | 09/25/2018 | 12/01/2046 |
| 29250N-AR-6 | ENBRIDGE INC | | | 1,2 | 2.A FE | 6,605,892 | 96.6020 | 6,273,334 | 6,494,000 | 6,537,131 | | (12,103) | | | 3.700 | 3.486 | JJ | 110,795 | 240,278 | 09/26/2017 | 07/15/2027 |
| 29260F-AE-0 | ENDEAVOR ENERGY RESOURCES LP | | | 1,2 | 3.A FE | 1,582,500 | 100.2810 | 1,504,215 | 1,500,000 | 1,529,887 | | (15,359) | | | 5.750 | 4.668 | JJ | 36,177 | 86,250 | 09/15/2021 | 01/30/2028 |
| 29266M-AE-9 | IBERDROLA INTERNATIONAL BV | | | 1 | 2.A FE | 2,724,084 | 104.9170 | 2,717,350 | 2,590,000 | 2,663,045 | | (5,298) | | | 6.750 | 6.356 | MS | 51,476 | 174,825 | 12/30/2003 | 09/15/2033 |
| 29273R-AP-4 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 9,540,950 | 100.7900 | 8,390,768 | 8,325,000 | 9,386,409 | | (39,428) | | | 6.050 | 4.930 | JD | 41,972 | 503,663 | 09/27/2019 | 06/01/2041 |
| 29273R-BC-2 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 5,144,424 | 113.5980 | 5,517,455 | 4,857,000 | 5,001,584 | | (19,823) | | | 8.250 | 7.592 | MN | 51,201 | 400,703 | 12/13/2013 | 11/15/2029 |
| 29273R-BD-0 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 13,362,657 | 98.4330 | 13,192,975 | 13,403,000 | 13,396,281 | | 5,337 | | | 4.050 | 4.093 | MS | 159,831 | 542,822 | 02/22/2017 | 03/15/2025 |
| 29273R-BF-5 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 5,942,672 | 91.7930 | 5,718,704 | 6,230,000 | 5,972,533 | | 6,301 | | | 5.150 | 5.482 | MS | 94,471 | 320,845 | 09/18/2018 | 03/15/2045 |
| 29273R-BJ-7 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 5,384,550 | 101.1600 | 5,058,000 | 5,000,000 | 5,345,553 | | (8,210) | | | 6.125 | 5.569 | JD | 13,611 | 306,250 | 08/06/2018 | 12/15/2045 |

# 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 Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 29273R-BK-4 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 12,100,459 | 97.1980 | 11,684,172 | 12,021,000 | 12,055,543 | | (10,273) | | | 4.200 | 4.100 | AO | 106,586 | 504,882 | 04/16/2019 | 04/15/2027 |
| 29273V-AP-5 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 19,994,800 | 102.2290 | 20,445,800 | 20,000,000 | 19,998,483 | | 3,421 | | | 5.550 | 5.552 | FA | 419,333 | 743,083 | 12/05/2022 | 02/15/2028 |
| 29278D-AA-3 | ENEL CHILE SA | | C | 1,2 | 2.B FE | 2,964,720 | 98.4310 | 2,952,930 | 3,000,000 | 2,982,148 | | 3,501 | | | 4.875 | 5.026 | JD | 7,719 | 146,250 | 06/07/2018 | 06/12/2028 |
| 29278N-AD-5 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 22,079,832 | 100.4630 | 22,016,466 | 21,915,000 | 22,052,745 | | (6,577) | | | 5.800 | 5.732 | JD | 56,492 | 1,271,070 | 04/01/2019 | 06/15/2038 |
| 29278N-AH-6 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 5,000,236 | 99.5890 | 4,997,376 | 5,018,000 | 5,016,926 | | 3,650 | | | 4.500 | 4.576 | AO | 47,671 | 225,810 | 01/08/2019 | 04/15/2024 |
| 29278N-AM-5 | ENERGY TRANSFER LP | | | 1 | 2.C FE | 474,375 | 99.9750 | 499,875 | 500,000 | 499,840 | | 4,135 | | | 5.875 | 6.746 | JJ | 13,545 | 29,375 | 06/21/2016 | 01/15/2024 |
| 29278N-AP-8 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 2,997,720 | 96.9760 | 2,909,280 | 3,000,000 | 2,999,358 | | 452 | | | 2.900 | 2.916 | MN | 11,117 | 87,000 | 01/07/2020 | 05/15/2025 |
| 29336T-AD-2 | ENLINK MIDSTREAM LLC | | | 1,2 | 3.A FE | 3,485,000 | 102.0610 | 3,572,135 | 3,500,000 | 3,486,312 | | 1,312 | | | 6.500 | 6.573 | MS | 75,833 | 179,111 | 03/30/2023 | 09/01/2030 |
| 29336U-AD-9 | ENLINK MIDSTREAM PARTNERS LP | | | 1,2 | 3.A FE | 178,585 | 83.0550 | 193,518 | 233,000 | 182,196 | | 1,008 | | | 5.050 | 7.042 | AO | 2,942 | 11,767 | 03/02/2020 | 04/01/2045 |
| 29336U-AE-7 | ENLINK MIDSTREAM PARTNERS LP | | | 1,2 | 3.A FE | 1,039,750 | 97.9070 | 1,076,977 | 1,100,000 | 1,080,373 | | 12,989 | | | 4.150 | 5.478 | JD | 3,804 | 45,650 | 05/18/2022 | 06/01/2025 |
| 29336U-AF-4 | ENLINK MIDSTREAM PARTNERS LP | | | 1,2 | 3.A FE | 368,800 | 98.4300 | 393,720 | 400,000 | 388,011 | | 4,241 | | | 4.850 | 6.144 | JJ | 8,946 | 19,400 | 11/26/2018 | 07/15/2026 |
| 29362U-AC-8 | ENTEGRIS INC | | | 1,2 | 3.B FE | 1,261,250 | 95.1710 | 1,237,223 | 1,300,000 | 1,270,479 | | 5,878 | | | 4.375 | 4.960 | AO | 12,007 | 56,875 | 05/26/2022 | 04/15/2028 |
| 29362U-AD-6 | ENTEGRIS INC | | | 1,2 | 3.B FE | 925,000 | 90.2780 | 835,072 | 925,000 | 925,000 | | | | | 3.625 | 3.624 | MN | 5,589 | 33,531 | 04/16/2021 | 05/01/2029 |
| 29364W-AW-8 | ENTERGY LOUISIANA LLC | | | 1,2 | 1.F FE | 10,913,906 | 93.9570 | 11,054,981 | 11,766,000 | 11,002,655 | | 88,749 | | | 3.250 | 4.963 | AO | 95,599 | 191,198 | 06/09/2023 | 04/01/2028 |
| 29364W-AZ-1 | ENTERGY LOUISIANA LLC | | | 1,2 | 1.F FE | 7,330,559 | 94.4490 | 7,609,756 | 8,057,000 | 7,497,625 | | 135,166 | | | 3.120 | 5.227 | MS | 83,793 | 251,378 | 10/11/2022 | 09/01/2027 |
| 29364W-BA-5 | ENTERGY LOUISIANA LLC | | | 1,2 | 1.F FE | 6,681,764 | 93.3160 | 6,925,914 | 7,422,000 | 6,709,052 | | 27,288 | | | 4.000 | 5.334 | MS | 87,415 | 148,440 | 08/07/2023 | 03/15/2033 |
| 29364W-BC-1 | ENTERGY LOUISIANA LLC | | | 1,2 | 1.F FE | 8,496,400 | 84.9920 | 8,499,200 | 10,000,000 | 8,497,518 | | 1,118 | | | 4.200 | 5.262 | AO | 105,000 | | 12/14/2023 | 04/01/2050 |
| 29364W-BL-1 | ENTERGY LOUISIANA LLC | | | 1,2 | 1.F FE | 4,972,850 | 91.9890 | 4,599,450 | 5,000,000 | 4,973,598 | | 486 | | | 4.750 | 4.784 | MS | 69,931 | 251,354 | 08/18/2022 | 09/15/2052 |
| 29366M-AE-8 | ENTERGY ARKANSAS LLC | | | 1,2 | 1.F FE | 11,905,831 | 102.6610 | 12,291,602 | 11,973,000 | 11,908,210 | | 2,379 | | | 5.300 | 5.372 | MS | 236,201 | | 08/14/2023 | 09/15/2033 |
| 29379V-BA-0 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 1.G FE | 12,542,464 | 96.2190 | 11,275,905 | 11,719,000 | 12,420,763 | | (22,013) | | | 4.850 | 4.392 | MS | 167,354 | 568,372 | 04/02/2018 | 03/15/2044 |
| 29379V-BC-6 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 1.G FE | 3,919,460 | 98.5020 | 3,479,091 | 3,532,000 | 3,864,120 | | (9,730) | | | 5.100 | 4.402 | FA | 68,050 | 180,132 | 07/25/2017 | 02/15/2045 |
| 29379V-BE-2 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 1.G FE | 19,880,518 | 98.6830 | 18,869,176 | 19,121,000 | 19,223,311 | | (113,254) | | | 3.750 | 3.127 | FA | 270,881 | 717,038 | 10/04/2017 | 02/15/2025 |
| 29379V-BJ-1 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 1.G FE | 10,459,400 | 95.5690 | 9,556,900 | 10,000,000 | 10,397,451 | | (10,352) | | | 4.900 | 4.610 | MN | 62,611 | 490,000 | 01/10/2017 | 05/15/2046 |
| 29379V-BL-6 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 1.G FE | 4,158,508 | 98.4650 | 3,895,275 | 3,956,000 | 4,026,557 | | (23,005) | | | 3.950 | 3.295 | FA | 59,032 | 156,262 | 09/27/2017 | 02/15/2027 |
| 29379V-BT-9 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 1.G FE | 13,966,960 | 98.8900 | 13,844,600 | 14,000,000 | 13,982,540 | | 3,226 | | | 4.150 | 4.179 | AO | 121,042 | 581,000 | 10/03/2018 | 10/16/2028 |
| 29444U-BD-7 | EQUINIX INC | | | 1,2 | 2.B FE | 12,626,030 | 95.1350 | 12,690,058 | 13,339,000 | 12,629,852 | | 3,822 | | | 2.900 | 4.902 | MN | 46,205 | | 12/21/2023 | 11/18/2026 |
| 29444U-BE-5 | EQUINIX INC | | | 1,2 | 2.B FE | 20,572,526 | 91.9760 | 17,894,851 | 19,456,000 | 20,250,760 | | (131,905) | | | 3.200 | 2.413 | MN | 74,365 | 622,592 | 02/15/2022 | 11/18/2029 |
| 29444U-BL-9 | EQUINIX INC | | | 1,2 | 2.B FE | 18,256,260 | 87.8860 | 19,355,134 | 22,023,000 | 18,954,428 | | 636,428 | | | 1.550 | 5.289 | MS | 100,511 | 341,357 | 12/15/2022 | 03/15/2028 |
| 29444U-BR-6 | EQUINIX INC | | | 1,2 | 2.B FE | 9,214,600 | 89.3620 | 8,936,200 | 10,000,000 | 9,264,671 | | 44,167 | | | 2.000 | 3.785 | MN | 25,556 | 150,000 | 09/19/2023 | 05/15/2028 |
| 29444U-BS-4 | EQUINIX INC | | | 1,2 | 2.B FE | 14,927,700 | 85.0410 | 12,756,150 | 15,000,000 | 14,944,935 | | 6,704 | | | 2.500 | 2.555 | MN | 47,917 | 375,000 | 05/03/2021 | 05/15/2031 |
| 29444U-BU-9 | EQUINIX INC | | | 1,2 | 2.B FE | 4,973,700 | 92.8760 | 4,643,800 | 5,000,000 | 4,977,673 | | 2,233 | | | 3.900 | 3.964 | AO | 41,167 | 195,000 | 03/31/2022 | 04/15/2032 |
| 294549-AE-0 | EQT CORP | | | | 2.C FE | 4,980,050 | 105.0560 | 5,252,800 | 5,000,000 | 4,996,582 | | 1,175 | | | 7.750 | 7.780 | JJ | 178,681 | 387,500 | 07/23/1996 | 07/15/2026 |
| 30040W-AB-4 | EVERSOURCE ENERGY | | | 1,2 | 2.A FE | 11,251,628 | 96.0320 | 10,803,600 | 11,250,000 | 11,250,119 | | (290) | | | 3.350 | 3.347 | MS | 110,969 | 376,875 | 03/16/2016 | 03/15/2026 |
| 30040W-AP-3 | EVERSOURCE ENERGY | | | 1,2 | 2.A FE | 6,985,790 | 88.6320 | 6,204,240 | 7,000,000 | 6,988,221 | | 1,284 | | | 3.375 | 3.399 | MS | 78,750 | 236,250 | 02/22/2022 | 03/01/2032 |
| 30040W-AV-0 | EVERSOURCE ENERGY | | | 1 | 2.A FE | 14,991,150 | 99.4930 | 14,923,950 | 15,000,000 | 14,993,006 | | 1,856 | | | 4.750 | 4.771 | MN | 91,042 | 364,167 | 05/08/2023 | 05/15/2026 |
| 30161N-AN-1 | EXELON CORP | | | 1,2 | 2.B FE | 10,446,700 | 98.3220 | 9,832,200 | 10,000,000 | 10,081,264 | | (64,839) | | | 3.950 | 3.259 | JD | 17,556 | 395,000 | 11/17/2017 | 06/15/2025 |
| 30161N-AX-9 | EXELON CORP | | | 1,2 | 2.B FE | 3,285,415 | 95.5560 | 3,344,460 | 3,500,000 | 3,301,064 | | 15,649 | | | 4.050 | 5.119 | AO | 29,925 | 70,875 | 05/31/2023 | 04/15/2030 |
| 30225V-A#-4 | EXTRA SPACE STORAGE LP | | | 1 | 2.A FE | 8,000,000 | 91.1824 | 7,294,591 | 8,000,000 | 8,000,000 | | | | | 3.470 | 3.470 | AO | 63,231 | 277,600 | 08/02/2019 | 10/09/2029 |
| 30258H-C*-7 | FNBM, LLC | | | 1 | 1.F PL | 30,000,000 | 100.6850 | 30,205,500 | 30,000,000 | 30,000,000 | | | | | 6.230 | 6.226 | MON | 36,342 | 633,383 | 08/01/2023 | 08/01/2028 |
| 302635-AM-9 | FS KKR CAPITAL CORP | | | 1,2 | 2.C FE | 4,965,950 | 106.0630 | 5,303,150 | 5,000,000 | 4,966,793 | | 843 | | | 7.875 | 8.032 | JJ | 43,750 | | 11/16/2023 | 01/15/2029 |
| 30288*-AC-4 | FREEPORT LNG | | | | 2.B FE | 25,485,000 | 89.7285 | 22,867,297 | 25,485,000 | 25,485,000 | | | | | 4.280 | 4.280 | JD | 563,175 | 1,090,758 | 01/03/2018 | 06/30/2038 |
| 30288*-AE-0 | FLNG LIQUEFACTION 2, LLC | | | 1 | 2.B FE | 25,878,000 | 89.3748 | 23,128,403 | 25,878,000 | 25,878,000 | | | | | 4.390 | 4.390 | JD | 584,808 | 1,136,044 | 05/08/2019 | 12/31/2038 |
| 30306V-A@-8 | FLNG LIQUEFACTION 3, LLC | | | 1 | 2.C FE | 17,220,000 | 86.7465 | 14,937,755 | 17,220,000 | 17,220,000 | | | | | 4.360 | 4.360 | JD | 386,725 | 750,792 | 07/24/2019 | 06/30/2039 |
| 303250-AF-1 | FAIR ISAAC CORP | | | 1,2 | 3.B FE | 712,500 | 94.6210 | 709,658 | 750,000 | 721,651 | | 5,491 | | | 4.000 | 4.949 | JD | 1,333 | 30,000 | 04/21/2022 | 06/15/2028 |
| 311900-B*-4 | Fastenal Co. | | | 1 | 1.F | 13,200,000 | 96.8349 | 12,782,210 | 13,200,000 | 13,200,000 | | | | | 2.660 | 2.660 | JAJO | 69,249 | 351,120 | 04/22/2020 | 05/15/2025 |

# 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 Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 313309-AP-1 | FEDEX CORP | | | | 2.B FE | 20,626,994 | 124.6670 | 25,862,169 | 20,745,000 | 20,631,956 | | (23) | | | 7.600 | 7.642 | JJ | 788,310 | 1,576,620 | 05/12/2003 | 07/01/2097 |
| 31428X-AT-3 | FEDEX CORP | | | 1 | 2.B FE | 1,425,680 | 83.2510 | 1,107,238 | 1,330,000 | 1,419,164 | | (3,398) | | | 3.875 | 3.386 | FA | 21,474 | 51,538 | 01/13/2022 | 08/01/2042 |
| 31428X-AU-0 | FEDEX CORP | | | 1 | 2.B FE | 3,597,100 | 84.9610 | 4,248,050 | 5,000,000 | 3,603,626 | | 6,526 | | | 4.100 | 6.701 | AO | 43,278 | | 10/25/2023 | 04/15/2043 |
| 31428X-AW-6 | FEDEX CORP | | | 1 | 2.B FE | 8,276,991 | 96.6100 | 6,093,193 | 6,307,000 | 8,131,860 | | (64,549) | | | 5.100 | 3.143 | JJ | 148,320 | 321,657 | 09/10/2021 | 01/15/2044 |
| 31428X-BB-1 | FEDEX CORP | | | 1 | 2.B FE | 1,958,356 | 84.3460 | 1,942,488 | 2,303,000 | 1,970,845 | | 8,476 | | | 4.100 | 5.238 | FA | 39,343 | 94,423 | 07/05/2022 | 02/01/2045 |
| 31428X-BE-5 | FEDEX CORP | | | 1,2 | 2.B FE | 23,603,585 | 92.1610 | 17,941,903 | 19,468,000 | 23,302,690 | | (127,516) | | | 4.750 | 3.418 | MN | 118,160 | 877,230 | 06/27/2023 | 11/15/2045 |
| 31428X-BN-5 | FEDEX CORP | | | 1,2 | 2.B FE | 15,188,625 | 87.1760 | 10,897,000 | 12,500,000 | 15,016,982 | | (75,774) | | | 4.400 | 3.146 | JJ | 253,611 | 550,000 | 09/02/2021 | 01/15/2047 |
| 31428X-BQ-8 | FEDEX CORP | | | 1,2 | 2.B FE | 5,678,691 | 83.3590 | 6,386,967 | 7,662,000 | 5,721,961 | | 35,079 | | | 4.050 | 6.061 | FA | 117,229 | 310,311 | 10/05/2022 | 02/15/2048 |
| 31428X-BS-4 | FEDEX CORP | | | 1,2 | 2.B FE | 9,523,000 | 94.9080 | 9,490,800 | 10,000,000 | 9,532,022 | | 9,022 | | | 4.950 | 5.291 | AO | 101,750 | 495,000 | 02/01/2023 | 10/17/2048 |
| 31428X-CA-2 | FEDEX CORP | | | 1,2 | 2.B FE | 5,075,300 | 99.8120 | 4,990,600 | 5,000,000 | 5,073,909 | | (1,344) | | | 5.250 | 5.146 | MN | 33,542 | 262,500 | 08/22/2022 | 05/15/2050 |
| 31428X-CE-4 | FEDEX CORP | | | 1,2 | 2.B FE | 5,888,158 | 77.4040 | 5,801,430 | 7,495,000 | 5,967,744 | | 53,850 | | | 3.250 | 5.019 | MN | 31,125 | 243,588 | 08/01/2022 | 05/15/2041 |
| 31556T-AA-7 | FERTITTA ENTERTAINMENT LLC (NEVADA) | | | 1,2 | 4.B FE | 1,145,000 | 90.8890 | 1,136,113 | 1,250,000 | 1,159,070 | | 14,070 | | | 4.625 | 6.296 | JJ | 26,658 | 57,813 | 01/05/2023 | 01/15/2029 |
| 31556T-AC-3 | FERTITTA ENTERTAINMENT LLC (NEVADA) | | | 1,2 | 5.B FE | 500,000 | 87.7850 | 438,925 | 500,000 | 500,000 | | | | | 6.750 | 6.736 | JJ | 15,563 | 33,750 | 01/12/2022 | 01/15/2030 |
| 31620M-AY-2 | FIDELITY NATIONAL INFORMATION SERVICES I | | | 1,2 | 2.B FE | 29,035,337 | 96.1910 | 27,845,371 | 28,948,000 | 28,991,148 | | (9,300) | | | 4.250 | 4.211 | MN | 157,204 | 1,230,290 | 09/17/2018 | 05/15/2028 |
| 31620M-BS-4 | FIDELITY NATIONAL INFORMATION SERVICES I | | | 1,2 | 2.B FE | 6,289,540 | 89.1720 | 6,655,798 | 7,464,000 | 6,350,582 | | 61,042 | | | 1.650 | 5.728 | MS | 41,052 | | 09/27/2023 | 03/01/2028 |
| 31620M-BT-2 | FIDELITY NATIONAL INFORMATION SERVICES I | | | 1,2 | 2.B FE | 8,908,334 | 84.5360 | 7,577,807 | 8,964,000 | 8,922,825 | | 5,215 | | | 2.250 | 2.320 | MS | 67,230 | 201,690 | 02/23/2021 | 03/01/2031 |
| 31620M-BW-5 | FIDELITY NATIONAL INFORMATION SERVICES I | | | 1,2 | 2.B FE | 15,039,290 | 100.0250 | 15,149,787 | 15,146,000 | 15,060,169 | | 20,879 | | | 4.700 | 4.876 | JJ | 328,247 | 593,542 | 01/31/2023 | 07/15/2027 |
| 31677Q-BR-9 | FIFTH THIRD BANK NA (OHIO) | | | 1,2 | 1.G FE | 12,491,125 | 92.2680 | 11,533,500 | 12,500,000 | 12,495,562 | | 1,374 | | | 2.250 | 2.262 | FA | 117,188 | 281,250 | 01/28/2020 | 02/01/2027 |
| 31944T-AA-8 | FIRSTCASH INC | | | 1,2 | 3.B FE | 500,000 | 95.7480 | 478,740 | 500,000 | 500,000 | | | | | 5.625 | 5.624 | JJ | 14,063 | 28,125 | 12/09/2021 | 01/01/2030 |
| 32055R-A@-6 | FIRST INDUSTRIAL LP | | | 1 | 2.B FE | 3,000,000 | 96.2071 | 2,886,213 | 3,000,000 | 3,000,000 | | | | | 4.300 | 4.299 | AO | 25,442 | 129,000 | 01/27/2017 | 04/20/2027 |
| 32055R-B#-3 | FIRST INDUSTRIAL, L.P. | | | 1 | 2.B FE | 6,100,000 | 92.5580 | 5,646,037 | 6,100,000 | 6,100,000 | | | | | 3.970 | 3.970 | JJ | 106,286 | 242,170 | 04/23/2019 | 07/23/2029 |
| 32055R-C*-6 | First Industrial LP | | | 1 | 2.B | 2,100,000 | 84.1792 | 1,767,763 | 2,100,000 | 2,100,000 | | | | | 2.740 | 2.740 | MS | 16,623 | 57,540 | 06/17/2020 | 09/17/2030 |
| 32055R-C@-4 | First Industrial LP | | | 1 | 2.B | 6,700,000 | 81.5623 | 5,464,677 | 6,700,000 | 6,700,000 | | | | | 2.840 | 2.840 | MS | 54,970 | 190,280 | 06/17/2020 | 09/17/2032 |
| 337120-AA-7 | FIRST STUDENT BIDCO INC | | | 1,2 | 4.A FE | 1,649,158 | 86.9500 | 1,542,493 | 1,774,000 | 1,664,927 | | 15,404 | | | 4.000 | 5.240 | JJ | 29,764 | 70,960 | 01/03/2023 | 07/31/2029 |
| 33767B-AA-7 | FIRSTENERGY TRANSMISSION LLC | | | 1,2 | 2.C FE | 4,443,850 | 96.8120 | 4,840,600 | 5,000,000 | 4,448,759 | | 4,909 | | | 5.450 | 6.424 | JJ | 125,653 | | 08/22/2023 | 07/15/2044 |
| 33767B-AB-5 | FIRSTENERGY TRANSMISSION LLC | | | 1,2 | 2.C FE | 32,075,637 | 98.1430 | 31,307,617 | 31,900,000 | 31,917,774 | | (19,987) | | | 4.350 | 4.283 | JJ | 639,861 | 1,387,650 | 05/20/2014 | 01/15/2025 |
| 33767B-AC-3 | FIRSTENERGY TRANSMISSION LLC | | | 1,2 | 2.C FE | 7,176,524 | 86.5580 | 7,479,477 | 8,641,000 | 7,191,891 | | 15,367 | | | 4.550 | 5.826 | AO | 98,291 | 196,583 | 06/06/2023 | 04/01/2049 |
| 33767D-AB-1 | FIRSTCASH INC | | | 1,2 | 3.B FE | 890,880 | 93.3850 | 817,119 | 875,000 | 885,414 | | (2,791) | | | 4.625 | 3.920 | MS | 13,490 | 40,469 | 01/28/2021 | 09/01/2028 |
| 337738-AR-9 | FISERV INC | | | 1,2 | 2.B FE | 12,784,640 | 97.8930 | 11,698,214 | 11,950,000 | 12,305,016 | | (138,586) | | | 4.200 | 3.375 | AO | 125,475 | 291,900 | 10/24/2023 | 10/01/2028 |
| 337738-AS-7 | FISERV INC | | | 1,2 | 2.B FE | 8,507,291 | 98.4750 | 8,321,138 | 8,450,000 | 8,455,141 | | (12,139) | | | 2.750 | 2.602 | JJ | 116,188 | 232,375 | 06/20/2019 | 07/01/2024 |
| 337738-AT-5 | FISERV INC | | | 1,2 | 2.B FE | 3,499,755 | 96.2550 | 3,368,925 | 3,500,000 | 3,499,913 | | 33 | | | 3.200 | 3.201 | JJ | 56,000 | 112,000 | 06/10/2019 | 07/01/2026 |
| 337738-AU-2 | FISERV INC | | | 1,2 | 2.B FE | 11,941,548 | 94.1830 | 10,777,361 | 11,443,000 | 11,765,634 | | (58,380) | | | 3.500 | 2.898 | JJ | 200,253 | 400,505 | 03/25/2022 | 07/01/2029 |
| 337738-AV-0 | FISERV INC | | | 1,2 | 2.B FE | 5,921,716 | 88.3490 | 4,287,577 | 4,853,000 | 5,860,993 | | (26,066) | | | 4.400 | 3.188 | JJ | 106,766 | 213,532 | 09/13/2021 | 07/01/2049 |
| 337738-BB-3 | FISERV INC | | | 1,2 | 2.B FE | 9,084,744 | 92.6150 | 8,339,055 | 9,004,000 | 9,043,688 | | (11,738) | | | 2.250 | 2.108 | JD | 16,883 | 202,590 | 05/27/2020 | 06/01/2027 |
| 337738-BC-1 | FISERV INC | | | 1,2 | 2.B FE | 3,420,685 | 88.1000 | 2,968,970 | 3,370,000 | 3,406,072 | | (5,343) | | | 2.650 | 2.462 | JD | 7,442 | 89,305 | 03/09/2021 | 06/01/2030 |
| 337738-BD-9 | FISERV INC | | | 1,2 | 2.B FE | 9,987,000 | 103.0730 | 10,307,300 | 10,000,000 | 9,988,932 | | 1,932 | | | 5.450 | 5.480 | MS | 180,153 | 272,500 | 02/27/2023 | 03/02/2028 |
| 337738-BG-2 | FISERV INC | | | 1,2 | 2.B FE | 5,089,475 | 102.9450 | 5,272,843 | 5,122,000 | 5,091,245 | | 1,769 | | | 5.375 | 5.523 | FA | 99,417 | | 09/20/2023 | 08/21/2028 |
| 337932-AH-0 | FIRSTENERGY CORP | | | 1,2 | 3.A FE | 6,453,883 | 96.1420 | 5,533,934 | 5,756,000 | 6,103,486 | | (110,719) | | | 4.150 | 2.234 | JJ | 110,147 | 246,069 | 01/19/2022 | 07/15/2027 |
| 337932-AL-1 | FIRSTENERGY CORP | | | 1,2 | 3.A FE | 4,996,450 | 86.8790 | 4,343,950 | 5,000,000 | 4,997,759 | | 330 | | | 2.650 | 2.658 | MS | 44,167 | 132,500 | 02/18/2020 | 03/01/2030 |
| 340711-AG-5 | FLORIDA GAS TRANSMISSION COMPANY LLC | | | | 2.B FE | 933,125 | 101.8260 | 916,434 | 900,000 | 904,160 | | (6,500) | | | 9.190 | 8.575 | MN | 13,785 | 82,710 | 02/10/2003 | 11/01/2024 |
| 340711-AW-0 | FLORIDA GAS TRANSMISSION COMPANY LLC | | | 1,2 | 2.B FE | 80,043,019 | 98.3090 | 75,927,973 | 77,234,000 | 77,767,347 | | (397,897) | | | 4.350 | 3.796 | JJ | 1,549,185 | 3,359,679 | 09/26/2018 | 07/15/2025 |
| 340711-BA-7 | FLORIDA GAS TRANSMISSION COMPANY LLC | | | 1,2 | 2.B FE | 3,747,000 | 82.0090 | 3,075,338 | 3,750,000 | 3,747,620 | | 277 | | | 2.300 | 2.309 | AO | 21,563 | 86,250 | 09/15/2021 | 10/01/2031 |
| 34107#-AA-5 | FLORIDA PIPELINE FUNDING LLC | | | 1 | 3.A PL | 8,000,000 | 93.3752 | 7,470,016 | 8,000,000 | 8,000,000 | | | | | 4.700 | 4.700 | FA | 142,044 | 376,000 | 06/29/2021 | 05/01/2028 |
| 34107@-AA-7 | FLORIDA PIPELINE HOLDINGS, LLC | | | 1 | 2.B PL | 17,547,206 | 85.0057 | 14,916,126 | 17,547,206 | 17,547,206 | | | | | 2.920 | 2.920 | FA | 193,565 | 512,378 | 06/29/2021 | 08/15/2038 |
| 341081-FD-4 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.E FE | 7,980,160 | 102.0680 | 8,165,440 | 8,000,000 | 7,985,315 | | 520 | | | 5.250 | 5.266 | FA | 175,000 | 420,000 | 12/06/2010 | 02/01/2041 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 341081-FG-7 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.E FE | 4,910,868 | 88.6410 | 4,077,486 | 4,600,000 | 4,846,052 | | (9,592) | | | 4.050 | 3.641 | JD | 15,525 | 186,300 | 05/23/2016 | 06/01/2042 |
| 341081-FH-5 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.E FE | 2,947,318 | 87.4920 | 2,465,525 | 2,818,000 | 2,924,840 | | (4,053) | | | 3.800 | 3.519 | JD | 4,759 | 107,084 | 12/08/2017 | 12/15/2042 |
| 341081-FL-6 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.D FE | 3,998,423 | 87.4910 | 3,398,150 | 3,884,000 | 3,980,010 | | (3,073) | | | 4.050 | 3.873 | AO | 39,326 | 157,302 | 04/04/2017 | 10/01/2044 |
| 341081-FM-4 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.D FE | 9,878,709 | 97.2700 | 9,860,260 | 10,137,000 | 10,061,996 | | 37,205 | | | 3.125 | 3.528 | JD | 26,398 | 316,781 | 09/13/2018 | 12/01/2025 |
| 341081-FR-3 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.D FE | 2,997,330 | 87.4000 | 2,622,000 | 3,000,000 | 2,997,825 | | 51 | | | 4.125 | 4.130 | JD | 10,313 | 123,750 | 05/03/2018 | 06/01/2048 |
| 341081-FU-6 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.D FE | 2,898,463 | 85.6000 | 2,482,400 | 2,900,000 | 2,898,620 | | 31 | | | 3.990 | 3.993 | MS | 38,570 | 115,710 | 02/21/2019 | 03/01/2049 |
| 341081-FZ-5 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.D FE | 4,994,900 | 97.6280 | 4,881,400 | 5,000,000 | 4,998,664 | | 1,035 | | | 2.850 | 2.872 | AO | 35,625 | 142,500 | 03/24/2020 | 04/01/2025 |
| 341081-GG-6 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.D FE | 6,528,400 | 85.9420 | 6,875,360 | 8,000,000 | 6,570,624 | | 42,224 | | | 2.450 | 5.182 | FA | 80,578 | | 09/12/2023 | 02/03/2032 |
| 341081-GK-7 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.D FE | 18,364,591 | 102.2600 | 18,896,625 | 18,479,000 | 18,371,544 | | 6,953 | | | 5.050 | 5.204 | AO | 233,297 | 291,778 | 10/10/2023 | 04/01/2028 |
| 341081-GP-6 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.D FE | 10,995,490 | 100.9020 | 11,099,220 | 11,000,000 | 10,995,792 | | 302 | | | 4.625 | 4.632 | MN | 65,007 | 250,135 | 05/15/2023 | 05/15/2030 |
| 344849-AA-2 | FOOT LOCKER INC | | | 1,2 | 3.C FE | 500,000 | 83.4610 | 417,305 | 500,000 | 500,000 | | | | | 4.000 | 4.000 | AO | 5,000 | 20,000 | 09/29/2021 | 10/01/2029 |
| 34490@-AB-0 | National Football League Trust U.S. XI | | | 1 | 1.F FE | 11,400,000 | 96.3480 | 10,983,674 | 11,400,000 | 11,400,000 | | | | | 2.680 | 2.718 | OCT | 74,683 | 309,763 | 07/17/2020 | 10/05/2025 |
| 34490@-AG-9 | National Football League Trust U.S. XI | | | 1 | 1.F FE | 4,800,000 | 96.3488 | 4,624,741 | 4,800,000 | 4,800,000 | | | | | 2.680 | 2.718 | OCT | 31,445 | 130,427 | 07/17/2020 | 10/05/2025 |
| 34501*-AA-1 | Football Club Term Notes 2023-XV Trust | | | 1 | 1.F FE | 10,000,000 | 103.1342 | 10,313,424 | 10,000,000 | 10,000,000 | | | | | 5.390 | 5.470 | OCT | 131,756 | 285,969 | 03/28/2023 | 10/05/2028 |
| 34501*-AB-9 | Football Club Term Notes 2023-XV Trust | | | 1 | 1.F FE | 10,000,000 | 103.5173 | 10,351,725 | 10,000,000 | 10,000,000 | | | | | 5.370 | 5.449 | OCT | 131,267 | 284,908 | 03/28/2023 | 10/05/2029 |
| 34501*-AE-3 | Football Club Term Notes 2023-XV Trust | | | 1 | 1.F FE | 10,000,000 | 106.8519 | 10,685,190 | 10,000,000 | 10,000,000 | | | | | 5.670 | 5.753 | OCT | 138,600 | 300,825 | 03/28/2023 | 10/05/2038 |
| 34501*-AF-0 | Football Club Term Notes 2023-XV Trust | | | 1 | 1.F FE | 10,000,000 | 106.4852 | 10,648,520 | 10,000,000 | 10,000,000 | | | | | 5.720 | 5.804 | OCT | 139,822 | 303,478 | 03/28/2023 | 10/05/2043 |
| 345370-BY-5 | FORD MOTOR CO | | | | 3.A FE | 1,503,125 | 105.2480 | 1,315,600 | 1,250,000 | 1,423,478 | | (33,057) | | | 6.625 | 3.432 | AO | 20,703 | 82,813 | 07/09/2021 | 10/01/2028 |
| 345370-DA-5 | FORD MOTOR CO | | | 1,2 | 3.A FE | 1,000,000 | 83.1940 | 831,940 | 1,000,000 | 1,000,000 | | | | | 3.250 | 3.250 | FA | 12,549 | 32,500 | 11/08/2021 | 02/12/2032 |
| 345370-DB-3 | FORD MOTOR CO | | | 1,2 | 2.C FE | 1,000,000 | 100.8910 | 1,008,910 | 1,000,000 | 1,000,000 | | | | | 6.100 | 6.099 | FA | 22,367 | 61,000 | 08/16/2022 | 08/19/2032 |
| 345397-A6-0 | FORD MOTOR CREDIT COMPANY LLC | | | 1,2 | 2.C FE | 1,381,250 | 98.7960 | 1,234,950 | 1,250,000 | 1,298,325 | | (34,255) | | | 5.125 | 2.251 | JD | 2,669 | 64,063 | 07/14/2021 | 06/16/2025 |
| 345397-B7-7 | FORD MOTOR CREDIT COMPANY LLC | | | 1,2 | 2.C FE | 2,430,000 | 92.6400 | 2,316,000 | 2,500,000 | 2,453,662 | | 15,784 | | | 2.700 | 3.426 | FA | 26,438 | 67,500 | 06/21/2022 | 08/10/2026 |
| 345397-C2-7 | FORD MOTOR CREDIT COMPANY LLC | | | 1,2 | 2.C FE | 999,870 | 97.6320 | 976,320 | 1,000,000 | 1,000,075 | | (20) | | | 4.950 | 4.948 | MN | 4,538 | 49,500 | 03/23/2022 | 05/28/2027 |
| 345397-C3-5 | FORD MOTOR CREDIT COMPANY LLC | | | 1,2 | 2.C FE | 1,000,000 | 105.3620 | 1,053,620 | 1,000,000 | 1,000,000 | | | | | 7.350 | 7.350 | MN | 11,638 | 73,500 | 11/01/2022 | 11/04/2027 |
| 345397-C6-8 | FORD MOTOR CREDIT COMPANY LLC | | | 1,2 | 2.C FE | 998,770 | 107.2710 | 1,072,710 | 1,000,000 | 998,775 | | 5 | | | 7.350 | 7.375 | MS | 23,479 | 49,000 | 01/03/2023 | 03/06/2030 |
| 345397-C9-2 | FORD MOTOR CREDIT COMPANY LLC | | | 1,2 | 2.C FE | 998,750 | 104.4580 | 1,044,580 | 1,000,000 | 999,022 | | 272 | | | 6.800 | 6.826 | MN | 9,256 | 40,800 | 04/04/2023 | 05/12/2028 |
| 34959J-AG-3 | FORTIVE CORP | | | 1,2 | 2.B FE | 56,572,411 | 96.0970 | 53,838,344 | 56,025,000 | 56,176,254 | | (65,544) | | | 3.150 | 3.022 | JD | 78,435 | 1,764,788 | 06/20/2017 | 06/15/2026 |
| 35671D-CH-6 | FREEPORT-MCMORAN INC | | | 1,2 | 2.C FE | 2,756,250 | 97.7600 | 2,444,000 | 2,500,000 | 2,637,617 | | (48,787) | | | 4.625 | 2.499 | FA | 48,177 | 115,625 | 07/07/2021 | 08/01/2030 |
| 35906A-BE-7 | FRONTIER COMMUNICATIONS HOLDINGS LLC | | | 1,2 | 4.B FE | 1,168,750 | 96.5200 | 1,206,500 | 1,250,000 | 1,188,913 | | 13,515 | | | 5.875 | 7.378 | AO | 15,503 | 73,438 | 09/07/2022 | 10/15/2027 |
| 35906A-BF-4 | FRONTIER COMMUNICATIONS HOLDINGS LLC | | | 1,2 | 4.B FE | 684,375 | 92.3950 | 692,963 | 750,000 | 698,558 | | 9,883 | | | 5.000 | 6.857 | MN | 6,250 | 37,500 | 07/19/2022 | 05/01/2028 |
| 35908M-AD-2 | FRONTIER COMMUNICATIONS HOLDINGS LLC | | | 1,2 | 4.B FE | 959,351 | 102.9350 | 1,003,616 | 975,000 | 960,701 | | 1,350 | | | 8.750 | 9.057 | MN | 10,901 | 85,313 | 03/28/2023 | 05/15/2030 |
| 361448-BA-0 | GATX CORP | | | 1,2 | 2.B FE | 3,721,210 | 94.0040 | 3,815,622 | 4,059,000 | 3,756,115 | | 34,905 | | | 3.500 | 5.514 | MS | 41,830 | 71,033 | 06/13/2023 | 03/15/2028 |
| 361448-BC-6 | GATX CORP | | | 1,2 | 2.B FE | 12,629,854 | 98.0880 | 13,164,390 | 13,421,000 | 12,759,903 | | 113,553 | | | 4.550 | 5.722 | MN | 91,598 | 610,656 | 01/17/2023 | 11/07/2028 |
| 361448-BE-2 | GATX CORP | | | 1,2 | 2.B FE | 4,270,581 | 99.1310 | 4,433,138 | 4,472,000 | 4,283,565 | | 12,984 | | | 4.700 | 5.639 | AO | 52,546 | 105,092 | 08/01/2023 | 04/01/2029 |
| 361448-BF-9 | GATX CORP | | | 1,2 | 2.B FE | 13,395,193 | 93.9340 | 13,991,469 | 14,895,000 | 13,545,410 | | 150,217 | | | 4.000 | 5.688 | JD | 299,555 | 297,900 | 03/08/2023 | 06/30/2030 |
| 361448-BH-5 | GATX CORP | | | 1,2 | 2.B FE | 2,434,080 | 66.0730 | 2,642,920 | 4,000,000 | 2,447,881 | | 13,801 | | | 3.100 | 6.003 | JD | 10,333 | 124,000 | 05/17/2023 | 06/01/2051 |
| 361448-BJ-1 | GATX CORP | | | 1,2 | 2.B FE | 2,999,933 | 87.5300 | 3,011,907 | 3,441,000 | 3,033,921 | | 33,988 | | | 3.500 | 5.258 | JD | 10,036 | 120,435 | 02/07/2023 | 06/01/2032 |
| 361448-BL-6 | GATX CORP | | | 1,2 | 2.B FE | 6,331,862 | 100.6950 | 6,454,550 | 6,410,000 | 6,334,530 | | 2,668 | | | 5.450 | 5.609 | MS | 102,863 | 128,093 | 07/21/2023 | 09/15/2033 |
| 361448-BM-4 | GATX CORP | | | 1,2 | 2.B FE | 2,990,250 | 103.8680 | 3,116,040 | 3,000,000 | 2,990,495 | | 245 | | | 6.050 | 6.092 | MS | 56,971 | | 09/06/2023 | 03/15/2034 |
| 36165R-AC-9 | GCC SAB DE CV | | C | 1,2 | 2.C FE | 17,497,900 | 86.1020 | 15,067,850 | 17,500,000 | 17,497,962 | | 209 | | | 3.614 | 3.616 | AO | 124,733 | 632,450 | 01/10/2022 | 04/20/2032 |
| 36168Q-AJ-3 | GFL ENVIRONMENTAL INC | | | 1,2 | 3.C FE | 1,012,500 | 98.4850 | 984,850 | 1,000,000 | 1,002,225 | | (5,310) | | | 4.250 | 3.704 | JD | 3,542 | 42,500 | 09/02/2020 | 06/01/2025 |
| 36168Q-AQ-7 | GFL ENVIRONMENTAL INC | | | 1,2 | 3.C FE | 754,156 | 103.0290 | 772,718 | 750,000 | 754,094 | | (62) | | | 6.750 | 6.652 | JJ | 3,516 | | 11/29/2023 | 01/15/2031 |
| 36170J-AC-0 | GGAM FINANCE LTD | | | 1,2 | 3.B FE | 993,120 | 102.6290 | 1,026,290 | 1,000,000 | 993,315 | | 195 | | | 8.000 | 8.250 | JD | 7,333 | | 11/15/2023 | 02/15/2027 |
| 362311-AG-7 | FRONTIER CALIFORNIA INC | | | | 3.C FE | 1,756,190 | 95.0640 | 1,873,711 | 1,971,000 | 1,779,078 | | 22,865 | | | 6.750 | 10.240 | MN | 17,000 | 67,871 | 07/07/2023 | 05/15/2027 |
| 36257B-AA-7 | GARDA WORLD SECURITY CORP | | | 1,2 | 5.A FE | 710,113 | 100.8830 | 739,472 | 733,000 | 711,380 | | 1,268 | | | 9.500 | 10.436 | MN | 11,606 | 58,568 | 10/24/2023 | 11/01/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 36264F-AM-3 | HALEON US CAPITAL LLC | | | 1,2 | 2.B FE | 8,531,200 | 92.3220 | 9,232,200 | 10,000,000 | 8,561,319 | | 30,119 | | | 3.625 | 5.853 | MS | 97,674 | | 10/11/2023 | 03/24/2032 |
| 36267Q-AA-2 | GN BONDCO LLC | | | 1,2 | 3.C FE | 1,965,000 | 97.5110 | 1,950,220 | 2,000,000 | 1,965,684 | | 684 | | | 9.500 | 9.818 | AO | 46,972 | | 10/26/2023 | 10/15/2031 |
| 36267V-AF-0 | GE HEALTHCARE TECHNOLOGIES INC | | | 1,2 | 2.B FE | 15,188,400 | 103.5320 | 15,529,800 | 15,000,000 | 15,167,797 | | (20,603) | | | 5.650 | 5.321 | MN | 108,292 | 423,750 | 06/14/2023 | 11/15/2027 |
| 36267V-AH-6 | GE HEALTHCARE TECHNOLOGIES INC | | | 1,2 | 2.B FE | 34,898,663 | 105.1360 | 35,916,560 | 34,162,000 | 34,860,180 | | (38,483) | | | 5.857 | 5.456 | MS | 589,145 | 1,000,434 | 09/12/2023 | 03/15/2030 |
| 36267V-AM-5 | GE HEALTHCARE TECHNOLOGIES INC | | | 1,2 | 2.B FE | 7,079,441 | 116.2200 | 8,013,369 | 6,895,000 | 7,079,516 | | 75 | | | 6.377 | 6.176 | MN | 47,634 | 219,847 | 09/25/2023 | 11/22/2052 |
| 36268N-AA-8 | GTCR W-2 MERGER SUB LLC | | | 1,2 | 3.B FE | 994,700 | 106.0940 | 1,060,940 | 1,000,000 | 994,919 | | 219 | | | 7.500 | 7.585 | JJ | 18,125 | | 10/04/2023 | 01/15/2031 |
| 36321P-AE-0 | GALAXY PIPELINE ASSETS BIDCO LTD | | C | 1 | 1.C FE | 10,407,087 | 82.5260 | 8,588,553 | 10,407,087 | 10,407,087 | | | | | 2.940 | 2.940 | MS | 77,342 | 305,968 | 02/09/2021 | 09/30/2040 |
| 36485M-AK-5 | GARDA WORLD SECURITY CORP | | | 1,2 | 4.B FE | 686,250 | 96.0980 | 720,735 | 750,000 | 699,260 | | 13,010 | | | 4.625 | 7.079 | FA | 13,104 | 34,688 | 01/26/2023 | 02/15/2027 |
| 36485M-AM-1 | GARDA WORLD SECURITY CORP | | | 1,2 | 4.B FE | 100,000 | 103.9740 | 103,974 | 100,000 | 100,000 | | | | | 7.750 | 7.748 | FA | 2,928 | 4,198 | 01/23/2023 | 02/15/2028 |
| 366651-AC-1 | GARTNER INC | | | 1,2 | 2.C FE | 900,910 | 94.7520 | 852,768 | 900,000 | 900,677 | | (225) | | | 4.500 | 4.446 | JJ | 20,250 | 40,500 | 06/22/2020 | 07/01/2028 |
| 369550-BC-1 | GENERAL DYNAMICS CORP | | | 1,2 | 1.G FE | 2,000,693 | 98.2060 | 1,975,905 | 2,012,000 | 2,006,539 | | 1,127 | | | 3.750 | 3.818 | MN | 9,641 | 75,450 | 05/08/2018 | 05/15/2028 |
| 369550-BG-2 | GENERAL DYNAMICS CORP | | | 1,2 | 1.G FE | 15,944,985 | 98.2780 | 15,840,448 | 16,118,000 | 16,079,416 | | 26,951 | | | 3.500 | 3.681 | MN | 72,083 | 564,130 | 11/30/2018 | 05/15/2025 |
| 369604-BF-9 | GENERAL ELECTRIC CO | | | 1 | 2.B FE | 2,945,264 | 85.0740 | 2,382,072 | 2,800,000 | 2,914,165 | | (4,094) | | | 4.125 | 3.819 | AO | 26,308 | 115,500 | 03/04/2015 | 10/09/2042 |
| 370334-BJ-2 | GENERAL MILLS INC | | | 1 | 2.B FE | 2,466,575 | 101.4420 | 2,536,050 | 2,500,000 | 2,475,365 | | 903 | | | 5.400 | 5.492 | JD | 6,000 | 135,000 | 12/17/2010 | 06/15/2040 |
| 370334-CL-6 | GENERAL MILLS INC | | | 1,2 | 2.B FE | 4,966,654 | 90.3650 | 4,354,689 | 4,819,000 | 4,923,296 | | (15,791) | | | 2.875 | 2.487 | AO | 29,249 | 138,546 | 03/09/2021 | 04/15/2030 |
| 37045V-AS-9 | GENERAL MOTORS CO | | | 1,2 | 2.B FE | 3,604,887 | 100.8610 | 3,933,579 | 3,900,000 | 3,656,840 | | 42,555 | | | 5.000 | 6.550 | AO | 48,750 | 195,000 | 10/06/2022 | 10/01/2028 |
| 37045X-CR-5 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1 | 2.B FE | 11,998,269 | 99.9620 | 12,019,431 | 12,024,000 | 12,023,752 | | 5,627 | | | 5.100 | 5.149 | JJ | 279,358 | 613,224 | 01/14/2019 | 01/17/2024 |
| 37045X-CS-3 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 4,918,440 | 102.3590 | 4,094,360 | 4,000,000 | 4,589,557 | | (114,762) | | | 5.650 | 2.379 | JJ | 102,956 | 226,000 | 01/22/2021 | 01/17/2029 |
| 37045X-CY-0 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 17,512,716 | 90.9100 | 14,903,785 | 16,394,000 | 17,205,645 | | (118,165) | | | 3.600 | 2.729 | JD | 16,394 | 590,184 | 07/13/2021 | 06/21/2030 |
| 37045X-DA-1 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 17,842,475 | 92.2270 | 17,275,039 | 18,731,000 | 17,931,647 | | 186,376 | | | 2.700 | 3.910 | FA | 184,032 | 505,737 | 12/09/2022 | 08/20/2027 |
| 37045X-DH-6 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 30,018,407 | 89.8150 | 28,682,420 | 31,935,000 | 30,364,158 | | 317,962 | | | 2.400 | 3.613 | AO | 172,449 | 766,440 | 12/01/2022 | 04/10/2028 |
| 37045X-DL-7 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 3,493,910 | 83.8930 | 2,936,255 | 3,500,000 | 3,495,316 | | 561 | | | 2.700 | 2.720 | JD | 5,513 | 94,500 | 06/07/2021 | 06/10/2031 |
| 37045X-DP-8 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 4,962,563 | 88.8480 | 4,420,188 | 4,975,000 | 4,966,270 | | 1,698 | | | 2.400 | 2.439 | AO | 25,207 | 119,400 | 10/12/2021 | 10/15/2028 |
| 37045X-DR-4 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 6,993,140 | 92.1160 | 6,448,120 | 7,000,000 | 6,995,826 | | 1,286 | | | 2.350 | 2.370 | FA | 57,118 | 164,500 | 01/06/2022 | 02/26/2027 |
| 37045X-DU-7 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1 | 2.B FE | 9,998,000 | 97.9920 | 9,799,200 | 10,000,000 | 9,999,160 | | 636 | | | 3.800 | 3.807 | AO | 88,667 | 380,000 | 04/04/2022 | 04/07/2025 |
| 37045X-DV-5 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 7,985,680 | 96.4650 | 7,717,200 | 8,000,000 | 7,988,877 | | 1,843 | | | 4.300 | 4.330 | AO | 81,222 | 344,000 | 04/04/2022 | 04/06/2029 |
| 37045X-EB-8 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 9,999,100 | 103.4550 | 10,345,500 | 10,000,000 | 9,999,256 | | 156 | | | 6.000 | 6.002 | JJ | 286,667 | 300,000 | 01/04/2023 | 01/09/2028 |
| 37185L-AJ-1 | GENESIS ENERGY LP | | | 1,2 | 4.C FE | 1,163,429 | 100.0580 | 1,187,688 | 1,187,000 | 1,169,392 | | 5,962 | | | 6.500 | 7.421 | AO | 19,289 | 38,578 | 05/12/2023 | 10/01/2025 |
| 37185L-AN-2 | GENESIS ENERGY LP | | | 1,2 | 4.C FE | 1,004,688 | 103.4980 | 1,034,980 | 1,000,000 | 1,004,623 | | (65) | | | 8.875 | 8.775 | AO | 18,736 | 64,097 | 01/19/2023 | 04/15/2030 |
| 37185L-AP-7 | GENESIS ENERGY LP | | | 1,2 | 4.C FE | 1,092,790 | 103.0040 | 1,133,044 | 1,100,000 | 1,092,893 | | 103 | | | 8.250 | 8.405 | JJ | 6,050 | | 11/30/2023 | 01/15/2029 |
| 37255L-AA-5 | ENACT HOLDINGS INC | | | 1,2 | 2.C FE | 955,450 | 99.7510 | 927,684 | 930,000 | 937,074 | | (5,972) | | | 6.500 | 5.788 | FA | 22,837 | 60,450 | 10/16/2020 | 08/15/2025 |
| 373334-KE-0 | GEORGIA POWER CO | | | 1,2 | 2.A FE | 9,962,400 | 96.1690 | 9,616,900 | 10,000,000 | 9,990,749 | | 3,897 | | | 3.250 | 3.293 | AO | 81,250 | 325,000 | 03/02/2016 | 04/01/2026 |
| 375558-AZ-6 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 12,935,686 | 98.4350 | 12,644,960 | 12,846,000 | 12,859,448 | | (18,215) | | | 3.500 | 3.352 | FA | 187,338 | 449,610 | 04/09/2019 | 02/01/2025 |
| 375558-BA-0 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 17,777,394 | 92.5340 | 13,828,281 | 14,944,000 | 17,555,059 | | (88,821) | | | 4.500 | 3.313 | FA | 280,200 | 672,480 | 01/13/2022 | 02/01/2045 |
| 375558-BF-9 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 29,379,151 | 97.9930 | 27,187,668 | 27,744,500 | 28,273,351 | | (265,830) | | | 3.650 | 2.623 | MS | 337,558 | 1,012,674 | 11/05/2019 | 03/01/2026 |
| 375558-BK-8 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 6,959,882 | 87.2240 | 5,103,476 | 5,851,000 | 6,884,826 | | (31,159) | | | 4.150 | 3.063 | MS | 80,939 | 242,817 | 07/13/2021 | 03/01/2047 |
| 375558-BM-4 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 17,445,698 | 95.3810 | 16,212,862 | 16,998,000 | 17,191,667 | | (63,345) | | | 2.950 | 2.541 | MS | 167,147 | 501,441 | 11/26/2019 | 03/01/2027 |
| 375558-BS-1 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 8,329,036 | 73.6700 | 6,084,405 | 8,259,000 | 8,320,204 | | (3,004) | | | 2.600 | 2.544 | AO | 53,684 | 214,734 | 12/03/2020 | 10/01/2040 |
| 377320-AA-4 | GLATFELTER CORP | | | 1,2 | 5.B FE | 6,760,396 | 69.2990 | 4,620,164 | 6,667,000 | 6,708,648 | | (24,369) | | | 4.750 | 4.346 | MN | 40,465 | 316,683 | 10/22/2021 | 11/15/2029 |
| 377372-AE-7 | GLAXOSMITHKLINE CAPITAL INC | | | 1 | 1.F FE | 2,783,150 | 116.2850 | 2,907,125 | 2,500,000 | 2,696,870 | | (8,747) | | | 6.375 | 5.571 | MN | 20,365 | 159,375 | 04/12/2010 | 05/15/2038 |
| 377372-AM-9 | GLAXOSMITHKLINE CAPITAL INC | | | 1 | 1.F FE | 17,672,514 | 98.3400 | 17,016,754 | 17,304,000 | 17,392,192 | | (62,022) | | | 3.625 | 3.241 | MN | 80,151 | 627,270 | 04/01/2019 | 05/15/2025 |
| 377373-AG-0 | GLAXOSMITHKLINE CAPITAL PLC | | C | 1,2 | 1.F FE | 9,921,736 | 98.9480 | 9,869,074 | 9,974,000 | 9,969,552 | | 10,487 | | | 3.000 | 3.109 | JD | 24,935 | 299,220 | 03/18/2019 | 06/01/2024 |
| 378272-AN-8 | GLENCORE FUNDING LLC | | | 1,2 | 2.A FE | 4,779,300 | 97.1370 | 4,856,850 | 5,000,000 | 4,843,115 | | 43,537 | | | 4.000 | 5.064 | MS | 52,222 | 200,000 | 07/08/2022 | 03/27/2027 |
| 378272-AQ-1 | GLENCORE FUNDING LLC | | | 1,2 | 2.A FE | 14,138,950 | 96.1950 | 14,429,250 | 15,000,000 | 14,295,962 | | 137,217 | | | 3.875 | 5.247 | AO | 103,333 | 581,250 | 03/21/2023 | 10/27/2027 |
| 378272-AV-0 | GLENCORE FUNDING LLC | | | 1,2 | 2.A FE | 19,856,889 | 99.8780 | 20,848,534 | 20,874,000 | 20,010,784 | | 132,826 | | | 4.875 | 5.800 | MS | 308,109 | 823,436 | 03/13/2023 | 03/12/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 378272-AY-4 | GLENCORE FUNDING LLC | | | 2 | 2.A FE | 8,213,400 | 85.6150 | 8,561,500 | 10,000,000 | 8,308,945 | | 95,545 | | | 2.500 | 5.573 | MS | 83,333 | 125,000 | 07/13/2023 | 09/01/2030 |
| 378272-BE-7 | GLENCORE FUNDING LLC | | | 1,2 | 2.A FE | 8,567,100 | 86.2610 | 8,626,100 | 10,000,000 | 8,700,279 | | 133,179 | | | 2.850 | 4.992 | AO | 50,667 | 285,000 | 01/27/2023 | 04/27/2031 |
| 378272-BG-2 | GLENCORE FUNDING LLC | | | 1,2 | 2.A FE | 7,418,725 | 84.9440 | 6,370,800 | 7,500,000 | 7,434,210 | | 7,481 | | | 2.625 | 2.751 | MS | 53,594 | 196,875 | 12/08/2021 | 09/23/2031 |
| 378272-BN-7 | GLENCORE FUNDING LLC | | | 1,2 | 2.A FE | 25,048,000 | 104.8890 | 26,222,250 | 25,000,000 | 25,048,640 | | 640 | | | 6.125 | 6.075 | AO | 361,545 | | 11/20/2023 | 10/06/2028 |
| 378272-BP-2 | GLENCORE FUNDING LLC | | | 1,2 | 2.A FE | 14,917,500 | 107.4870 | 16,123,050 | 15,000,000 | 14,919,759 | | 2,259 | | | 6.375 | 6.474 | AO | 225,781 | | 09/27/2023 | 10/06/2030 |
| 380355-AH-0 | GOEASY LTD | | | 1,2 | 3.C FE | 500,000 | 106.8680 | 534,340 | 500,000 | 500,000 | | | | | 9.250 | 9.250 | JD | 4,240 | | 11/13/2023 | 12/01/2028 |
| 38141E-C2-3 | GOLDMAN SACHS GROUP INC | | | 1,2 | 2.A FE | 2,970,508 | 99.0760 | 2,975,252 | 3,003,000 | 2,999,763 | | 6,051 | | | 3.850 | 4.062 | JJ | 55,560 | 115,616 | 10/04/2018 | 07/08/2024 |
| 38141G-WQ-3 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 2.A FE | 3,620,225 | 98.3180 | 3,441,130 | 3,500,000 | 3,518,947 | | (24,982) | | | 3.272 | 2.530 | MS | 29,266 | 114,520 | 10/10/2019 | 09/29/2025 |
| 38141G-WV-2 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 2.A FE | 20,317,128 | 94.9950 | 18,865,057 | 19,859,000 | 19,999,916 | | (63,795) | | | 3.814 | 3.591 | AO | 143,069 | 757,422 | 12/02/2022 | 04/23/2029 |
| 38141G-XM-1 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 1.F FE | 7,000,000 | 92.1280 | 6,448,960 | 7,000,000 | 7,000,000 | | | | | 1.093 | 1.093 | JD | 4,676 | 76,510 | 12/04/2020 | 12/09/2026 |
| 38141G-YJ-7 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 1.F FE | 5,000,000 | 82.2230 | 4,111,150 | 5,000,000 | 5,000,000 | | | | | 2.383 | 2.383 | JJ | 52,956 | 119,150 | 07/14/2021 | 07/21/2032 |
| 38145G-AH-3 | GOLDMAN SACHS GROUP INC | | | 1,2 | 2.A FE | 7,903,040 | 96.3430 | 7,707,440 | 8,000,000 | 7,960,014 | | 12,955 | | | 3.500 | 3.685 | MN | 35,000 | 280,000 | 04/24/2019 | 11/16/2026 |
| 38148L-AE-6 | GOLDMAN SACHS GROUP INC | | | 2 | 2.A FE | 8,066,550 | 98.1030 | 7,357,725 | 7,500,000 | 7,633,540 | | (114,280) | | | 3.750 | 2.162 | MN | 30,469 | 281,250 | 02/03/2020 | 05/22/2025 |
| 38242#-AC-8 | GOODMAN NORTH AMERICAN PARTNERSHIP HOLDI | | | 1 | 2.B PL | 9,500,000 | 85.9915 | 8,169,188 | 9,500,000 | 9,500,000 | | | | | 2.400 | 2.400 | JJ | 110,833 | 228,000 | 10/06/2021 | 01/06/2029 |
| 384701-AA-6 | GRAHAM PACKAGING COMPANY INC | | | 1,2 | 5.A FE | 661,875 | 90.1830 | 676,373 | 750,000 | 673,688 | | 11,813 | | | 7.125 | 9.924 | FA | 20,188 | 53,438 | 01/20/2023 | 08/15/2028 |
| 384802-AC-8 | WW GRAINGER INC | | | 1,2 | 1.E FE | 13,667,986 | 83.7320 | 11,312,193 | 13,510,000 | 13,641,500 | | (4,064) | | | 3.750 | 3.683 | MN | 64,735 | 506,625 | 07/29/2016 | 05/15/2046 |
| 38869A-AA-5 | GRAPHIC PACKAGING INTERNATIONAL LLC | | | 1,2 | 3.B FE | 1,399,006 | 97.4400 | 1,334,928 | 1,370,000 | 1,384,265 | | (4,034) | | | 4.750 | 4.402 | JJ | 30,007 | 65,075 | 02/28/2020 | 07/15/2027 |
| 38869A-AB-3 | GRAPHIC PACKAGING INTERNATIONAL LLC | | | | 3.B FE | 519,900 | 93.3910 | 485,633 | 520,000 | 519,944 | | 12 | | | 3.500 | 3.502 | MS | 5,359 | 18,200 | 02/28/2020 | 03/15/2028 |
| 38869A-AC-1 | GRAPHIC PACKAGING INTERNATIONAL LLC | | | 1,2 | 3.B FE | 270,000 | 90.3230 | 243,872 | 270,000 | 270,000 | | | | | 3.500 | 3.499 | MS | 3,150 | 9,450 | 08/14/2020 | 03/01/2029 |
| 38869P-AM-6 | GRAPHIC PACKAGING INTERNATIONAL LLC | | | 1,2 | 3.B FE | 141,750 | 98.7780 | 148,167 | 150,000 | 148,981 | | 1,574 | | | 4.125 | 5.251 | FA | 2,338 | 6,188 | 11/29/2018 | 08/15/2024 |
| 389284-AA-8 | GRAY TELEVISION INC | | | 1,2 | 4.B FE | 500,000 | 94.5840 | 472,920 | 500,000 | 500,000 | | | | | 7.000 | 6.998 | MN | 4,472 | 35,000 | 11/01/2018 | 05/15/2027 |
| 389375-AJ-5 | GRAY TELEVISION INC | | | 1,2 | 4.B FE | 1,501,233 | 97.4410 | 1,476,231 | 1,515,000 | 1,508,091 | | 901 | | | 5.875 | 5.890 | JJ | 41,042 | 89,006 | 01/09/2019 | 07/15/2026 |
| 389375-AL-0 | GRAY TELEVISION INC | | | 1,2 | 4.B FE | 750,000 | 75.7520 | 568,140 | 750,000 | 750,000 | | | | | 4.750 | 4.749 | AO | 7,521 | 35,625 | 10/08/2020 | 10/15/2030 |
| 398905-AN-9 | GROUP 1 AUTOMOTIVE INC | | | 1,2 | 3.B FE | 2,684,238 | 92.7660 | 2,486,129 | 2,680,000 | 2,683,049 | | (590) | | | 4.000 | 3.973 | FA | 40,498 | 107,200 | 10/06/2021 | 08/15/2028 |
| 40049J-BB-2 | GRUPO TELEVISA SAB | | C | 1,2 | 2.B FE | 30,047,066 | 98.5290 | 29,558,700 | 30,000,000 | 30,011,783 | | (5,972) | | | 4.625 | 4.603 | JJ | 581,979 | 1,387,500 | 12/10/2015 | 01/30/2026 |
| 40052V-AC-8 | GRUPO BIMBO SAB DE CV | | C | 1 | 2.A FE | 68,388,895 | 99.6930 | 68,090,319 | 68,300,000 | 68,305,953 | | (11,943) | | | 3.875 | 3.857 | JD | 29,407 | 2,646,625 | 05/22/2015 | 06/27/2024 |
| 40052V-AD-6 | GRUPO BIMBO SAB DE CV | | C | 1 | 2.A FE | 2,946,499 | 92.2680 | 2,240,267 | 2,428,000 | 2,914,065 | | (16,008) | | | 4.875 | 3.498 | JD | 1,315 | 118,365 | 12/06/2021 | 06/27/2044 |
| 403949-AK-6 | HF SINCLAIR CORP | | | 1,2 | 2.C FE | 1,000,000 | 100.8400 | 1,008,400 | 1,000,000 | 1,000,000 | | | | | 6.375 | 6.372 | AO | 13,458 | 64,750 | 04/06/2022 | 04/15/2027 |
| 404119-BT-5 | HCA INC | | | 1,2 | 2.C FE | 15,501,369 | 100.5090 | 13,694,351 | 13,625,000 | 14,285,769 | | (325,922) | | | 5.250 | 2.682 | JD | 31,792 | 715,313 | 12/11/2020 | 06/15/2026 |
| 404119-BU-2 | HCA INC | | | 1,2 | 2.C FE | 982,443 | 98.9650 | 915,426 | 925,000 | 947,932 | | (8,212) | | | 4.500 | 3.502 | FA | 15,725 | 41,625 | 07/10/2019 | 02/15/2027 |
| 404119-BV-0 | HCA INC | | | 1,2 | 2.C FE | 42,584,742 | 96.2810 | 34,621,685 | 35,959,000 | 42,180,220 | | (175,786) | | | 5.500 | 4.261 | JD | 87,900 | 1,977,745 | 10/06/2022 | 06/15/2047 |
| 404119-BW-8 | HCA INC | | | 1,2 | 2.C FE | 4,983,150 | 103.1760 | 5,158,800 | 5,000,000 | 4,985,443 | | 2,293 | | | 5.875 | 5.942 | FA | 122,396 | 146,875 | 02/24/2023 | 02/01/2029 |
| 404119-BX-6 | HCA INC | | | 1,2 | 2.C FE | 5,634,850 | 95.6900 | 4,784,500 | 5,000,000 | 5,438,555 | | (78,358) | | | 4.125 | 2.326 | JD | 9,167 | 206,250 | 06/10/2021 | 06/15/2029 |
| 404119-BY-4 | HCA INC | | | 1,2 | 2.C FE | 1,997,230 | 95.3670 | 1,552,575 | 1,628,000 | 1,963,373 | | (17,012) | | | 5.125 | 3.361 | JD | 3,708 | 83,435 | 12/21/2021 | 06/15/2039 |
| 404119-BZ-1 | HCA INC | | | 1,2 | 2.C FE | 1,528,050 | 93.0600 | 1,135,332 | 1,220,000 | 1,514,433 | | (7,028) | | | 5.250 | 3.752 | JD | 2,847 | 64,050 | 01/06/2022 | 06/15/2049 |
| 404121-AJ-4 | HCA INC | | | 1,2 | 2.C FE | 23,054,571 | 102.3400 | 23,727,529 | 23,185,000 | 23,054,153 | | (419) | | | 5.625 | 5.757 | MS | 434,719 | 235,856 | 09/13/2023 | 09/01/2028 |
| 404280-DK-2 | HSBC HOLDINGS PLC | | C | | 2.A FE | 6,776,155 | 112.2800 | 6,534,696 | 5,820,000 | 6,301,840 | | (42,442) | | | 7.625 | 6.336 | MN | 54,239 | 443,775 | 08/25/2005 | 05/17/2032 |
| 40470#-AA-1 | HANNON ARMSTRONG | | | | 2.A | 10,300,820 | 92.8416 | 9,563,449 | 10,300,820 | 10,300,820 | | | | | 4.760 | 4.760 | MON | 34,050 | 490,317 | 12/19/2017 | 01/06/2039 |
| 40624@-AX-8 | HALLMARK CARDS, INC. | | | 1 | 2.C PL | 23,900,000 | 98.2093 | 23,472,016 | 23,900,000 | 23,900,000 | | | | | 4.410 | 4.409 | MN | 134,677 | 1,053,990 | 02/10/2017 | 05/15/2027 |
| 40637C-C#-5 | Halma plc | | B | 1 | 2.A | 10,873,500 | 93.6027 | 10,339,823 | 11,046,500 | 11,046,500 | | | | 374,000 | 2.290 | 2.290 | JJ | 118,753 | 250,962 | 04/12/2022 | 07/12/2032 |
| 41242*-BV-3 | Hardwood Funding, LLC | | | 1 | 1.G FE | 7,800,000 | 91.5770 | 7,143,002 | 7,800,000 | 7,800,000 | | | | | 3.190 | 3.190 | JD | 16,588 | 248,820 | 05/28/2020 | 06/07/2030 |
| 41242*-BZ-4 | Hardwood Funding LLC | | | 1 | 1.G FE | 3,000,000 | 90.5269 | 2,715,806 | 3,000,000 | 3,000,000 | | | | | 2.370 | 2.370 | JD | 4,740 | 71,100 | 02/18/2021 | 06/07/2028 |
| 41242*-CA-8 | Hardwood Funding LLC | | | 1 | 1.G FE | 4,000,000 | 87.8365 | 3,513,459 | 4,000,000 | 4,000,000 | | | | | 2.830 | 2.830 | JD | 7,547 | 113,200 | 02/18/2021 | 06/07/2031 |
| 41242*-CG-5 | Hardwood Funding LLC | | | 1 | 1.G FE | 2,000,000 | 101.3254 | 2,026,507 | 2,000,000 | 2,000,000 | | | | | 4.920 | 4.920 | JD | 6,560 | 49,200 | 06/07/2023 | 06/07/2031 |
| 41242*-CH-3 | Hardwood Funding LLC | | | 1 | 1.G FE | 8,000,000 | 102.0963 | 8,167,703 | 8,000,000 | 8,000,000 | | | | | 5.080 | 5.080 | JD | 27,093 | 203,200 | 06/07/2023 | 06/07/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 413875-AN-5 | L3HARRIS TECHNOLOGIES INC | | | 1 | 2.B FE | 10,222,633 | 109.5250 | 10,968,929 | 10,015,000 | 10,184,524 | | (6,057) | | | 6.150 | 5.986 | JD | 27,374 | 615,923 | 09/30/2015 | 12/15/2040 |
| 413875-AR-6 | L3HARRIS TECHNOLOGIES INC | | | 1,2 | 2.B FE | 48,826,719 | 98.2550 | 48,012,306 | 48,865,000 | 48,850,748 | | 4,264 | | | 3.832 | 3.842 | AO | 332,890 | 1,872,507 | 07/10/2015 | 04/27/2025 |
| 413875-AW-5 | L3HARRIS TECHNOLOGIES INC | | | 1,2 | 2.B FE | 23,716,999 | 98.7830 | 22,434,607 | 22,711,000 | 23,064,472 | | (215,812) | | | 4.400 | 3.885 | JD | 44,413 | 743,424 | 10/17/2023 | 06/15/2028 |
| 416515-AP-9 | HARTFORD FINANCIAL SERVICES GROUP INC | | | 1 | 2.A FE | 6,494,540 | 107.0920 | 6,960,980 | 6,500,000 | 6,497,442 | | 78 | | | 6.100 | 6.104 | AO | 99,125 | 396,500 | 10/10/2006 | 10/01/2041 |
| 418751-AL-7 | HAT HOLDINGS I LLC | | | 1,2 | 3.A FE | 100,000 | 104.1240 | 104,124 | 100,000 | 100,000 | | | | | 8.000 | 7.999 | JD | 533 | | 12/04/2023 | 06/15/2027 |
| 42226A-AA-5 | HEALTHEQUITY INC | | | 1,2 | 4.B FE | 2,396,227 | 92.4950 | 2,312,375 | 2,500,000 | 2,405,885 | | 9,141 | | | 4.500 | 5.251 | AO | 28,125 | 90,000 | 04/27/2023 | 10/01/2029 |
| 422410-AM-1 | HEARST COMMUNICATIONS INC | | | 1 | 1.G | 5,902,578 | 91.7714 | 5,230,970 | 5,700,000 | 5,836,738 | | (21,189) | | | 2.770 | 2.334 | JD | 12,280 | 157,890 | 10/07/2020 | 12/03/2029 |
| 42280#-AG-4 | THE HEICO COMPANIES LLC | | | | 2.C | 7,100,000 | 94.8872 | 6,736,988 | 7,100,000 | 7,100,000 | | | | | 3.720 | 3.719 | MN | 32,281 | 264,120 | 08/26/2016 | 11/17/2028 |
| 423012-AG-8 | HEINEKEN NV | | C | 1,2 | 2.A FE | 2,650,125 | 89.2780 | 2,231,950 | 2,500,000 | 2,630,721 | | (3,470) | | | 4.350 | 3.998 | MS | 27,792 | 108,750 | 10/11/2017 | 03/29/2047 |
| 42704L-AA-2 | HERC HOLDINGS INC | | | 1,2 | 4.A FE | 2,143,648 | 98.8280 | 2,144,568 | 2,170,000 | 2,143,402 | | 1,770 | | | 5.500 | 5.864 | JJ | 55,034 | 88,825 | 08/21/2023 | 07/15/2027 |
| 428040-DA-4 | HERTZ CORP | | | 1,2 | 4.C FE | 1,863,750 | 90.9250 | 1,818,500 | 2,000,000 | 1,896,651 | | 29,933 | | | 4.625 | 6.560 | JD | 7,708 | 92,500 | 11/22/2022 | 12/01/2026 |
| 428040-DB-2 | HERTZ CORP | | | 1,2 | 4.C FE | 1,000,000 | 82.0630 | 820,630 | 1,000,000 | 1,000,000 | | | | | 5.000 | 5.000 | JD | 4,167 | 50,000 | 11/17/2021 | 12/01/2029 |
| 428102-AC-1 | HESS MIDSTREAM OPERATIONS LP | | | 1,2 | 3.A FE | 500,000 | 99.3020 | 496,510 | 500,000 | 500,000 | | | | | 5.625 | 5.623 | FA | 10,625 | 28,125 | 11/17/2017 | 02/15/2026 |
| 428102-AE-7 | HESS MIDSTREAM OPERATIONS LP | | | 1,2 | 3.A FE | 500,000 | 92.4380 | 462,190 | 500,000 | 500,000 | | | | | 4.250 | 4.250 | FA | 8,028 | 21,250 | 08/02/2021 | 02/15/2030 |
| 428102-AF-4 | HESS MIDSTREAM OPERATIONS LP | | | 1,2 | 3.A FE | 1,278,984 | 97.3030 | 1,328,186 | 1,365,000 | 1,284,679 | | 5,695 | | | 5.500 | 6.583 | AO | 15,849 | 44,413 | 05/18/2023 | 10/15/2030 |
| 431318-AV-6 | HILCORP ENERGY I LP | | | 2 | 3.B FE | 1,020,000 | 96.2850 | 962,850 | 1,000,000 | 1,009,002 | | (3,970) | | | 6.000 | 5.537 | FA | 25,000 | 60,000 | 01/12/2021 | 02/01/2031 |
| 431318-AY-0 | HILCORP ENERGY I LP | | | 1,2 | 3.B FE | 500,000 | 97.0190 | 485,095 | 500,000 | 500,000 | | | | | 6.000 | 5.999 | AO | 6,333 | 30,000 | 04/05/2022 | 04/15/2030 |
| 431318-AZ-7 | HILCORP ENERGY I LP | | | 1,2 | 3.B FE | 500,000 | 96.2190 | 481,095 | 500,000 | 500,000 | | | | | 6.250 | 6.249 | AO | 6,597 | 31,250 | 04/05/2022 | 04/15/2032 |
| 431318-BC-7 | HILCORP ENERGY I LP | | | 1,2 | 3.B FE | 500,000 | 106.3550 | 531,775 | 500,000 | 500,000 | | | | | 8.375 | 8.375 | MN | 6,165 | | 11/03/2023 | 11/01/2033 |
| 432833-AG-6 | HILTON DOMESTIC OPERATING COMPANY INC | | | 1,2 | 3.B FE | 640,000 | 99.7080 | 638,131 | 640,000 | 640,000 | | | | | 5.375 | 5.373 | MN | 5,733 | 34,400 | 04/16/2020 | 05/01/2025 |
| 432833-AH-4 | HILTON DOMESTIC OPERATING COMPANY INC | | | 1,2 | 3.B FE | 400,000 | 100.0960 | 400,384 | 400,000 | 400,000 | | | | | 5.750 | 5.748 | MN | 3,833 | 23,000 | 04/16/2020 | 05/01/2028 |
| 432833-AJ-0 | HILTON DOMESTIC OPERATING COMPANY INC | | | 1,2 | 3.B FE | 1,017,500 | 92.3940 | 923,940 | 1,000,000 | 1,012,499 | | (2,096) | | | 3.750 | 3.491 | MN | 6,250 | 37,500 | 07/13/2021 | 05/01/2029 |
| 43284M-AA-6 | HILTON GRAND VACATIONS BORROWER LLC | | | 1,2 | 4.A FE | 1,499,275 | 92.2890 | 1,568,913 | 1,700,000 | 1,501,846 | | 2,571 | | | 5.000 | 7.670 | JD | 7,083 | 2,500 | 11/30/2023 | 06/01/2029 |
| 436440-AP-6 | HOLOGIC INC | | | 1,2 | 3.B FE | 1,035,175 | 90.6030 | 983,043 | 1,085,000 | 1,047,398 | | 6,490 | | | 3.250 | 4.004 | FA | 13,321 | 35,263 | 01/28/2022 | 02/15/2029 |
| 437076-BC-5 | HOME DEPOT INC | | | 1,2 | 1.F FE | 21,212,228 | 99.7570 | 21,028,776 | 21,080,000 | 21,078,867 | | (31,747) | | | 3.750 | 3.570 | FA | 298,633 | 790,500 | 12/11/2018 | 02/15/2024 |
| 437076-BH-4 | HOME DEPOT INC | | | 1,2 | 1.F FE | 295,652 | 90.5230 | 211,824 | 234,000 | 290,380 | | (1,866) | | | 4.250 | 2.768 | AO | 2,486 | 9,945 | 02/04/2021 | 04/01/2046 |
| 437076-BX-9 | HOME DEPOT INC | | | 1,2 | 1.F FE | 4,026,287 | 94.4940 | 3,660,698 | 3,874,000 | 4,011,908 | | (3,159) | | | 4.500 | 4.264 | JD | 12,106 | 174,330 | 01/03/2019 | 12/06/2048 |
| 437076-BY-7 | HOME DEPOT INC | | | 1,2 | 1.F FE | 1,995,349 | 94.0980 | 1,998,642 | 2,124,000 | 2,019,917 | | 16,784 | | | 2.950 | 3.958 | JD | 2,785 | 62,658 | 07/07/2022 | 06/15/2029 |
| 437076-BZ-4 | HOME DEPOT INC | | | 1,2 | 1.F FE | 1,991,675 | 74.5180 | 1,390,506 | 1,866,000 | 1,980,436 | | (3,053) | | | 3.125 | 2.787 | JD | 2,592 | 58,313 | 02/28/2020 | 12/15/2049 |
| 437076-CB-6 | HOME DEPOT INC | | | 1,2 | 1.F FE | 7,564,500 | 91.4770 | 8,121,328 | 8,878,000 | 7,600,532 | | 36,032 | | | 2.700 | 5.433 | AO | 50,605 | | 10/12/2023 | 04/15/2030 |
| 437076-CF-7 | HOME DEPOT INC | | | 1,2 | 1.F FE | 7,759,838 | 81.7380 | 8,001,333 | 9,789,000 | 7,922,779 | | 162,941 | | | 1.375 | 4.504 | MS | 39,632 | 67,299 | 03/29/2023 | 03/15/2031 |
| 43734L-AA-4 | NATIONSTAR MORTGAGE HOLDINGS INC | | | 2 | 4.A FE | 567,689 | 97.6910 | 547,070 | 560,000 | 563,412 | | (1,527) | | | 5.000 | 4.689 | FA | 11,667 | 28,000 | 01/20/2021 | 02/01/2026 |
| 442722-AA-2 | HOWARD MIDSTREAM ENERGY PARTNERS LLC | | | 1,2 | 4.A FE | 964,996 | 99.3740 | 980,821 | 987,000 | 971,557 | | 4,363 | | | 6.750 | 7.332 | JJ | 30,720 | 66,623 | 01/03/2023 | 01/15/2027 |
| 442722-AB-0 | HOWARD MIDSTREAM ENERGY PARTNERS LLC | | | 1,2 | 4.A FE | 750,000 | 105.3200 | 789,900 | 750,000 | 750,000 | | | | | 8.875 | 8.874 | JJ | 32,357 | | 06/29/2023 | 07/15/2028 |
| 442851-AK-7 | THE HOWARD UNIVERSITY | | | 1 | 2.B FE | 625,000 | 89.9300 | 562,063 | 625,000 | 625,000 | | | | | 2.845 | 2.845 | AO | 4,445 | 17,781 | 01/31/2020 | 10/01/2028 |
| 442851-AN-1 | THE HOWARD UNIVERSITY | | | 1 | 2.B FE | 6,045,593 | 85.9630 | 5,140,587 | 5,980,000 | 6,026,030 | | (5,229) | | | 2.995 | 2.883 | AO | 44,775 | 179,101 | 02/05/2020 | 10/01/2031 |
| 442851-AS-0 | THE HOWARD UNIVERSITY | | | 1 | 2.B FE | 3,075,000 | 89.1450 | 2,741,209 | 3,075,000 | 3,075,000 | | | | | 2.651 | 2.651 | AO | 20,380 | 81,518 | 07/08/2020 | 10/01/2028 |
| 444097-A@-8 | HUDSON PACIFIC PROPERTIES, INC. | | | 1 | 2.C FE | 30,000,000 | 91.3682 | 27,410,453 | 30,000,000 | 30,000,000 | | | | | 4.690 | 4.634 | JD | 58,625 | 1,407,000 | 09/18/2015 | 12/16/2025 |
| 445658-CF-2 | J B HUNT TRANSPORT SERVICES INC | | | 1,2 | 2.A FE | 7,378,680 | 97.8580 | 6,850,060 | 7,000,000 | 7,130,583 | | (62,776) | | | 3.875 | 2.905 | MS | 90,417 | 271,250 | 11/21/2019 | 03/01/2026 |
| 448055-AP-8 | CENOVUS ENERGY INC | | | 1,2 | 2.B FE | 1,998,780 | 95.7790 | 1,915,580 | 2,000,000 | 1,999,347 | | 107 | | | 4.400 | 4.407 | AO | 18,578 | 88,000 | 03/13/2019 | 04/15/2029 |
| 44891A-CB-1 | HYUNDAI CAPITAL AMERICA | | | 1 | 2.A FE | 19,927,600 | 100.5260 | 20,105,200 | 20,000,000 | 19,944,752 | | 17,152 | | | 5.500 | 5.633 | MS | 278,056 | 550,000 | 03/28/2023 | 03/30/2026 |
| 44891A-CD-7 | HYUNDAI CAPITAL AMERICA | | | 1,2 | 2.A FE | 24,930,000 | 101.4420 | 25,360,500 | 25,000,000 | 24,939,387 | | 9,387 | | | 5.600 | 5.665 | MS | 353,889 | 700,000 | 03/28/2023 | 03/30/2028 |
| 44891A-CE-5 | HYUNDAI CAPITAL AMERICA | | | 1,2 | 2.A FE | 14,084,614 | 102.8680 | 14,430,323 | 14,028,000 | 14,080,598 | | (4,016) | | | 5.800 | 5.724 | AO | 203,406 | 409,072 | 04/25/2023 | 04/01/2030 |
| 44891A-CG-0 | HYUNDAI CAPITAL AMERICA | | | 1 | 2.A FE | 9,975,200 | 100.7580 | 10,075,800 | 10,000,000 | 9,979,176 | | 3,976 | | | 5.650 | 5.741 | JD | 7,847 | 282,500 | 06/21/2023 | 06/26/2026 |
| 44891A-CH-8 | HYUNDAI CAPITAL AMERICA | | | 1,2 | 2.A FE | 24,701,393 | 101.9560 | 25,375,829 | 24,889,000 | 24,707,988 | | 6,595 | | | 5.680 | 5.866 | JD | 19,635 | 706,848 | 11/20/2023 | 06/26/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 44891A-CJ-4 | HYUNDAI CAPITAL AMERICA | | | 1,2 | 2.A FE | 4,992,850 | 102.2920 | 5,114,600 | 5,000,000 | 4,993,287 | | 437 | | | 5.700 | 5.725 | JD | 3,958 | 142,500 | 06/21/2023 | 06/26/2030 |
| 44891A-CP-0 | HYUNDAI CAPITAL AMERICA | | | 1,2 | 2.A FE | 4,987,400 | 105.2860 | 5,264,300 | 5,000,000 | 4,987,810 | | 410 | | | 6.200 | 6.245 | MS | 86,111 | | 09/18/2023 | 09/21/2030 |
| 44919*-AC-2 | I-595 EXPRESS LLC | | | | 1.F PL | 10,241,689 | 94.4491 | 9,673,187 | 10,241,689 | 10,241,689 | | | | | 3.310 | 3.310 | MJSD | 85,692 | 339,966 | 09/30/2015 | 12/31/2031 |
| 449298-AN-4 | ICRE REIT HOLDINGS | | | 1 | 2.B | 8,072,960 | 93.9276 | 7,514,210 | 8,000,000 | 8,034,123 | | (8,977) | | | 3.660 | 3.530 | JJ | 143,147 | 292,800 | 03/29/2019 | 07/05/2027 |
| 449538-AB-9 | IFM (US) Colonial Pipeline 2 LLC | | | 1 | 2.C PL | 30,000,000 | 90.3441 | 27,103,226 | 30,000,000 | 30,000,000 | | | | | 3.640 | 3.639 | JJ | 503,533 | 1,092,000 | 10/03/2019 | 01/15/2030 |
| 449691-AA-2 | ILIAD HOLDING SAS | | C | 1,2 | 4.A FE | 1,496,358 | 99.7760 | 1,515,597 | 1,519,000 | 1,498,877 | | 2,168 | | | 6.500 | 7.027 | AO | 20,844 | 66,235 | 11/30/2023 | 10/15/2026 |
| 449934-AD-0 | IQVIA INC | | | 1,2 | 3.B FE | 500,000 | 99.0790 | 495,395 | 500,000 | 500,000 | | | | | 5.000 | 4.998 | AO | 5,278 | 25,000 | 09/14/2016 | 10/15/2026 |
| 451102-BZ-9 | ICAHN ENTERPRISES LP | | | 1,2 | 3.C FE | 1,130,740 | 90.4810 | 1,017,911 | 1,125,000 | 1,127,663 | | (842) | | | 5.250 | 5.159 | MN | 7,547 | 59,063 | 01/06/2020 | 05/15/2027 |
| 451102-CC-9 | ICAHN ENTERPRISES LP | | | 1,2 | 3.C FE | 1,000,000 | 83.4870 | 834,870 | 1,000,000 | 1,000,000 | | | | | 4.375 | 4.375 | FA | 18,229 | 43,750 | 01/04/2021 | 02/01/2029 |
| 45168D-D*-2 | IDEXX LABORATORIES, INC. | | | 1 | 2.B | 38,300,000 | 88.3998 | 33,857,124 | 38,300,000 | 38,300,000 | | | | | 2.500 | 2.500 | AO | 236,715 | 957,500 | 03/06/2020 | 04/02/2030 |
| 45258L-AA-5 | IMOLA MERGER CORP | | | 1,2 | 3.C FE | 1,560,000 | 94.9000 | 1,480,440 | 1,560,000 | 1,560,000 | | | | | 4.750 | 4.748 | MN | 9,468 | 74,100 | 04/01/2021 | 05/15/2029 |
| 45344L-AC-7 | CRESCENT ENERGY FINANCE LLC | | | 1,2 | 3.C FE | 1,098,000 | 103.7740 | 1,141,514 | 1,100,000 | 1,098,175 | | 175 | | | 9.250 | 9.297 | FA | 38,439 | 54,832 | 07/17/2023 | 02/15/2028 |
| 454889-AQ-9 | INDIANA MICHIGAN POWER CO | | | 1,2 | 1.G FE | 13,292,217 | 89.5670 | 9,125,982 | 10,189,000 | 13,021,165 | | (93,284) | | | 4.550 | 2.828 | MS | 136,504 | 463,600 | 01/05/2021 | 03/15/2046 |
| 454889-AR-7 | INDIANA MICHIGAN POWER CO | | | 1,2 | 1.G FE | 9,268,812 | 76.5210 | 7,254,956 | 9,481,000 | 9,293,904 | | 4,663 | | | 3.750 | 3.877 | JJ | 177,769 | 355,538 | 04/27/2018 | 07/01/2047 |
| 454889-AS-5 | INDIANA MICHIGAN POWER CO | | | 1,2 | 1.G FE | 1,993,700 | 96.5100 | 1,930,200 | 2,000,000 | 1,996,970 | | 624 | | | 3.850 | 3.888 | MN | 9,839 | 77,000 | 04/30/2018 | 05/15/2028 |
| 45569K-AA-1 | PRA HEALTH SCIENCES INC | | | 1,2 | 2.C FE | 681,875 | 93.5690 | 701,768 | 750,000 | 706,446 | | 15,625 | | | 2.875 | 5.352 | JJ | 9,943 | 21,563 | 06/14/2022 | 07/15/2026 |
| 45685E-AJ-5 | VOYA FINANCIAL INC | | | 1 | 2.B FE | 11,599,100 | 98.9250 | 9,892,500 | 10,000,000 | 11,412,027 | | (43,867) | | | 5.700 | 4.597 | JJ | 262,833 | 570,000 | 05/08/2019 | 07/15/2043 |
| 456873-AB-4 | TRANE TECHNOLOGIES FINANCING LTD | | C | 1,2 | 2.A FE | 18,961,810 | 98.1500 | 18,648,500 | 19,000,000 | 18,996,217 | | 4,401 | | | 3.550 | 3.575 | MN | 112,417 | 674,500 | 05/05/2015 | 11/01/2024 |
| 456873-AE-8 | TRANE TECHNOLOGIES FINANCING LTD | | C | 1,2 | 2.A FE | 29,199,705 | 97.2500 | 27,639,423 | 28,421,000 | 28,698,412 | | (129,532) | | | 3.500 | 3.005 | MS | 276,315 | 994,735 | 01/15/2020 | 03/21/2026 |
| 45688C-AB-3 | INGEVITY CORP | | | 1,2 | 3.C FE | 1,882,569 | 89.8550 | 1,842,028 | 2,050,000 | 1,912,854 | | 23,025 | | | 3.875 | 5.422 | MN | 13,240 | 79,438 | 10/25/2022 | 11/01/2028 |
| 45780R-AA-9 | INSTALLED BUILDING PRODUCTS INC | | | 1,2 | 4.A FE | 350,000 | 97.4560 | 341,096 | 350,000 | 350,000 | | | | | 5.750 | 5.749 | FA | 8,385 | 20,125 | 09/16/2019 | 02/01/2028 |
| 458140-AS-9 | INTEL CORP | | | 1,2 | 1.F FE | 43,752,632 | 98.4220 | 40,653,207 | 41,305,000 | 41,770,910 | | (339,200) | | | 3.700 | 2.829 | JJ | 645,276 | 1,528,285 | 12/06/2017 | 07/29/2025 |
| 458140-AU-4 | INTEL CORP | | | 1,2 | 1.F FE | 6,637,925 | 95.7170 | 6,572,886 | 6,867,000 | 6,785,854 | | 32,225 | | | 2.600 | 3.118 | MN | 20,830 | 178,542 | 04/03/2019 | 05/19/2026 |
| 458140-BD-1 | INTEL CORP | | | 1,2 | 1.F FE | 11,993,001 | 99.0220 | 11,878,679 | 11,996,000 | 11,995,846 | | 419 | | | 2.875 | 2.879 | MN | 47,901 | 344,885 | 05/08/2017 | 05/11/2024 |
| 458140-BH-2 | INTEL CORP | | | 1,2 | 1.F FE | 1,989,395 | 90.0610 | 1,754,388 | 1,948,000 | 1,973,548 | | (4,217) | | | 2.450 | 2.201 | MN | 6,098 | 47,726 | 02/10/2020 | 11/15/2029 |
| 458140-BL-3 | INTEL CORP | | | 1,2 | 1.F FE | 2,997,270 | 97.3530 | 2,920,590 | 3,000,000 | 2,997,614 | | 97 | | | 4.600 | 4.607 | MS | 36,800 | 138,000 | 03/20/2020 | 03/25/2040 |
| 458140-CB-4 | INTEL CORP | | | 1,2 | 1.F FE | 11,875,843 | 98.0400 | 11,666,760 | 11,900,000 | 11,876,362 | | 373 | | | 4.900 | 4.913 | FA | 236,479 | 583,100 | 08/02/2022 | 08/05/2052 |
| 458140-CE-8 | INTEL CORP | | | 1,2 | 1.F FE | 15,760,948 | 101.6730 | 16,062,301 | 15,798,000 | 15,766,656 | | 5,709 | | | 4.875 | 4.929 | FA | 301,643 | 385,076 | 03/14/2023 | 02/10/2028 |
| 458140-CF-5 | INTEL CORP | | | 1,2 | 1.F FE | 18,741,432 | 103.7810 | 19,467,240 | 18,758,000 | 18,742,489 | | 1,057 | | | 5.125 | 5.141 | FA | 376,528 | 435,625 | 09/12/2023 | 02/10/2030 |
| 45866F-AH-7 | INTERCONTINENTAL EXCHANGE INC | | | 1,2 | 1.G FE | 2,061,351 | 89.7620 | 1,536,725 | 1,712,000 | 2,043,641 | | (9,058) | | | 4.250 | 3.106 | MS | 20,211 | 72,760 | 01/04/2022 | 09/21/2048 |
| 45866F-AJ-3 | INTERCONTINENTAL EXCHANGE INC | | | 1,2 | 1.G FE | 48,063,571 | 97.2020 | 49,978,352 | 51,417,000 | 48,320,771 | | 252,095 | | | 3.750 | 5.203 | MS | 535,594 | 750,000 | 10/05/2023 | 09/21/2028 |
| 45866F-AK-0 | INTERCONTINENTAL EXCHANGE INC | | | 1,2 | 1.G FE | 18,639,475 | 86.4120 | 17,066,370 | 19,750,000 | 18,830,188 | | 122,742 | | | 2.100 | 2.874 | JD | 18,433 | 414,750 | 12/14/2022 | 06/15/2030 |
| 45866F-AN-4 | INTERCONTINENTAL EXCHANGE INC | | | 1,2 | 1.G FE | 7,956,273 | 80.2390 | 6,898,147 | 8,597,000 | 8,059,897 | | 54,090 | | | 1.850 | 2.659 | MS | 46,830 | 159,045 | 01/24/2022 | 09/15/2032 |
| 45866F-AT-1 | INTERCONTINENTAL EXCHANGE INC | | | 1 | 1.G FE | 4,994,500 | 98.0940 | 4,904,700 | 5,000,000 | 4,997,466 | | 1,741 | | | 3.650 | 3.688 | MN | 19,264 | 182,500 | 05/12/2022 | 05/23/2025 |
| 459200-AM-3 | INTERNATIONAL BUSINESS MACHINES CORP | | | 1 | 1.G FE | 16,412,100 | 104.2080 | 15,631,200 | 15,000,000 | 15,202,149 | | (101,406) | | | 7.000 | 6.208 | AO | 177,917 | 1,050,000 | 08/06/2003 | 10/30/2025 |
| 460146-CM-3 | INTERNATIONAL PAPER CO | | | 1,2 | 2.B FE | 4,871,800 | 99.9950 | 4,999,750 | 5,000,000 | 4,910,611 | | 5,421 | | | 5.000 | 5.206 | MS | 73,611 | 250,000 | 07/21/2015 | 09/15/2035 |
| 460599-AD-5 | INTERNATIONAL GAME TECHNOLOGY PLC | | C | 1,2 | 3.A FE | 1,167,500 | 101.4120 | 1,166,238 | 1,150,000 | 1,161,271 | | (4,047) | | | 6.250 | 5.827 | JJ | 33,142 | 71,875 | 06/02/2022 | 01/15/2027 |
| 460599-AE-3 | INTERNATIONAL GAME TECHNOLOGY PLC | | C | 1,2 | 3.A FE | 1,206,875 | 97.7540 | 1,221,925 | 1,250,000 | 1,209,564 | | 2,689 | | | 5.250 | 5.996 | JJ | 30,260 | 26,250 | 08/07/2023 | 01/15/2029 |
| 461127-F*-8 | INTERTEK FINANCE PLC | | C | 1 | 2.A | 2,100,000 | 95.1464 | 1,998,074 | 2,100,000 | 2,100,000 | | | | | 2.080 | 2.080 | JD | 3,519 | 43,680 | 06/18/2020 | 12/02/2025 |
| 46128M-AN-1 | INVERSIONES CMPC SA | | C | 1,2 | 2.B FE | 19,707,148 | 92.5030 | 17,339,687 | 18,745,000 | 19,387,573 | | (101,587) | | | 3.850 | 3.188 | JJ | 336,785 | 721,683 | 09/29/2020 | 01/13/2030 |
| 46128M-AS-0 | INVERSIONES CMPC SA | | C | 1,2 | 2.B FE | 12,498,125 | 103.7380 | 12,967,250 | 12,500,000 | 12,498,198 | | 73 | | | 6.125 | 6.127 | JD | 17,014 | 382,813 | 06/20/2023 | 06/23/2033 |
| 46266T-AA-6 | IQVIA INC | | | 1,2 | 3.B FE | 1,153,900 | 98.4220 | 1,109,216 | 1,127,000 | 1,130,144 | | (8,394) | | | 5.000 | 4.232 | MN | 7,200 | 56,350 | 11/21/2019 | 05/15/2027 |
| 46266T-AD-0 | IQVIA INC | | | 1,2 | 3.B FE | 250,000 | 102.9010 | 257,253 | 250,000 | 250,000 | | | | | 6.500 | 6.500 | MN | 2,076 | 7,764 | 05/18/2023 | 05/15/2030 |
| 46284V-AE-1 | IRON MOUNTAIN INC | | | 1,2 | 3.C FE | 937,500 | 97.2040 | 972,040 | 1,000,000 | 942,187 | | 4,687 | | | 5.250 | 6.857 | MS | 15,458 | 26,250 | 08/09/2023 | 03/15/2028 |
| 46284V-AJ-0 | IRON MOUNTAIN INC | | | 1,2 | 3.C FE | 1,243,927 | 95.1280 | 1,324,182 | 1,392,000 | 1,259,058 | | 13,088 | | | 5.250 | 7.100 | JJ | 33,698 | 49,665 | 03/24/2023 | 07/15/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 46284V-AP-6 | IRON MOUNTAIN INC | | | 1,2 | 3.C FE | 1,500,000 | 103.0980 | 1,546,470 | 1,500,000 | 1,500,000 | | | | | 7.000 | 6.991 | FA | 65,917 | | 05/10/2023 | 02/15/2029 |
| 46285M-AA-8 | IRON MOUNTAIN INFORMATION MANAGEMENT SER | | | 1,2 | 3.C FE | 1,000,000 | 91.6240 | 916,240 | 1,000,000 | 1,000,000 | | | | | 5.000 | 5.001 | MN | 6,389 | 50,000 | 12/13/2021 | 07/15/2032 |
| 465685-AD-7 | ITC HOLDINGS CORP | | | 1 | 2.B FE | 26,003,770 | 103.0560 | 26,021,640 | 25,250,000 | 25,741,945 | | (24,927) | | | 6.375 | 6.152 | MS | 406,893 | 1,609,688 | 06/22/2007 | 09/30/2036 |
| 465685-AJ-4 | ITC HOLDINGS CORP | | | 1,2 | 2.B FE | 10,268,100 | 98.9500 | 9,895,000 | 10,000,000 | 10,007,863 | | (39,942) | | | 3.650 | 3.241 | JD | 16,222 | 365,000 | 10/06/2016 | 06/15/2024 |
| 46590X-AK-2 | JBS USA LUX SA | | | 1,2 | 2.C FE | 357,550 | 97.0830 | 344,645 | 355,000 | 356,725 | | (192) | | | 6.500 | 6.501 | AO | 4,871 | 18,204 | 12/21/2023 | 04/15/2029 |
| 46590X-AL-0 | JBS USA LUX SA | | | 1,2 | 2.C FE | 541,688 | 97.9960 | 538,978 | 550,000 | 542,935 | | 965 | | | 5.500 | 5.753 | JJ | 13,949 | 30,250 | 09/15/2022 | 01/15/2030 |
| 46625H-JT-8 | JPMORGAN CHASE & CO | | | | 1.F FE | 5,002,800 | 99.8480 | 4,992,400 | 5,000,000 | 5,000,031 | | (362) | | | 3.875 | 3.868 | FA | 80,729 | 193,750 | 02/05/2014 | 02/01/2024 |
| 46625H-KC-3 | JPMORGAN CHASE & CO | | | 2 | 1.F FE | 23,038,550 | 97.9440 | 22,527,120 | 23,000,000 | 23,003,881 | | (4,599) | | | 3.125 | 3.104 | JJ | 315,451 | 718,750 | 04/23/2015 | 01/23/2025 |
| 46625H-MN-7 | JPMORGAN CHASE & CO | | | 2 | 1.F FE | 15,819,000 | 98.5470 | 14,782,050 | 15,000,000 | 15,145,679 | | (108,755) | | | 3.900 | 3.128 | JJ | 269,750 | 585,000 | 04/10/2019 | 07/15/2025 |
| 46625H-QW-3 | JPMORGAN CHASE & CO | | | 2 | 1.F FE | 7,115,891 | 96.7450 | 6,810,848 | 7,040,000 | 7,057,909 | | (8,431) | | | 3.300 | 3.169 | AO | 58,080 | 232,320 | 04/14/2016 | 04/01/2026 |
| 46647P-AM-8 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.F FE | 13,592,762 | 94.6690 | 11,441,695 | 12,086,000 | 12,986,439 | | (212,975) | | | 3.509 | 1.606 | JJ | 186,132 | 424,098 | 02/09/2021 | 01/23/2029 |
| 46647P-BA-3 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.E FE | 9,467,429 | 97.6870 | 8,098,252 | 8,290,000 | 8,775,453 | | (229,938) | | | 3.960 | 1.101 | JJ | 138,609 | 328,284 | 12/14/2020 | 01/29/2027 |
| 46647P-BD-7 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.F FE | 12,787,731 | 94.0530 | 10,985,390 | 11,680,000 | 12,432,037 | | (130,189) | | | 3.702 | 2.411 | MN | 66,060 | 432,394 | 03/15/2021 | 05/06/2030 |
| 46647P-BR-6 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.E FE | 2,522,784 | 91.3640 | 2,192,736 | 2,400,000 | 2,466,016 | | (18,753) | | | 2.182 | 1.355 | JD | 4,364 | 52,368 | 12/03/2020 | 06/01/2028 |
| 46647P-CB-0 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.E FE | 6,500,000 | 92.2830 | 5,998,395 | 6,500,000 | 6,500,000 | | | | | 1.578 | 1.578 | AO | 19,659 | 102,570 | 04/15/2021 | 04/22/2027 |
| 46647P-CJ-3 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.E FE | 5,000,000 | 88.6580 | 4,432,900 | 5,000,000 | 5,000,000 | | | | | 2.069 | 2.069 | JD | 8,621 | 103,450 | 05/24/2021 | 06/01/2029 |
| 46647P-CZ-7 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.E FE | 10,000,000 | 98.4080 | 9,840,800 | 10,000,000 | 10,000,000 | | | | | 4.080 | 4.076 | AO | 73,667 | 408,000 | 04/19/2022 | 04/26/2026 |
| 46647P-DA-1 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.E FE | 15,000,000 | 98.3430 | 14,751,450 | 15,000,000 | 15,000,000 | | | | | 4.323 | 4.321 | AO | 117,081 | 648,450 | 04/19/2022 | 04/26/2028 |
| 46647P-DF-0 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.E FE | 8,000,000 | 97.8310 | 7,826,480 | 8,000,000 | 8,000,000 | | | | | 4.565 | 4.565 | JD | 17,246 | 365,200 | 06/07/2022 | 06/14/2030 |
| 46659*-AB-3 | JM FAMILY ENTERPRISES, INC. | | | 1 | 2.B | 14,549,250 | 94.0738 | 14,111,068 | 15,000,000 | 14,786,075 | | 50,890 | | | 3.540 | 3.945 | MN | 88,500 | 531,000 | 03/29/2019 | 11/01/2027 |
| 46672#-AA-4 | HP Gateway Unit Two Owner, LLC | | | 1 | 2.B PL | 10,819,506 | 84.6317 | 9,066,073 | 10,712,382 | 10,807,885 | | (5,475) | | | 3.974 | 3.887 | MON | 18,920 | 425,709 | 09/30/2021 | 02/15/2037 |
| 469815-AK-0 | JACOBS ENTERTAINMENT INC | | | 2 | 4.B FE | 1,879,818 | 94.6330 | 2,000,542 | 2,114,000 | 1,908,465 | | 24,869 | | | 6.750 | 9.158 | FA | 53,907 | 108,945 | 05/01/2023 | 02/15/2029 |
| 47077W-AA-6 | JANE STREET GROUP LLC | | | 1,2 | 3.B FE | 1,852,500 | 93.1900 | 1,863,800 | 2,000,000 | 1,863,074 | | 10,574 | | | 4.500 | 5.853 | MN | 11,500 | 67,500 | 06/01/2023 | 11/15/2029 |
| 47216F-AA-5 | JAZZ SECURITIES DAC | | C | 1,2 | 3.B FE | 1,065,750 | 93.1420 | 1,117,704 | 1,200,000 | 1,078,110 | | 10,539 | | | 4.375 | 6.762 | JJ | 24,208 | 30,625 | 10/19/2023 | 01/15/2029 |
| 47232M-AF-9 | JEFFERIES FINANCE LLC | | | 1,2 | 3.C FE | 1,448,263 | 90.5990 | 1,399,755 | 1,545,000 | 1,455,474 | | 7,212 | | | 5.000 | 6.399 | FA | 29,183 | 63,625 | 07/10/2023 | 08/15/2028 |
| 476556-DD-4 | JERSEY CENTRAL POWER & LIGHT CO | | | 1,2 | 2.A FE | 985,516 | 84.8080 | 950,698 | 1,121,000 | 1,001,859 | | 11,924 | | | 2.750 | 4.308 | MS | 10,276 | 30,828 | 08/12/2022 | 03/01/2032 |
| 478375-AR-9 | JOHNSON CONTROLS INTERNATIONAL PLC | | C | 1,2 | 2.B FE | 56,500,572 | 97.7180 | 55,220,442 | 56,510,000 | 56,504,946 | | 148 | | | 3.900 | 3.901 | FA | 838,703 | 2,203,890 | 12/23/2016 | 02/14/2026 |
| 479142-E#-4 | Johnson Matthey Plc | | C | 1 | 1.G | 12,500,000 | 96.3715 | 12,046,437 | 12,500,000 | 12,500,000 | | | | | 3.970 | 3.970 | AO | 103,385 | 496,250 | 04/03/2020 | 04/16/2027 |
| 479142-E@-6 | Johnson Matthey Plc | | C | 1 | 1.G | 10,000,000 | 97.4990 | 9,749,898 | 10,000,000 | 10,000,000 | | | | | 3.790 | 3.790 | AO | 78,958 | 379,000 | 04/03/2020 | 04/16/2025 |
| 48121@-AN-1 | JRD Holdings, LLC | | | 1 | 2.B PL | 4,800,000 | 82.8519 | 3,976,889 | 4,800,000 | 4,800,000 | | | | | 2.680 | 2.680 | AO | 27,515 | 128,640 | 10/01/2021 | 10/14/2031 |
| 48121@-AP-6 | JRD Holdings, LLC | | | 1 | 2.B PL | 14,400,000 | 80.6619 | 11,615,307 | 14,400,000 | 14,400,000 | | | | | 2.830 | 2.830 | AO | 87,164 | 407,520 | 10/01/2021 | 10/14/2033 |
| 48274@-AA-4 | KWIK TRIP | | | 1 | 2.C PL | 4,194,119 | 89.2060 | 3,741,404 | 4,194,119 | 4,194,119 | | | | | 3.900 | 3.900 | FMAN | 16,811 | 165,734 | 10/23/2014 | 02/24/2035 |
| 487836-AT-5 | KELLANOVA | | | 1 | 2.B FE | 1,293,370 | 114.5290 | 1,145,290 | 1,000,000 | 1,142,239 | | (15,853) | | | 7.450 | 5.079 | AO | 18,625 | 74,500 | 06/21/2011 | 04/01/2031 |
| 49177J-AD-4 | KENVUE INC | | | 1,2 | 1.F FE | 10,157,950 | 101.7120 | 10,171,200 | 10,000,000 | 10,116,733 | | (41,217) | | | 5.350 | 4.695 | MS | 147,125 | 267,500 | 03/15/2023 | 03/22/2026 |
| 49177J-AF-9 | KENVUE INC | | | 1 | 1.F FE | 10,063,000 | 102.4600 | 10,246,000 | 10,000,000 | 10,054,254 | | (8,746) | | | 5.050 | 4.906 | MS | 138,875 | 252,500 | 03/14/2023 | 03/22/2028 |
| 49177J-AH-5 | KENVUE INC | | | 1,2 | 1.F FE | 19,651,300 | 103.4310 | 20,686,200 | 20,000,000 | 19,665,053 | | 13,753 | | | 5.000 | 5.318 | MS | 275,000 | 250,000 | 10/02/2023 | 03/22/2030 |
| 49271V-AC-4 | KEURIG DR PEPPER INC | | | 1,2 | 2.B FE | 12,255,498 | 93.9800 | 9,513,595 | 10,123,000 | 12,037,961 | | (107,534) | | | 4.985 | 3.276 | MN | 50,463 | 504,632 | 01/20/2022 | 05/25/2038 |
| 49271V-AD-2 | KEURIG DR PEPPER INC | | | 1,2 | 2.B FE | 8,307,468 | 98.3950 | 6,155,591 | 6,256,000 | 8,194,300 | | (53,189) | | | 5.085 | 3.217 | MN | 31,812 | 318,118 | 10/28/2021 | 05/25/2048 |
| 49271V-AF-7 | KEURIG DR PEPPER INC | | | 1,2 | 2.B FE | 17,698,054 | 100.1720 | 17,768,509 | 17,738,000 | 17,695,170 | | 4,039 | | | 4.597 | 4.653 | MN | 81,542 | 815,416 | 03/13/2023 | 05/25/2028 |
| 49271V-AJ-9 | KEURIG DR PEPPER INC | | | 1,2 | 2.B FE | 5,704,052 | 91.9250 | 6,182,876 | 6,726,000 | 5,726,299 | | 22,248 | | | 3.200 | 6.062 | MN | 35,872 | 107,616 | 10/26/2023 | 05/01/2030 |
| 49271V-AP-5 | KEURIG DR PEPPER INC | | | 1,2 | 2.B FE | 9,972,317 | 97.4550 | 9,736,729 | 9,991,000 | 9,976,449 | | 2,425 | | | 3.950 | 3.981 | AO | 83,314 | 394,645 | 04/07/2022 | 04/15/2029 |
| 49271V-AQ-3 | KEURIG DR PEPPER INC | | | 1,2 | 2.B FE | 16,741,910 | 96.2530 | 17,054,107 | 17,718,000 | 16,766,743 | | 22,069 | | | 4.050 | 4.823 | AO | 151,489 | 404,595 | 10/12/2023 | 04/15/2032 |
| 49337W-AC-4 | NATIONAL GRID USA | | | 1 | 2.B FE | 9,188,750 | 114.3940 | 9,380,308 | 8,200,000 | 8,649,793 | | (49,501) | | | 8.000 | 6.981 | MN | 83,822 | 656,000 | 10/10/2001 | 11/15/2030 |
| 49338C-AB-9 | KEYSPAN GAS EAST CORP | | | 1,2 | 2.A FE | 23,072,004 | 93.1670 | 21,786,171 | 23,384,000 | 23,286,465 | | 35,168 | | | 2.742 | 2.908 | FA | 242,227 | 641,189 | 06/20/2017 | 08/15/2026 |
| 49338C-AD-5 | KEYSPAN GAS EAST CORP | | | 1,2 | 2.A FE | 2,581,275 | 101.8530 | 2,546,325 | 2,500,000 | 2,577,306 | | (3,969) | | | 5.994 | 5.551 | MS | 47,869 | 74,925 | 05/10/2023 | 03/06/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 49446R-AV-1 | KIMCO REALTY OP LLC | | | 1,2 | 2.A FE | 4,941,600 | 75.1090 | 3,755,450 | 5,000,000 | 4,946,717 | | 1,208 | | | 3.700 | 3.765 | AO | 46,250 | 185,000 | 08/15/2019 | 10/01/2049 |
| 49446R-AW-9 | KIMCO REALTY OP LLC | | | 1,2 | 2.A FE | 1,966,786 | 86.7190 | 2,152,366 | 2,482,000 | 2,030,356 | | 52,910 | | | 2.700 | 6.022 | AO | 16,754 | 67,014 | 10/14/2022 | 10/01/2030 |
| 49446R-AZ-2 | KIMCO REALTY OP LLC | | | 1,2 | 2.A FE | 6,941,830 | 87.1220 | 6,098,540 | 7,000,000 | 6,951,294 | | 5,055 | | | 3.200 | 3.297 | AO | 56,000 | 224,000 | 02/15/2022 | 04/01/2032 |
| 49446R-BA-6 | KIMCO REALTY OP LLC | | | 1,2 | 2.A FE | 939,290 | 96.4830 | 964,830 | 1,000,000 | 942,817 | | 3,527 | | | 4.600 | 5.405 | FA | 19,167 | 23,000 | 04/10/2023 | 02/01/2033 |
| 494550-AL-0 | KINDER MORGAN ENERGY PARTNERS LP | | | 1 | 2.B FE | 13,537,732 | 113.6910 | 14,200,006 | 12,490,000 | 13,005,710 | | (45,961) | | | 7.750 | 7.071 | MS | 285,015 | 967,975 | 01/15/2004 | 03/15/2032 |
| 494550-BP-0 | KINDER MORGAN ENERGY PARTNERS LP | | | 1,2 | 2.B FE | 9,780,825 | 89.5350 | 9,071,686 | 10,132,000 | 9,822,412 | | 9,178 | | | 5.000 | 5.255 | MS | 168,867 | 506,600 | 01/30/2019 | 03/01/2043 |
| 494550-BW-5 | KINDER MORGAN ENERGY PARTNERS LP | | | 1,2 | 2.B FE | 7,888,608 | 93.8270 | 7,566,209 | 8,064,000 | 7,913,686 | | 3,949 | | | 5.400 | 5.553 | MS | 145,152 | 435,456 | 12/13/2016 | 09/01/2044 |
| 49456B-AH-4 | KINDER MORGAN INC | | | 1,2 | 2.B FE | 7,838,168 | 96.5570 | 6,955,966 | 7,204,000 | 7,772,983 | | (15,261) | | | 5.550 | 4.940 | JD | 33,319 | 399,822 | 04/18/2019 | 06/01/2045 |
| 49461M-AA-8 | KINETIK HOLDINGS LP | | | 1,2 | 3.A FE | 1,495,440 | 98.0430 | 1,470,645 | 1,500,000 | 1,496,338 | | 454 | | | 5.875 | 5.921 | JD | 3,917 | 88,125 | 06/01/2022 | 06/15/2030 |
| 49461M-AB-6 | KINETIK HOLDINGS LP | | | 1,2 | 3.A FE | 1,000,000 | 102.1020 | 1,021,020 | 1,000,000 | 1,000,000 | | | | | 6.625 | 6.624 | JD | 4,601 | | 12/04/2023 | 12/15/2028 |
| 50050N-AA-1 | KONTOOR BRANDS INC | | | 1,2 | 3.C FE | 1,648,750 | 90.6670 | 1,586,673 | 1,750,000 | 1,653,980 | | 5,230 | | | 4.125 | 5.186 | MN | 9,224 | 56,719 | 08/09/2023 | 11/15/2029 |
| 50075N-AZ-7 | MONDELEZ INTERNATIONAL INC | | | | 2.A FE | 3,207,270 | 108.7180 | 3,261,540 | 3,000,000 | 3,156,129 | | (5,637) | | | 6.500 | 5.992 | FA | 76,917 | 195,000 | 03/30/2011 | 02/09/2040 |
| 50076Q-AE-6 | KRAFT HEINZ FOODS CO | | | | 2.B FE | 26,970,159 | 96.6590 | 27,176,644 | 28,116,000 | 26,986,992 | | 23,697 | | | 5.000 | 5.339 | JD | 105,435 | 1,280,800 | 09/06/2023 | 06/04/2042 |
| 50077L-AD-8 | KRAFT HEINZ FOODS CO | | | 1,2 | 2.B FE | 5,747,259 | 96.1230 | 5,738,543 | 5,970,000 | 5,901,230 | | 26,822 | | | 3.000 | 3.502 | JD | 14,925 | 179,100 | 09/26/2017 | 06/01/2026 |
| 50077L-AM-8 | KRAFT HEINZ FOODS CO | | | 1,2 | 2.B FE | 15,288,800 | 98.0180 | 14,702,700 | 15,000,000 | 15,273,197 | | (8,186) | | | 5.200 | 5.052 | JJ | 359,667 | 650,000 | 01/25/2023 | 07/15/2045 |
| 50077L-AZ-9 | KRAFT HEINZ FOODS CO | | | 1,2 | 2.B FE | 8,010,100 | 94.8940 | 9,489,400 | 10,000,000 | 8,017,454 | | 7,354 | | | 4.875 | 6.466 | AO | 121,875 | | 10/03/2023 | 10/01/2049 |
| 50077L-BC-9 | KRAFT HEINZ FOODS CO | | | 1,2 | 2.B FE | 2,556,250 | 98.0970 | 2,452,425 | 2,500,000 | 2,535,650 | | (10,796) | | | 3.875 | 3.385 | MN | 12,378 | 96,875 | 01/21/2022 | 05/15/2027 |
| 50077L-BJ-4 | KRAFT HEINZ FOODS CO | | | 1,2 | 2.B FE | 20,459,100 | 103.2480 | 20,649,600 | 20,000,000 | 20,452,066 | | (6,769) | | | 5.500 | 5.338 | JD | 91,667 | 1,100,000 | 01/26/2023 | 06/01/2050 |
| 501044-CN-9 | KROGER CO | | | 1,2 | 2.A FE | 7,169,184 | 98.4250 | 6,865,144 | 6,975,000 | 7,139,433 | | (6,449) | | | 5.400 | 5.182 | JJ | 173,678 | 376,650 | 09/24/2018 | 07/15/2040 |
| 501044-DE-8 | KROGER CO | | | 1,2 | 2.A FE | 32,507,178 | 94.5630 | 30,751,888 | 32,520,000 | 32,527,161 | | (4,095) | | | 2.650 | 2.637 | AO | 181,931 | 861,780 | 02/06/2020 | 10/15/2026 |
| 501044-DG-3 | KROGER CO | | | 1,2 | 2.A FE | 8,549,167 | 88.6300 | 6,227,144 | 7,026,000 | 8,448,261 | | (42,476) | | | 4.450 | 3.186 | FA | 130,274 | 312,657 | 07/22/2021 | 02/01/2047 |
| 501044-DJ-7 | KROGER CO | | | 1,2 | 2.A FE | 9,098,934 | 96.8790 | 8,186,276 | 8,450,000 | 8,762,246 | | (88,586) | | | 3.700 | 2.538 | FA | 130,271 | 312,650 | 01/22/2020 | 08/01/2027 |
| 501044-DK-4 | KROGER CO | | | 1,2 | 2.A FE | 11,407,564 | 89.7560 | 8,524,127 | 9,497,000 | 11,274,890 | | (48,145) | | | 4.650 | 3.479 | JJ | 203,632 | 441,611 | 02/23/2021 | 01/15/2048 |
| 501044-DL-2 | KROGER CO | | | 1,2 | 2.A FE | 999,994 | 99.4030 | 999,994 | 1,006,000 | 1,002,638 | | 581 | | | 4.500 | 4.575 | JJ | 20,875 | 45,270 | 01/07/2019 | 01/15/2029 |
| 501044-DQ-1 | KROGER CO | | | 1,2 | 2.B FE | 7,912,631 | 80.9440 | 8,389,036 | 10,364,000 | 8,081,853 | | 169,222 | | | 1.700 | 5.518 | JJ | 81,242 | 68,000 | 11/16/2023 | 01/15/2031 |
| 50152#-AC-1 | KT REAL ESTATE HOLDINGS LLC | | | | 2.C PL | 3,892,098 | 87.5343 | 3,406,919 | 3,892,098 | 3,892,098 | | | | | 3.580 | 3.580 | FMAN | 14,321 | 141,167 | 01/21/2015 | 05/24/2035 |
| 501797-AQ-7 | BATH & BODY WORKS INC | | | 1 | 3.B FE | 58,206 | 102.0340 | 51,017 | 50,000 | 54,554 | | (1,397) | | | 6.694 | 3.507 | JJ | 1,543 | 3,347 | 04/21/2021 | 01/15/2027 |
| 501797-AW-4 | BATH & BODY WORKS INC | | | 1,2 | 3.B FE | 1,312,708 | 102.3080 | 1,350,466 | 1,320,000 | 1,307,420 | | (562) | | | 6.625 | 6.702 | AO | 21,863 | 59,294 | 04/12/2023 | 10/01/2030 |
| 50203T-AA-4 | LFS TOPCO LLC | | | 1,2 | 4.B FE | 956,095 | 92.4130 | 1,062,750 | 1,150,000 | 991,394 | | 30,295 | | | 5.875 | 11.794 | AO | 14,263 | 52,875 | 10/10/2023 | 10/15/2026 |
| 50220P-AC-7 | LSEGA FINANCING PLC | | C | 1,2 | 1.G FE | 19,964,900 | 89.3470 | 17,869,400 | 20,000,000 | 19,978,042 | | 4,878 | | | 2.000 | 2.027 | AO | 94,444 | 400,000 | 03/26/2021 | 04/06/2028 |
| 50220P-AD-5 | LSEGA FINANCING PLC | | C | 1,2 | 1.G FE | 23,246,322 | 85.9490 | 19,852,500 | 23,098,000 | 23,212,329 | | (15,208) | | | 2.500 | 2.421 | AO | 136,342 | 577,450 | 08/23/2021 | 04/06/2031 |
| 502431-AF-6 | L3HARRIS TECHNOLOGIES INC | | | 1,2 | 2.B FE | 2,499,338 | 90.4640 | 2,523,946 | 2,790,000 | 2,527,239 | | 27,901 | | | 2.900 | 4.734 | JD | 3,596 | 80,910 | 04/04/2023 | 12/15/2029 |
| 502431-AP-4 | L3HARRIS TECHNOLOGIES INC | | | 1 | 2.B FE | 14,950,749 | 102.1040 | 15,441,188 | 15,123,000 | 14,962,419 | | 11,670 | | | 5.400 | 5.786 | JJ | 342,536 | | 10/05/2023 | 01/15/2027 |
| 502431-AR-0 | L3HARRIS TECHNOLOGIES INC | | | 1,2 | 2.B FE | 3,987,320 | 106.8080 | 4,272,320 | 4,000,000 | 3,987,390 | | 70 | | | 5.600 | 5.622 | JJ | 93,956 | | 07/27/2023 | 07/31/2053 |
| 50247V-AB-5 | LYB INTERNATIONAL FINANCE BV | | C | 1 | 2.B FE | 19,271,469 | 95.6870 | 18,010,207 | 18,822,000 | 19,218,274 | | (11,648) | | | 5.250 | 5.079 | JJ | 455,649 | 988,155 | 09/26/2018 | 07/15/2043 |
| 50512#-AF-9 | LA Stadium Finance Company LLC | | | 1 | 2.A PL | 7,600,000 | 92.8433 | 7,056,094 | 7,600,000 | 7,600,000 | | | | | 3.900 | 3.900 | MS | 74,923 | 296,400 | 04/01/2020 | 03/31/2028 |
| 50512#-AG-7 | LA Stadium Finance Company LLC | | | 1 | 2.A PL | 3,400,000 | 90.3896 | 3,073,246 | 3,400,000 | 3,400,000 | | | | | 4.000 | 4.000 | MS | 34,378 | 136,000 | 04/01/2020 | 03/31/2030 |
| 505742-AM-8 | LADDER CAPITAL FINANCE HOLDINGS LLLP | | | 1,2 | 3.B FE | 1,635,625 | 94.2300 | 1,649,025 | 1,750,000 | 1,670,073 | | 22,708 | | | 4.250 | 5.878 | FA | 30,990 | 74,375 | 08/09/2022 | 02/01/2027 |
| 513075-BT-7 | LAMAR MEDIA CORP | | | 1,2 | 3.B FE | 440,720 | 92.3850 | 406,494 | 440,000 | 440,834 | | 30 | | | 4.000 | 3.999 | JD | 782 | 17,600 | 10/01/2020 | 02/15/2030 |
| 513075-BW-0 | LAMAR MEDIA CORP | | | 1,2 | 3.C FE | 750,000 | 96.7300 | 725,475 | 750,000 | 750,000 | | | | | 4.875 | 4.875 | MS | 10,766 | 36,563 | 05/11/2020 | 01/15/2029 |
| 513075-BZ-3 | LAMAR MEDIA CORP | | | 1,2 | 3.C FE | 272,584 | 89.0310 | 242,164 | 272,000 | 272,435 | | (53) | | | 3.625 | 3.599 | AO | 2,082 | 9,860 | 02/26/2021 | 01/15/2031 |
| 513272-AD-6 | LAMB WESTON HOLDINGS INC | | | 1,2 | 3.C FE | 1,438,750 | 92.2530 | 1,383,795 | 1,500,000 | 1,441,653 | | 2,903 | | | 4.125 | 4.845 | JJ | 25,953 | 41,250 | 08/15/2023 | 01/31/2030 |
| 51805@-AA-6 | LASALLE PROPERTY FUND REIT, INC. | | | 1 | 2.B | 10,000,000 | 94.0870 | 9,408,702 | 10,000,000 | 10,000,000 | | | | | 3.140 | 3.139 | FA | 120,367 | 314,000 | 11/15/2019 | 02/13/2027 |
| 51805@-AG-3 | LASALLE PROPERTY FUND REIT, INC. | | | 1 | 2.B | 5,000,000 | 91.5114 | 4,575,571 | 5,000,000 | 5,000,000 | | | | | 2.240 | 2.240 | FA | 43,867 | 112,000 | 11/10/2021 | 02/10/2027 |
| 51805@-AH-1 | LASALLE PROPERTY FUND REIT, INC. | | | 1 | 2.B | 7,000,000 | 87.5889 | 6,131,224 | 7,000,000 | 7,000,000 | | | | | 2.580 | 2.580 | MN | 25,585 | 180,600 | 11/10/2021 | 05/10/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 524660-AX-5 | LEGGETT & PLATT INC | | | 1,2 | 2.C FE | 23,902,396 | 98.0880 | 23,246,856 | 23,700,000 | 23,716,364 | | (24,677) | | | 3.800 | 3.692 | MN | 115,077 | 900,600 | 05/05/2015 | 11/15/2024 |
| 525555-AB-4 | LELAND STANFORD JUNIOR UNIVERSITY | | | 1 | 1.A FE | 2,617,190 | 99.7860 | 2,270,132 | 2,275,000 | 2,277,309 | | (26,905) | | | 6.875 | 5.636 | FA | 65,169 | 156,406 | 03/31/2003 | 02/01/2024 |
| 527298-BR-3 | LEVEL 3 FINANCING INC | | | 1,2 | 5.A FE | 585,000 | 49.6820 | 372,615 | 750,000 | 611,138 | | 23,816 | | | 4.250 | 9.389 | JJ | 15,938 | 31,875 | 11/22/2022 | 07/01/2028 |
| 527298-BU-6 | LEVEL 3 FINANCING INC | | | 1,2 | 4.B FE | 1,470,000 | 97.5890 | 1,463,835 | 1,500,000 | 1,470,070 | | 70 | | | 10.500 | 10.938 | MN | 20,125 | | 12/21/2023 | 05/15/2030 |
| 53079E-BK-9 | LIBERTY MUTUAL GROUP INC | | | 1,2 | 2.B FE | 11,396,689 | 72.2850 | 8,435,660 | 11,670,000 | 11,407,583 | | 3,100 | | | 3.950 | 4.069 | MN | 58,901 | 460,965 | 05/07/2020 | 05/15/2060 |
| 531968-AA-3 | LIGHT AND WONDER INTERNATIONAL INC | | | 1,2 | 4.A FE | 500,000 | 104.4570 | 522,285 | 500,000 | 500,000 | | | | | 7.500 | 7.499 | MS | 13,333 | | 08/09/2023 | 09/01/2031 |
| 532457-AM-0 | ELI LILLY AND CO | | | | 1.E FE | 1,998,216 | 103.2790 | 1,704,104 | 1,650,000 | 1,687,508 | | (24,843) | | | 7.125 | 5.433 | JD | 9,797 | 117,563 | 03/29/2004 | 06/01/2025 |
| 532457-BA-5 | ELI LILLY AND CO | | | 1 | 1.E FE | 5,770,325 | 109.1850 | 6,005,175 | 5,500,000 | 5,680,790 | | (9,316) | | | 5.550 | 5.203 | MS | 89,879 | 305,250 | 12/06/2010 | 03/15/2037 |
| 532457-BV-9 | ELI LILLY AND CO | | | 1,2 | 1.E FE | 1,999,915 | 96.1920 | 1,926,726 | 2,003,000 | 2,001,298 | | 294 | | | 3.375 | 3.393 | MS | 19,905 | 67,601 | 02/20/2019 | 03/15/2029 |
| 532522-AA-7 | LIMA METRO LINE 2 FINANCE LTD | | C | | 2.C FE | 5,981,853 | 99.0000 | 5,772,339 | 5,830,645 | 5,923,293 | | (7,620) | | | 5.875 | 5.541 | JAJO | 81,831 | 342,550 | 06/09/2016 | 07/05/2034 |
| 534187-BA-6 | LINCOLN NATIONAL CORP | | | 1 | 2.B FE | 11,298,101 | 112.4960 | 10,120,140 | 8,996,000 | 10,954,666 | | (74,998) | | | 7.000 | 5.038 | JD | 27,988 | 629,720 | 12/12/2018 | 06/15/2040 |
| 536797-AG-8 | LITHIA MOTORS INC | | | 1,2 | 3.B FE | 2,177,813 | 90.6720 | 2,040,120 | 2,250,000 | 2,182,833 | | 5,363 | | | 3.875 | 4.664 | JD | 7,266 | 72,656 | 08/09/2023 | 06/01/2029 |
| 539830-AD-1 | LOCKHEED MARTIN CORP | | | | 1.G FE | 7,302,100 | 117.6260 | 7,645,690 | 6,500,000 | 7,016,580 | | (27,091) | | | 7.200 | 6.265 | MN | 78,000 | 468,000 | 07/12/2007 | 05/01/2036 |
| 539830-AF-6 | LOCKHEED MARTIN CORP | | | | 1.G FE | 1,325,570 | 106.2670 | 1,062,670 | 1,000,000 | 1,066,979 | | (26,566) | | | 7.750 | 4.684 | MN | 12,917 | 77,500 | 06/15/2011 | 05/01/2026 |
| 539830-AR-0 | LOCKHEED MARTIN CORP | | | 1 | 1.G FE | 7,114,193 | 113.2940 | 8,066,533 | 7,120,000 | 7,117,381 | | 133 | | | 6.150 | 6.154 | MS | 145,960 | 437,880 | 12/18/2006 | 09/01/2036 |
| 539830-BC-2 | LOCKHEED MARTIN CORP | | | 1,2 | 1.G FE | 3,884,607 | 91.5250 | 3,912,694 | 4,275,000 | 4,012,148 | | 17,977 | | | 3.600 | 4.299 | MS | 51,300 | 153,900 | 10/28/2015 | 03/01/2035 |
| 539830-BD-0 | LOCKHEED MARTIN CORP | | | 1,2 | 1.G FE | 2,148,310 | 86.1710 | 1,642,419 | 1,906,000 | 2,118,968 | | (7,279) | | | 3.800 | 3.066 | MS | 24,143 | 72,428 | 10/07/2019 | 03/01/2045 |
| 539830-BK-4 | LOCKHEED MARTIN CORP | | | 1,2 | 1.G FE | 1,981,260 | 99.0310 | 1,980,620 | 2,000,000 | 1,986,765 | | 780 | | | 4.500 | 4.571 | MN | 11,500 | 90,000 | 11/16/2015 | 05/15/2036 |
| 539830-BL-2 | LOCKHEED MARTIN CORP | | | 1,2 | 1.G FE | 19,262,893 | 98.0030 | 15,235,546 | 15,546,000 | 19,058,159 | | (108,751) | | | 4.700 | 3.249 | MN | 93,362 | 730,662 | 01/27/2022 | 05/15/2046 |
| 543064-AA-7 | LONGITUDINAL 2 PAMPI FUNDING B.V. | | C | | 2.C PL | 15,621,810 | 94.8211 | 14,812,767 | 15,621,810 | 15,621,810 | | | | | 5.230 | 5.231 | AO | 138,440 | 817,021 | 12/14/2018 | 10/31/2033 |
| 548661-AH-0 | LOWE'S COMPANIES INC | | | | 2.A FE | 8,114,440 | 107.4800 | 7,287,144 | 6,780,000 | 7,205,875 | | (90,537) | | | 6.875 | 5.163 | FA | 176,092 | 466,125 | 05/24/2010 | 02/15/2028 |
| 548661-CL-9 | LOWE'S COMPANIES INC | | | 1 | 2.A FE | 1,559,205 | 106.3010 | 1,594,515 | 1,500,000 | 1,539,651 | | (2,088) | | | 5.800 | 5.509 | AO | 18,367 | 87,000 | 03/30/2011 | 10/15/2036 |
| 548661-DH-7 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 6,959,470 | 97.6050 | 6,832,350 | 7,000,000 | 6,992,149 | | 4,397 | | | 3.375 | 3.443 | MS | 69,563 | 236,250 | 09/09/2015 | 09/15/2025 |
| 548661-DJ-3 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 10,133,392 | 88.0790 | 7,633,807 | 8,667,000 | 10,028,831 | | (43,570) | | | 4.375 | 3.335 | MS | 111,648 | 379,181 | 12/29/2021 | 09/15/2045 |
| 548661-DQ-7 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 1,996,950 | 82.4830 | 1,431,080 | 1,735,000 | 1,981,794 | | (7,265) | | | 4.050 | 3.170 | MN | 11,321 | 70,268 | 11/15/2021 | 05/03/2047 |
| 548661-DU-8 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 14,402,764 | 99.5120 | 13,249,028 | 13,314,000 | 14,100,350 | | (118,315) | | | 4.500 | 3.392 | AO | 126,483 | 599,130 | 05/26/2022 | 04/15/2030 |
| 548661-DV-6 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 2,231,013 | 97.7050 | 2,181,753 | 2,233,000 | 2,231,267 | | 68 | | | 5.000 | 5.007 | AO | 23,571 | 111,650 | 06/09/2022 | 04/15/2040 |
| 548661-EA-1 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 17,799,531 | 87.6400 | 15,543,830 | 17,736,000 | 17,783,202 | | (6,084) | | | 2.625 | 2.583 | AO | 116,393 | 465,570 | 05/19/2021 | 04/01/2031 |
| 548661-EB-9 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 9,977,800 | 74.6550 | 7,465,500 | 10,000,000 | 9,978,109 | | 473 | | | 3.500 | 3.513 | AO | 87,500 | 350,000 | 03/29/2021 | 04/01/2051 |
| 548661-EF-0 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 11,241,563 | 84.7520 | 9,534,600 | 11,250,000 | 11,241,812 | | 80 | | | 4.450 | 4.454 | AO | 125,156 | 500,625 | 03/22/2022 | 04/01/2062 |
| 548661-EH-6 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 10,058,054 | 93.5250 | 10,307,390 | 11,021,000 | 10,075,840 | | 17,698 | | | 3.750 | 4.990 | AO | 103,322 | 187,500 | 10/18/2023 | 04/01/2032 |
| 548661-EM-5 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 4,889,350 | 105.4190 | 5,270,950 | 5,000,000 | 4,890,523 | | 1,173 | | | 5.625 | 5.781 | AO | 59,375 | 140,625 | 07/11/2023 | 04/15/2053 |
| 548661-ER-4 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 16,709,460 | 106.2300 | 18,059,100 | 17,000,000 | 16,710,943 | | 1,483 | | | 5.750 | 5.872 | JJ | 488,750 | 101,743 | 08/10/2023 | 07/01/2053 |
| 552676-AT-5 | MDC HOLDINGS INC | | | 1,2 | 2.C FE | 1,000,000 | 91.7070 | 917,070 | 1,000,000 | 1,000,000 | | | | | 3.850 | 3.850 | JJ | 17,753 | 38,500 | 01/06/2020 | 01/15/2030 |
| 552848-AG-8 | MGIC INVESTMENT CORP | | | 1,2 | 2.C FE | 1,185,905 | 97.4910 | 1,169,892 | 1,200,000 | 1,184,137 | | 1,643 | | | 5.250 | 5.546 | FA | 23,800 | 49,875 | 03/30/2023 | 08/15/2028 |
| 552953-CD-1 | MGM RESORTS INTERNATIONAL | | | 1,2 | 4.A FE | 1,205,890 | 97.5470 | 1,254,454 | 1,286,000 | 1,234,216 | | 10,153 | | | 4.625 | 6.289 | MS | 19,826 | 42,134 | 08/07/2023 | 09/01/2026 |
| 552953-CF-6 | MGM RESORTS INTERNATIONAL | | | 1,2 | 4.A FE | 1,294,500 | 99.2040 | 1,316,437 | 1,327,000 | 1,303,140 | | 6,340 | | | 5.500 | 6.111 | AO | 15,408 | 72,985 | 08/18/2022 | 04/15/2027 |
| 55336V-AL-4 | MPLX LP | | | 1,2 | 2.B FE | 6,192,149 | 92.9890 | 6,155,872 | 6,620,000 | 6,229,066 | | 8,014 | | | 5.200 | 5.661 | MS | 114,747 | 344,240 | 12/12/2018 | 03/01/2047 |
| 55336V-AT-7 | MPLX LP | | | 1,2 | 2.B FE | 4,891,700 | 96.8710 | 4,843,550 | 5,000,000 | 4,899,548 | | 1,782 | | | 5.500 | 5.651 | FA | 103,889 | 275,000 | 12/12/2018 | 02/15/2049 |
| 55337P-AA-0 | MIWD HOLDCO II LLC | | | 1,2 | 4.B FE | 250,000 | 88.6450 | 221,613 | 250,000 | 250,000 | | | | | 5.500 | 5.500 | FA | 5,729 | 13,750 | 01/13/2022 | 02/01/2030 |
| 55342U-AG-9 | MPT OPERATING PARTNERSHIP LP | | | 1,2 | 3.C FE | 1,500,000 | 89.3880 | 1,340,820 | 1,500,000 | 1,500,000 | | | | | 5.250 | 5.249 | FA | 32,813 | 78,750 | 07/13/2016 | 08/01/2026 |
| 55342U-AH-7 | MPT OPERATING PARTNERSHIP LP | | | 1,2 | 3.C FE | 483,750 | 82.0360 | 410,180 | 500,000 | 487,753 | | 2,818 | | | 5.000 | 5.729 | AO | 5,278 | 25,000 | 07/29/2022 | 10/15/2027 |
| 55342U-AM-6 | MPT OPERATING PARTNERSHIP LP | | | 1,2 | 3.C FE | 1,026,250 | 62.6520 | 626,520 | 1,000,000 | 1,021,826 | | (1,863) | | | 3.500 | 3.238 | MS | 10,306 | 35,000 | 07/21/2021 | 03/15/2031 |
| 55354G-AH-3 | MSCI INC | | | 1,2 | 2.C FE | 1,175,000 | 94.0100 | 1,104,618 | 1,175,000 | 1,175,000 | | | | | 4.000 | 3.999 | MN | 6,006 | 47,000 | 11/18/2019 | 11/15/2029 |
| 55608J-AK-4 | MACQUARIE GROUP LTD | | C | 2,5 | 1.F FE | 4,676,878 | 93.6570 | 4,762,458 | 5,085,000 | 4,740,678 | | 60,045 | | | 3.763 | 5.353 | MN | 17,540 | 191,349 | 12/07/2022 | 11/28/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 55608P-BQ-6 | MACQUARIE BANK LTD | | C | | 1.E FE | 12,000,000 | 101.2990 | 12,155,880 | 12,000,000 | 12,000,000 | | | | | 5.391 | 5.391 | JD | 43,128 | | 11/29/2023 | 12/07/2026 |
| 55609N-AA-6 | MACQUARIE AIRFINANCE HOLDINGS LTD | | C | 1,2 | 3.B FE | 2,002,500 | 104.6720 | 2,093,440 | 2,000,000 | 2,002,328 | | (172) | | | 8.375 | 8.342 | MN | 27,917 | 89,799 | 04/27/2023 | 05/01/2028 |
| 55609N-AB-4 | MACQUARIE AIRFINANCE HOLDINGS LTD | | C | 1,2 | 3.B FE | 1,000,000 | 104.5800 | 1,045,800 | 1,000,000 | 1,000,000 | | | | | 8.125 | 8.124 | MS | 23,247 | | 09/11/2023 | 03/30/2029 |
| 55616X-AG-2 | MACY'S RETAIL HOLDINGS LLC | | | 1,2 | 3.A FE | 36,903 | 78.1360 | 36,724 | 47,000 | 37,601 | | 250 | | | 5.125 | 7.106 | JJ | 1,111 | 2,409 | 02/16/2021 | 01/15/2042 |
| 55616X-AJ-6 | MACY'S RETAIL HOLDINGS LLC | | | 1,2 | 3.A FE | 151,913 | 73.2180 | 153,758 | 210,000 | 155,747 | | 1,363 | | | 4.300 | 6.717 | FA | 3,411 | 9,030 | 02/16/2021 | 02/15/2043 |
| 55616X-AM-9 | MACY'S RETAIL HOLDINGS LLC | | | 1,2 | 3.A FE | 73,144 | 82.2470 | 74,022 | 90,000 | 75,556 | | 869 | | | 4.500 | 6.568 | JD | 180 | 4,050 | 02/17/2021 | 12/15/2034 |
| 55617L-AL-6 | MACY'S RETAIL HOLDINGS LLC | | | 1 | 3.A FE | 79,748 | 85.0480 | 85,048 | 100,000 | 79,854 | | 106 | | | 6.700 | 9.809 | JJ | 3,089 | | 11/28/2023 | 07/15/2034 |
| 55617L-AQ-5 | MACY'S RETAIL HOLDINGS LLC | | | 1,2 | 3.A FE | 659,063 | 94.4430 | 708,323 | 750,000 | 668,738 | | 9,675 | | | 5.875 | 8.134 | MS | 12,974 | 44,063 | 01/05/2023 | 03/15/2030 |
| 55903V-BD-4 | WARNERMEDIA HOLDINGS INC | | | 1,2 | 2.C FE | 2,971,535 | 88.1680 | 3,085,880 | 3,500,000 | 2,985,494 | | 13,959 | | | 5.050 | 6.432 | MS | 52,043 | 176,750 | 01/31/2023 | 03/15/2042 |
| 55916A-AA-2 | MICHAELS COMPANIES INC | | | 1,2 | 5.A FE | 890,188 | 79.7290 | 829,182 | 1,040,000 | 908,340 | | 18,152 | | | 5.250 | 8.783 | MN | 9,100 | 54,600 | 03/24/2023 | 05/01/2028 |
| 55916A-AB-0 | MICHAELS COMPANIES INC | | | 1,2 | 5.C FE | 598,750 | 63.6640 | 483,846 | 760,000 | 607,263 | | 8,513 | | | 7.875 | 12.959 | MN | 9,975 | 40,163 | 07/07/2023 | 05/01/2029 |
| 559222-AR-5 | MAGNA INTERNATIONAL INC | | | 1,2 | 1.G FE | 36,946,262 | 98.5020 | 34,411,674 | 34,935,000 | 35,310,606 | | (240,068) | | | 4.150 | 3.409 | AO | 362,451 | 1,449,803 | 08/11/2016 | 10/01/2025 |
| 559222-AV-6 | MAGNA INTERNATIONAL INC | | | 1,2 | 1.G FE | 24,929,813 | 87.5440 | 21,170,766 | 24,183,000 | 24,703,401 | | (78,021) | | | 2.450 | 2.078 | JD | 26,333 | 592,484 | 06/03/2021 | 06/15/2030 |
| 56540#-AA-3 | MAPLELEAF MIDSTREAM INVESTMENTS, LLC | | | | 3.B PL | 7,186,070 | 94.9512 | 6,823,260 | 7,186,070 | 7,186,070 | | | | | 4.560 | 4.560 | JJ | 160,201 | 327,685 | 09/19/2018 | 09/30/2025 |
| 565849-AP-1 | MARATHON OIL CORP | | | 1,2 | 2.C FE | 2,625,375 | 97.6150 | 2,440,375 | 2,500,000 | 2,557,651 | | (16,183) | | | 4.400 | 3.651 | JJ | 50,722 | 110,000 | 07/16/2019 | 07/15/2027 |
| 56585A-AH-5 | MARATHON PETROLEUM CORP | | | 1,2 | 2.B FE | 1,470,521 | 89.5550 | 1,452,582 | 1,622,000 | 1,486,439 | | 3,476 | | | 4.750 | 5.427 | MS | 22,685 | 77,045 | 12/17/2018 | 09/15/2044 |
| 570535-AT-1 | MARKEL GROUP INC | | | 1,2 | 2.B FE | 6,013,968 | 92.7160 | 5,600,046 | 6,040,000 | 6,015,920 | | 461 | | | 5.000 | 5.028 | MN | 34,394 | 302,000 | 05/15/2019 | 05/20/2049 |
| 57164P-AF-3 | MARRIOTT OWNERSHIP RESORTS INC | | | 1,2 | 4.A FE | 1,019,400 | 91.8900 | 997,007 | 1,085,000 | 1,028,333 | | 8,933 | | | 4.750 | 6.206 | MS | 15,175 | 37,644 | 03/29/2023 | 01/15/2028 |
| 571676-AA-3 | MARS INC | | | 1,2 | 1.E FE | 6,628,684 | 97.3270 | 6,495,604 | 6,674,000 | 6,663,762 | | 7,940 | | | 2.700 | 2.826 | AO | 45,050 | 180,198 | 05/16/2019 | 04/01/2025 |
| 571676-AB-1 | MARS INC | | | 1,2 | 1.E FE | 8,754,577 | 92.3650 | 8,268,515 | 8,952,000 | 8,791,335 | | 22,425 | | | 3.200 | 3.521 | AO | 71,616 | 286,464 | 05/25/2022 | 04/01/2030 |
| 571676-AD-7 | MARS INC | | | 1,2 | 1.E FE | 5,992,500 | 87.7190 | 5,263,140 | 6,000,000 | 5,993,939 | | 286 | | | 3.875 | 3.884 | AO | 58,125 | 232,500 | 03/26/2019 | 04/01/2039 |
| 571676-AF-2 | MARS INC | | | 1,2 | 1.E FE | 10,947,040 | 84.3500 | 7,798,158 | 9,245,000 | 10,813,097 | | (42,325) | | | 3.950 | 2.976 | AO | 91,294 | 365,178 | 01/04/2022 | 04/01/2049 |
| 571676-AN-5 | MARS INC | | | 1,2 | 1.E FE | 7,438,546 | 71.5510 | 5,941,595 | 8,304,000 | 7,425,547 | | 3,428 | | | 2.375 | 3.075 | JJ | 90,393 | 125,970 | 09/19/2023 | 07/16/2040 |
| 571676-AQ-8 | MARS INC | | | 1,2 | 1.E FE | 3,702,355 | 62.4080 | 2,343,420 | 3,755,000 | 3,706,509 | | 1,271 | | | 2.450 | 2.517 | JJ | 42,166 | 91,998 | 09/03/2020 | 07/16/2050 |
| 571676-AT-2 | MARS INC | | | 1,2 | 1.E FE | 58,807,081 | 100.5150 | 60,196,423 | 59,888,000 | 58,854,288 | | 47,207 | | | 4.550 | 4.999 | AO | 537,412 | 1,158,316 | 11/10/2023 | 04/20/2028 |
| 571676-AU-9 | MARS INC | | | 1,2 | 1.E FE | 15,103,800 | 100.3070 | 15,046,050 | 15,000,000 | 15,096,566 | | (7,234) | | | 4.650 | 4.544 | AO | 137,563 | 348,750 | 05/03/2023 | 04/20/2031 |
| 571903-AP-8 | MARRIOTT INTERNATIONAL INC | | | 1,2 | 2.B FE | 5,003,050 | 97.6410 | 4,882,050 | 5,000,000 | 5,000,815 | | (381) | | | 3.750 | 3.742 | AO | 46,875 | 187,500 | 10/08/2015 | 10/01/2025 |
| 571903-AS-2 | MARRIOTT INTERNATIONAL INC | | | 1,2 | 2.B FE | 35,880,120 | 96.0270 | 34,569,720 | 36,000,000 | 35,968,007 | | 13,385 | | | 3.125 | 3.163 | JD | 50,000 | 1,125,000 | 06/07/2016 | 06/15/2026 |
| 571903-BE-2 | MARRIOTT INTERNATIONAL INC | | | 1,2 | 2.B FE | 9,682,369 | 98.3230 | 9,953,237 | 10,123,000 | 9,726,134 | | 43,209 | | | 4.625 | 5.351 | JD | 20,808 | 468,189 | 03/21/2023 | 06/15/2030 |
| 571903-BG-7 | MARRIOTT INTERNATIONAL INC | | | 1,2 | 2.B FE | 17,354,569 | 86.7340 | 18,127,406 | 20,900,000 | 17,505,952 | | 151,383 | | | 2.850 | 5.593 | AO | 125,748 | 381,900 | 09/12/2023 | 04/15/2031 |
| 571903-BH-5 | MARRIOTT INTERNATIONAL INC | | | 1,2 | 2.B FE | 370,315 | 82.5330 | 412,665 | 500,000 | 380,942 | | 8,714 | | | 2.750 | 6.003 | AO | 2,903 | 13,750 | 10/06/2022 | 10/15/2033 |
| 571903-BJ-1 | MARRIOTT INTERNATIONAL INC | | | 1,2 | 2.B FE | 8,144,667 | 101.2510 | 8,352,195 | 8,249,000 | 8,168,615 | | 19,542 | | | 5.000 | 5.286 | AO | 87,073 | 454,841 | 12/09/2022 | 10/15/2027 |
| 571903-BL-6 | MARRIOTT INTERNATIONAL INC | | | 1,2 | 2.B FE | 34,372,068 | 100.6430 | 35,183,786 | 34,959,000 | 34,419,457 | | 47,389 | | | 4.900 | 5.237 | AO | 361,631 | 942,145 | 08/10/2023 | 04/15/2029 |
| 573284-AT-3 | MARTIN MARIETTA MATERIALS INC | | | 1,2 | 2.B FE | 9,230,500 | 95.9510 | 9,595,100 | 10,000,000 | 9,271,554 | | 41,054 | | | 3.500 | 5.579 | JD | 15,556 | 175,000 | 09/29/2023 | 12/15/2027 |
| 573284-AW-6 | MARTIN MARIETTA MATERIALS INC | | | 1,2 | 2.B FE | 8,744,488 | 85.1810 | 7,453,338 | 8,750,000 | 8,745,776 | | 505 | | | 2.400 | 2.407 | JJ | 96,833 | 210,000 | 06/21/2021 | 07/15/2031 |
| 573284-AX-4 | MARTIN MARIETTA MATERIALS INC | | | 1,2 | 2.B FE | 7,198,730 | 74.3030 | 5,201,210 | 7,000,000 | 7,188,447 | | (4,433) | | | 3.200 | 3.053 | JJ | 103,289 | 224,000 | 07/30/2021 | 07/15/2051 |
| 575385-AE-9 | MASONITE INTERNATIONAL CORP | | | 1,2 | 3.B FE | 1,500,000 | 86.6140 | 1,299,210 | 1,500,000 | 1,500,000 | | | | | 3.500 | 3.500 | FA | 19,833 | 52,500 | 07/09/2021 | 02/15/2030 |
| 576323-AP-4 | MASTEC INC | | | 2 | 2.C FE | 800,000 | 93.9900 | 751,920 | 800,000 | 800,000 | | | | | 4.500 | 4.499 | FA | 13,600 | 36,000 | 07/21/2020 | 08/15/2028 |
| 57636Q-AB-0 | MASTERCARD INC | | | 1 | 1.D FE | 8,352,539 | 99.4330 | 8,252,939 | 8,300,000 | 8,302,374 | | (9,385) | | | 3.375 | 3.258 | AO | 70,031 | 280,125 | 03/29/2018 | 04/01/2024 |
| 57636Q-AW-4 | MASTERCARD INC | | | 1,2 | 1.E FE | 7,388,622 | 103.1950 | 7,511,564 | 7,279,000 | 7,372,578 | | (16,043) | | | 4.875 | 4.529 | MS | 110,398 | 177,426 | 03/15/2023 | 03/09/2028 |
| 57665R-AN-6 | MATCH GROUP HOLDINGS II LLC | | | 1,2 | 3.C FE | 508,750 | 95.8970 | 479,485 | 500,000 | 506,216 | | (1,252) | | | 4.625 | 4.313 | JD | 23,125 | 1,927 | 12/02/2021 | 06/01/2028 |
| 57667J-AA-0 | MATCH GROUP HOLDINGS II LLC | | | 1,2 | 3.C FE | 643,750 | 86.3950 | 647,963 | 750,000 | 653,541 | | 9,195 | | | 3.625 | 5.634 | AO | 6,797 | 27,188 | 12/06/2022 | 10/01/2031 |
| 577081-BD-3 | MATTEL INC | | | 2 | 3.A FE | 681,356 | 99.9160 | 669,437 | 670,000 | 677,842 | | (1,851) | | | 5.875 | 5.579 | JD | 1,749 | 39,363 | 05/12/2022 | 12/15/2027 |
| 577081-BE-1 | MATTEL INC | | | 1,2 | 2.C FE | 716,250 | 95.2250 | 704,665 | 740,000 | 725,689 | | 5,893 | | | 3.375 | 4.283 | AO | 6,244 | 24,975 | 05/17/2022 | 04/01/2026 |
| 577081-BF-8 | MATTEL INC | | | 1,2 | 2.C FE | 335,000 | 91.4180 | 306,250 | 335,000 | 335,000 | | | | | 3.750 | 3.749 | AO | 3,141 | 12,563 | 03/09/2021 | 04/01/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 58013M-ER-1 | MCDONALD'S CORP | | | 1 | 2.A FE | 10,021,570 | 83.0530 | 7,271,290 | 8,755,000 | 9,892,234 | | (44,042) | | | 3.625 | 2.753 | MN | 52,895 | 317,369 | 01/07/2021 | 05/01/2043 |
| 58013M-EY-6 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 10,722,000 | 98.3470 | 9,834,700 | 10,000,000 | 10,155,368 | | (81,497) | | | 3.700 | 2.824 | JJ | 155,194 | 370,000 | 05/12/2016 | 01/30/2026 |
| 58013M-EZ-3 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 19,082,410 | 98.7190 | 18,657,891 | 18,900,000 | 19,026,915 | | (8,248) | | | 4.700 | 4.624 | JD | 54,285 | 888,300 | 01/14/2016 | 12/09/2035 |
| 58013M-FK-5 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 2,467,690 | 80.3680 | 1,933,654 | 2,406,000 | 2,462,547 | | (1,384) | | | 3.625 | 3.484 | MS | 29,073 | 87,218 | 01/08/2020 | 09/01/2049 |
| 58013M-FP-4 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 4,746,650 | 97.2030 | 4,860,150 | 5,000,000 | 4,789,294 | | 42,644 | | | 3.500 | 4.823 | JJ | 87,500 | 87,500 | 03/16/2023 | 07/01/2027 |
| 581557-BE-4 | MCKESSON CORP | | | 1,2 | 2.A FE | 53,772,321 | 99.5870 | 52,930,491 | 53,150,000 | 53,147,916 | | (76,944) | | | 3.796 | 3.642 | MS | 594,063 | 2,017,574 | 09/11/2015 | 03/15/2024 |
| 58174#-AE-4 | McKinsey & Company, Inc. | | | 1 | 1.E PL | 10,000,000 | 96.8852 | 9,688,516 | 10,000,000 | 10,000,000 | | | | | 2.520 | 2.519 | JD | 14,000 | 252,000 | 05/22/2020 | 06/11/2025 |
| 581760-AJ-4 | MCLAREN HEALTH CARE CORP | | | 1 | 1.E FE | 3,095,000 | 99.0090 | 3,064,329 | 3,095,000 | 3,095,000 | | | | | 3.433 | 3.433 | MN | 13,577 | 106,251 | 03/18/2015 | 05/15/2024 |
| 581760-AK-1 | MCLAREN HEALTH CARE CORP | | | 1 | 1.E FE | 3,135,000 | 97.2650 | 3,049,258 | 3,135,000 | 3,135,000 | | | | | 3.533 | 3.533 | MN | 14,153 | 110,760 | 03/18/2015 | 05/15/2025 |
| 581760-AL-9 | MCLAREN HEALTH CARE CORP | | | 1 | 1.E FE | 3,335,000 | 96.6120 | 3,222,010 | 3,335,000 | 3,335,000 | | | | | 3.633 | 3.633 | MN | 15,482 | 121,161 | 03/18/2015 | 05/15/2026 |
| 581760-AN-5 | MCLAREN HEALTH CARE CORP | | | 1 | 1.E FE | 4,670,000 | 93.6840 | 4,375,043 | 4,670,000 | 4,670,000 | | | | | 4.133 | 4.133 | MN | 24,663 | 193,011 | 03/18/2015 | 05/15/2031 |
| 581760-AP-0 | MCLAREN HEALTH CARE CORP | | | 1 | 1.E FE | 4,805,000 | 93.2020 | 4,478,356 | 4,805,000 | 4,805,000 | | | | | 4.233 | 4.233 | MN | 25,989 | 203,396 | 03/18/2015 | 05/15/2032 |
| 58308#-AA-1 | Meade Pipeline Investment LLC | | | 5 | 2.C | 21,657,143 | 100.0000 | 21,657,143 | 21,657,143 | 21,657,143 | | | | | 6.818 | 6.912 | MON | 131,379 | 1,348,132 | 11/19/2019 | 10/30/2026 |
| 58506Y-AJ-1 | MEDSTAR HEALTH INC | | | 1 | 1.F FE | 3,150,000 | 97.8660 | 3,082,779 | 3,150,000 | 3,150,000 | | | | | 3.049 | 3.049 | FA | 36,283 | 96,044 | 01/29/2015 | 08/15/2024 |
| 58506Y-AK-8 | MEDSTAR HEALTH INC | | | | 1.F FE | 3,595,000 | 95.5940 | 3,436,604 | 3,595,000 | 3,595,000 | | | | | 3.099 | 3.099 | FA | 42,088 | 111,409 | 01/29/2015 | 08/15/2025 |
| 58506Y-AL-6 | MEDSTAR HEALTH INC | | | 1 | 1.F FE | 3,280,000 | 94.5440 | 3,101,043 | 3,280,000 | 3,280,000 | | | | | 3.249 | 3.249 | FA | 40,259 | 106,567 | 01/29/2015 | 08/15/2026 |
| 58506Y-AM-4 | MEDSTAR HEALTH INC | | | 1 | 1.F FE | 4,240,000 | 93.2240 | 3,952,698 | 4,240,000 | 4,240,000 | | | | | 3.399 | 3.399 | FA | 54,444 | 144,118 | 01/29/2015 | 08/15/2027 |
| 58506Y-AP-7 | MEDSTAR HEALTH INC | | | 1 | 1.F FE | 4,400,000 | 90.8730 | 3,998,412 | 4,400,000 | 4,400,000 | | | | | 3.599 | 3.599 | FA | 59,823 | 158,356 | 01/29/2015 | 08/15/2029 |
| 58506Y-AQ-5 | MEDSTAR HEALTH INC | | | 1 | 1.F FE | 6,140,000 | 89.6670 | 5,505,554 | 6,140,000 | 6,140,000 | | | | | 3.649 | 3.649 | FA | 84,641 | 224,049 | 01/29/2015 | 08/15/2030 |
| 58506Y-AR-3 | MEDSTAR HEALTH INC | | | | 1.F FE | 3,800,000 | 88.6390 | 3,368,282 | 3,800,000 | 3,800,000 | | | | | 3.699 | 3.699 | FA | 53,101 | 140,562 | 01/29/2015 | 08/15/2031 |
| 58506Y-AS-1 | MEDSTAR HEALTH INC | | | 1 | 1.F FE | 2,455,000 | 76.1180 | 1,868,697 | 2,455,000 | 2,455,000 | | | | | 3.626 | 3.626 | FA | 33,629 | 89,018 | 01/10/2020 | 08/15/2049 |
| 58507L-BB-4 | MEDTRONIC GLOBAL HOLDINGS SCA | | C | 1,2 | 1.G FE | 8,969,379 | 99.6390 | 8,964,521 | 8,997,000 | 8,973,191 | | 3,811 | | | 4.250 | 4.319 | MS | 96,655 | 191,186 | 03/23/2023 | 03/30/2028 |
| 586054-AD-0 | MEMORIAL SLOAN-KETTERING CANCER CENTER | | | 1,2 | 1.D FE | 4,415,000 | 70.8390 | 3,127,542 | 4,415,000 | 4,415,000 | | | | | 2.955 | 2.955 | JJ | 65,232 | 130,463 | 06/09/2020 | 01/01/2050 |
| 589331-AC-1 | MERCK & CO INC | | | | 1.E FE | 1,049,850 | 102.8940 | 1,028,940 | 1,000,000 | 1,007,537 | | (3,452) | | | 6.300 | 5.895 | JJ | 31,500 | 63,000 | 08/21/2003 | 01/01/2026 |
| 589331-AD-9 | MERCK & CO INC | | | 1 | 1.E FE | 1,318,607 | 107.2580 | 1,268,862 | 1,183,000 | 1,220,849 | | (7,814) | | | 6.400 | 5.529 | MS | 25,237 | 75,712 | 03/03/2004 | 03/01/2028 |
| 589331-AE-7 | MERCK & CO INC | | | 1 | 1.E FE | 2,694,051 | 107.2650 | 2,724,531 | 2,540,000 | 2,588,924 | | (8,452) | | | 5.950 | 5.497 | JD | 12,594 | 151,130 | 02/24/2004 | 12/01/2028 |
| 58933Y-AJ-4 | MERCK & CO INC | | | 1 | 1.E FE | 6,896,844 | 92.0090 | 5,897,777 | 6,410,000 | 6,804,199 | | (13,705) | | | 4.150 | 3.702 | MN | 31,774 | 266,015 | 05/23/2016 | 05/18/2043 |
| 58933Y-AT-2 | MERCK & CO INC | | | 1,2 | 1.E FE | 5,013,300 | 85.0770 | 4,253,850 | 5,000,000 | 5,010,872 | | (347) | | | 3.700 | 3.685 | FA | 72,458 | 185,000 | 02/25/2015 | 02/10/2045 |
| 58933Y-AV-7 | MERCK & CO INC | | | 1,2 | 1.E FE | 27,730,891 | 90.9800 | 25,408,894 | 27,928,000 | 27,764,836 | | 7,528 | | | 3.900 | 3.951 | MS | 344,911 | 1,089,192 | 04/02/2019 | 03/07/2039 |
| 58933Y-AX-3 | MERCK & CO INC | | | 1,2 | 1.E FE | 2,998,056 | 96.0260 | 2,895,184 | 3,015,000 | 3,005,499 | | 1,644 | | | 3.400 | 3.467 | MS | 32,462 | 102,510 | 03/05/2019 | 03/07/2029 |
| 58942H-AA-9 | BON SECOURS MERCY HEALTH INC | | | 1 | 1.E FE | 28,000,000 | 96.4360 | 27,002,080 | 28,000,000 | 28,000,000 | | | | | 3.382 | 3.382 | MN | 157,827 | 946,960 | 04/22/2015 | 11/01/2025 |
| 58942H-AC-5 | BON SECOURS MERCY HEALTH INC | | | 1,2 | 1.E FE | 15,775,000 | 98.0610 | 15,469,123 | 15,775,000 | 15,775,000 | | | | | 4.302 | 4.302 | JJ | 339,320 | 678,641 | 12/10/2018 | 07/01/2028 |
| 59156R-BG-2 | METLIFE INC | | | 1 | 1.G FE | 6,632,096 | 97.5540 | 5,663,010 | 5,805,000 | 6,530,906 | | (23,656) | | | 4.875 | 3.960 | MN | 37,733 | 282,994 | 05/29/2019 | 11/13/2043 |
| 59156R-BL-1 | METLIFE INC | | | 1 | 1.G FE | 18,441,032 | 94.0020 | 15,570,491 | 16,564,000 | 18,103,851 | | (73,432) | | | 4.721 | 4.060 | MJSD | 34,755 | 781,986 | 05/29/2019 | 12/15/2044 |
| 59284M-AA-2 | MEXICO CITY AIRPORT TRUST | | C | 1,2 | 2.C FE | 13,351,111 | 96.5053 | 12,946,186 | 13,415,000 | 13,394,676 | | 6,345 | | | 4.250 | 4.305 | AO | 96,607 | 570,138 | 09/26/2016 | 10/31/2026 |
| 594918-BJ-2 | MICROSOFT CORP | | | 1,2 | 1.A FE | 4,930,600 | 97.6870 | 4,884,350 | 5,000,000 | 4,981,693 | | 9,500 | | | 3.125 | 3.332 | MN | 25,174 | 156,250 | 03/16/2018 | 11/03/2025 |
| 594918-BS-2 | MICROSOFT CORP | | | 1,2 | 1.A FE | 18,787,563 | 91.9620 | 17,160,109 | 18,660,000 | 18,748,315 | | (6,025) | | | 3.450 | 3.401 | FA | 255,720 | 643,770 | 09/07/2016 | 08/08/2036 |
| 594918-BZ-6 | MICROSOFT CORP | | | 1,2 | 1.A FE | 1,978,999 | 98.2160 | 1,797,353 | 1,830,000 | 1,940,510 | | (6,873) | | | 4.100 | 3.503 | FA | 30,220 | 75,030 | 11/14/2017 | 02/06/2037 |
| 594918-CA-0 | MICROSOFT CORP | | | 1,2 | 1.A FE | 7,672,306 | 96.8070 | 7,447,363 | 7,693,000 | 7,675,669 | | 434 | | | 4.250 | 4.265 | FA | 131,689 | 326,953 | 01/30/2017 | 02/06/2047 |
| 59523U-AP-2 | MID-AMERICA APARTMENTS LP | | | 1,2 | 1.G FE | 12,511,652 | 97.8730 | 11,941,485 | 12,201,000 | 12,303,164 | | (58,539) | | | 4.200 | 3.915 | JD | 22,775 | 361,221 | 07/06/2023 | 06/15/2028 |
| 59523U-AQ-0 | MID-AMERICA APARTMENTS LP | | | 1,2 | 1.G FE | 27,067,935 | 97.2970 | 25,768,137 | 26,484,000 | 26,638,910 | | (82,352) | | | 3.950 | 3.742 | MS | 308,024 | 889,007 | 04/19/2023 | 03/15/2029 |
| 59523U-AR-8 | MID-AMERICA APARTMENTS LP | | | 1,2 | 1.G FE | 4,485,128 | 87.6640 | 4,550,638 | 5,191,000 | 4,522,608 | | 37,480 | | | 2.750 | 5.206 | MS | 42,033 | 71,376 | 08/02/2023 | 03/15/2030 |
| 59523U-AS-6 | MID-AMERICA APARTMENTS LP | | | 1,2 | 1.G FE | 5,348,786 | 81.3700 | 5,379,371 | 6,611,000 | 5,422,301 | | 73,514 | | | 1.700 | 4.699 | FA | 42,457 | 66,300 | 12/19/2023 | 02/15/2031 |
| 59524Q-AA-3 | MID-ATLANTIC INTERSTATE TRANSMISSION LLC | | | 1,2 | 2.A FE | 9,275,544 | 96.7000 | 7,916,829 | 8,187,000 | 8,791,737 | | (138,524) | | | 4.100 | 2.215 | MN | 42,891 | 335,667 | 05/27/2020 | 05/15/2028 |
| 595620-AP-0 | MIDAMERICAN ENERGY CO | | | 1,2 | 1.F FE | 1,779,152 | 87.2590 | 1,547,102 | 1,773,000 | 1,778,517 | | (151) | | | 4.250 | 4.228 | MN | 12,559 | 75,353 | 12/10/2018 | 05/01/2046 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 59562O-AR-6 | MIDAMERICAN ENERGY CO | | | 1,2 | 1.F FE | 7,032,071 | 83.5180 | 5,881,338 | 7,042,000 | 7,033,579 | | 213 | | | 3.950 | 3.958 | FA | 115,900 | 278,159 | 01/23/2017 | 08/01/2047 |
| 595620-AY-1 | MIDAMERICAN ENERGY CO | | | 1,2 | 1.F FE | 6,991,880 | 110.7790 | 7,754,530 | 7,000,000 | 6,991,992 | | 112 | | | 5.850 | 5.858 | MS | 129,675 | | 09/05/2023 | 09/15/2054 |
| 59565J-AA-9 | STAGWELL GLOBAL LLC | | | 1,2 | 4.B FE | 2,102,053 | 92.2120 | 2,114,421 | 2,293,000 | 2,127,397 | | 20,542 | | | 5.625 | 7.171 | FA | 48,726 | 114,919 | 03/15/2023 | 08/15/2029 |
| 59567L-AA-2 | MIDCAP FINANCIAL ISSUER TRUST | | | 1,2 | 4.A FE | 1,038,753 | 93.6030 | 1,029,633 | 1,100,000 | 1,042,784 | | 4,031 | | | 6.500 | 7.903 | MN | 11,917 | 55,250 | 08/15/2023 | 05/01/2028 |
| 59833C-AA-0 | MIDWEST CONNECTOR CAPITAL COMPANY LLC | | | 1,2 | 2.B FE | 11,974,706 | 99.4140 | 11,890,909 | 11,961,000 | 11,961,161 | | (3,181) | | | 3.900 | 3.873 | AO | 116,620 | 466,479 | 04/02/2019 | 04/01/2024 |
| 59833C-AC-6 | MIDWEST CONNECTOR CAPITAL COMPANY LLC | | | 1,2 | 2.B FE | 46,930,910 | 96.1840 | 45,206,480 | 47,000,000 | 46,961,716 | | 6,298 | | | 4.625 | 4.643 | AO | 543,438 | 2,173,750 | 03/07/2019 | 04/01/2029 |
| 607120-FQ-0 | Mobile Airport Authority | | | 1 | 1.F | 16,000,000 | 97.8794 | 15,660,701 | 16,000,000 | 16,000,000 | | | | | 5.130 | 5.131 | FMAN | 118,560 | 636,120 | 01/31/2023 | 11/09/2042 |
| 60783X-AA-2 | MODIVCARE ESCROW ISSUER INC | | | 1,2 | 4.C FE | 1,000,000 | 81.8220 | 818,220 | 1,000,000 | 1,000,000 | | | | | 5.000 | 4.999 | AO | 12,500 | 50,000 | 08/10/2021 | 10/01/2029 |
| 615394-AM-5 | MOOG INC | | | 1,2 | 3.C FE | 1,782,581 | 94.8550 | 1,792,760 | 1,890,000 | 1,795,667 | | 10,318 | | | 4.250 | 5.658 | JD | 3,570 | 67,575 | 10/06/2023 | 12/15/2027 |
| 617446-8C-6 | MORGAN STANLEY | | | 1 | 1.G FE | 10,194,400 | 98.5810 | 9,858,100 | 10,000,000 | 10,040,420 | | (24,722) | | | 4.000 | 3.731 | JJ | 175,556 | 400,000 | 01/18/2017 | 07/23/2025 |
| 617446-8G-7 | MORGAN STANLEY | | | 1,2,5 | 1.G FE | 13,076,729 | 97.4120 | 11,000,737 | 11,293,000 | 12,498,276 | | (222,893) | | | 4.431 | 2.191 | JJ | 219,617 | 500,393 | 05/06/2021 | 01/23/2030 |
| 617446-8P-7 | MORGAN STANLEY | | | 1,2,5 | 1.E FE | 1,991,230 | 92.1480 | 2,152,577 | 2,336,000 | 2,035,363 | | 38,523 | | | 3.622 | 6.130 | AO | 21,152 | 84,610 | 11/04/2022 | 04/01/2031 |
| 61744Y-AP-3 | MORGAN STANLEY | | | 1,2,5 | 1.G FE | 5,106,125 | 95.3510 | 4,393,774 | 4,608,000 | 4,910,775 | | (70,717) | | | 3.772 | 2.077 | JJ | 75,802 | 173,814 | 03/04/2021 | 01/24/2029 |
| 61746B-DQ-6 | MORGAN STANLEY | | | 1 | 1.G FE | 6,323,319 | 99.4210 | 6,101,467 | 6,137,000 | 6,146,445 | | (28,468) | | | 3.875 | 3.394 | AO | 40,956 | 237,809 | 02/22/2017 | 04/29/2024 |
| 61746B-EF-9 | MORGAN STANLEY | | | 1 | 1.G FE | 24,435,060 | 97.0000 | 23,665,090 | 24,397,000 | 24,453,157 | | (19,145) | | | 3.625 | 3.539 | JJ | 395,519 | 884,391 | 12/04/2020 | 01/20/2027 |
| 61747Y-ED-3 | MORGAN STANLEY | | | 1,2,5 | 1.E FE | 5,000,000 | 81.7120 | 4,085,600 | 5,000,000 | 5,000,000 | | | | | 2.239 | 2.239 | JJ | 49,756 | 111,950 | 07/15/2021 | 07/21/2032 |
| 61747Y-ER-2 | MORGAN STANLEY | | | 1,2,5 | 1.E FE | 20,000,000 | 97.7000 | 19,540,000 | 20,000,000 | 20,000,000 | | | | | 4.210 | 4.208 | AO | 166,061 | 842,000 | 04/18/2022 | 04/20/2028 |
| 61747Y-EV-3 | MORGAN STANLEY | | | 1,2,5 | 1.E FE | 15,000,000 | 104.8450 | 15,726,750 | 15,000,000 | 15,000,000 | | | | | 6.296 | 6.292 | AO | 191,503 | 944,400 | 10/14/2022 | 10/18/2028 |
| 61747Y-EZ-4 | MORGAN STANLEY | | | 1,2,5 | 1.E FE | 14,999,700 | 100.0850 | 15,012,750 | 15,000,000 | 14,999,960 | | 260 | | | 5.050 | 5.048 | JJ | 321,938 | 397,688 | 01/17/2023 | 01/28/2027 |
| 61747Y-FA-8 | MORGAN STANLEY | | | 1,2,5 | 1.E FE | 9,999,800 | 100.4000 | 10,040,000 | 10,000,000 | 10,000,021 | | 221 | | | 5.123 | 5.122 | FA | 213,458 | 273,227 | 01/17/2023 | 02/01/2029 |
| 61945C-AE-3 | MOSAIC CO | | | 1,2 | 2.B FE | 12,329,420 | 98.6550 | 11,838,600 | 12,000,000 | 12,293,815 | | (8,413) | | | 5.625 | 5.419 | MN | 86,250 | 675,000 | 03/18/2019 | 11/15/2043 |
| 624758-AF-5 | MUELLER WATER PRODUCTS INC | | | 1,2 | 3.B FE | 1,139,625 | 91.6300 | 1,099,560 | 1,200,000 | 1,150,390 | | 7,705 | | | 4.000 | 4.868 | JD | 2,133 | 48,000 | 08/05/2022 | 06/15/2029 |
| 62482B-AA-0 | MEDLINE BORROWER LP | | | 1,2 | 4.A FE | 2,623,438 | 90.4500 | 2,487,375 | 2,750,000 | 2,640,007 | | 16,570 | | | 3.875 | 4.703 | AO | 26,641 | 106,563 | 01/04/2023 | 04/01/2029 |
| 62482B-AB-8 | MEDLINE BORROWER LP | | | 1,2 | 4.C FE | 1,617,500 | 94.4370 | 1,652,648 | 1,750,000 | 1,631,989 | | 14,788 | | | 5.250 | 6.598 | AO | 22,969 | 91,875 | 11/16/2022 | 10/01/2029 |
| 626738-AF-5 | MURPHY OIL USA INC | | | 1,2 | 3.B FE | 1,330,000 | 87.6190 | 1,314,285 | 1,500,000 | 1,339,966 | | 9,966 | | | 3.750 | 5.538 | FA | 21,250 | 37,500 | 08/07/2023 | 02/15/2031 |
| 62886H-AP-6 | NCL CORPORATION LTD | | | 1,2 | 5.A FE | 2,409,750 | 97.2230 | 2,527,798 | 2,600,000 | 2,472,030 | | 54,258 | | | 3.625 | 9.134 | JD | 4,189 | 58,000 | 11/01/2023 | 12/15/2024 |
| 62886H-BA-8 | NCL CORPORATION LTD | | | 1,2 | 5.A FE | 870,000 | 97.7240 | 977,240 | 1,000,000 | 896,809 | | 26,809 | | | 5.875 | 11.304 | MS | 17,299 | 29,375 | 05/01/2023 | 03/15/2026 |
| 62886H-BG-5 | NCL CORPORATION LTD | | | 1,2 | 5.A FE | 676,875 | 100.3790 | 752,843 | 750,000 | 679,317 | | 2,442 | | | 7.750 | 10.154 | FA | 21,958 | | 10/06/2023 | 02/15/2029 |
| 62886H-BL-4 | NCL CORPORATION LTD | | | 1,2 | 4.A FE | 500,000 | 106.0160 | 530,080 | 500,000 | 500,000 | | | | | 8.375 | 8.375 | FA | 17,448 | 20,821 | 01/19/2023 | 02/01/2028 |
| 62886H-BN-0 | NCL CORPORATION LTD | | | 1,2 | 4.A FE | 500,000 | 105.0000 | 525,000 | 500,000 | 500,000 | | | | | 8.125 | 8.112 | JJ | 8,238 | | 10/11/2023 | 01/15/2029 |
| 628931-AB-3 | JPMORGAN CHASE BANK NA | | | | 1.G FE | 5,430,660 | 102.0210 | 4,080,840 | 4,000,000 | 4,091,210 | | (104,446) | | | 8.250 | 5.407 | MN | 55,000 | 330,000 | 06/24/2003 | 11/01/2024 |
| 62928C-AA-0 | NGPL PIPECO LLC | | | 1,2 | 2.C FE | 7,503,114 | 86.7410 | 6,497,768 | 7,491,000 | 7,500,577 | | (1,158) | | | 3.250 | 3.230 | JJ | 112,261 | 243,458 | 05/04/2021 | 07/15/2031 |
| 629377-CC-4 | NRG ENERGY INC | | | 1,2 | 3.B FE | 152,000 | 100.5750 | 152,874 | 152,000 | 152,000 | | | | | 6.625 | 6.624 | JJ | 4,643 | 10,070 | 04/18/2017 | 01/15/2027 |
| 629377-CH-3 | NRG ENERGY INC | | | 1,2 | 3.B FE | 590,000 | 97.1910 | 573,427 | 590,000 | 590,000 | | | | | 5.250 | 5.250 | JD | 1,377 | 30,975 | 05/07/2019 | 06/15/2029 |
| 629377-CR-1 | NRG ENERGY INC | | | 1,2 | 3.B FE | 500,000 | 86.0200 | 430,100 | 500,000 | 500,000 | | | | | 3.625 | 3.624 | FA | 6,847 | 18,125 | 11/17/2020 | 02/15/2031 |
| 629377-CS-9 | NRG ENERGY INC | | | 1,2 | 3.B FE | 1,000,000 | 85.6330 | 856,330 | 1,000,000 | 1,000,000 | | | | | 3.875 | 3.875 | FA | 14,639 | 38,750 | 08/09/2021 | 02/15/2032 |
| 629377-CT-7 | NRG ENERGY INC | | | 1,2 | 2.C FE | 1,974,980 | 105.6690 | 2,113,380 | 2,000,000 | 1,976,462 | | 1,482 | | | 7.000 | 7.177 | MS | 41,222 | 72,333 | 03/02/2023 | 03/15/2033 |
| 62954H-AJ-7 | NXP BV | | C | 1,2 | 2.A FE | 1,067,742 | 84.2910 | 1,095,783 | 1,300,000 | 1,087,184 | | 19,442 | | | 2.650 | 5.131 | FA | 13,014 | 34,450 | 01/19/2023 | 02/15/2032 |
| 62954H-AU-2 | NXP BV | | C | 1,2 | 2.A FE | 5,145,670 | 76.4100 | 5,348,700 | 7,000,000 | 5,177,847 | | 32,177 | | | 3.250 | 5.617 | MN | 31,597 | 146,250 | 07/26/2023 | 05/11/2041 |
| 62954H-AV-0 | NXP BV | | C | 1,2 | 2.A FE | 13,224,387 | 97.1660 | 11,839,677 | 12,185,000 | 12,888,008 | | (131,408) | | | 4.300 | 3.036 | JD | 18,921 | 523,955 | 07/08/2022 | 06/18/2029 |
| 62954H-AY-4 | NXP BV | | C | 1,2 | 2.A FE | 3,774,859 | 91.8820 | 3,165,335 | 3,445,000 | 3,686,128 | | (36,664) | | | 3.400 | 2.166 | MN | 19,522 | 117,130 | 07/14/2021 | 05/01/2030 |
| 62954H-BA-5 | NXP BV | | C | 1,2 | 2.A FE | 14,948,550 | 85.0530 | 12,757,950 | 15,000,000 | 14,960,942 | | 4,766 | | | 2.500 | 2.539 | MN | 52,083 | 375,000 | 05/04/2021 | 05/11/2031 |
| 62954H-BB-3 | NXP BV | | C | 1,2 | 2.A FE | 4,384,395 | 99.8310 | 4,484,409 | 4,492,000 | 4,392,459 | | 7,726 | | | 5.000 | 5.311 | JJ | 103,566 | 145,229 | 02/06/2023 | 01/15/2033 |
| 62954H-BE-7 | NXP BV | | C | 1,2 | 2.A FE | 4,992,300 | 98.7930 | 4,939,650 | 5,000,000 | 4,994,906 | | 1,353 | | | 4.400 | 4.432 | JD | 18,333 | 220,000 | 05/12/2022 | 06/01/2027 |
| 62954W-AE-5 | NTT FINANCE CORP | | C | 1,2 | 1.F FE | 6,212,400 | 83.5430 | 6,683,440 | 8,000,000 | 6,246,018 | | 33,618 | | | 2.065 | 5.813 | AO | 40,382 | | 10/26/2023 | 04/03/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 629571-AB-6 | NABORS INDUSTRIES LTD | | C | 1,2 | 5.B FE | 1,439,305 | 87.0050 | 1,306,815 | 1,502,000 | 1,444,562 | | 5,256 | | | 7.500 | 8.605 | JJ | 51,944 | 93,825 | 07/07/2023 | 01/15/2028 |
| 62957H-AJ-4 | NABORS INDUSTRIES INC | | | 1,2 | 4.A FE | 969,400 | 98.0900 | 980,900 | 1,000,000 | 975,107 | | 5,498 | | | 7.375 | 8.235 | MN | 9,424 | 73,750 | 04/12/2023 | 05/15/2027 |
| 62957H-AP-0 | NABORS INDUSTRIES INC | | | 1,2 | 4.A FE | 250,000 | 100.8230 | 252,058 | 250,000 | 250,000 | | | | | 9.125 | 9.119 | JJ | 2,598 | | 11/15/2023 | 01/31/2030 |
| 62972@-AB-8 | NSF INTERNATIONAL INC. | | | 1 | 1.G FE | 7,711,704 | 94.5456 | 7,280,008 | 7,700,000 | 7,706,643 | | (1,149) | | | 3.650 | 3.628 | MN | 39,035 | 281,050 | 03/29/2019 | 05/11/2028 |
| 631664-A@-8 | NASSAU CRUISE PORT LTD | | C | 1 | 2.B PL | 15,000,000 | 95.3318 | 14,299,767 | 15,000,000 | 15,000,000 | | | | | 5.420 | 5.423 | JD | 2,258 | 1,219,500 | 09/22/2021 | 12/31/2031 |
| 637417-AG-1 | NNN REIT INC | | | 1,2 | 2.A FE | 7,458,766 | 99.1420 | 7,465,393 | 7,530,000 | 7,523,508 | | 13,908 | | | 3.900 | 4.094 | JD | 13,052 | 293,670 | 12/13/2018 | 06/15/2024 |
| 637417-AH-9 | NNN REIT INC | | | 1,2 | 2.A FE | 17,344,911 | 97.9500 | 16,719,086 | 17,069,000 | 17,127,321 | | (35,316) | | | 4.000 | 3.775 | MN | 87,242 | 682,760 | 11/29/2018 | 11/15/2025 |
| 637417-AJ-5 | NNN REIT INC | | | 1,2 | 2.A FE | 35,997,941 | 95.5890 | 35,094,545 | 36,714,000 | 36,451,063 | | 82,239 | | | 3.600 | 3.858 | JD | 58,742 | 1,321,704 | 12/21/2018 | 12/15/2026 |
| 637417-AK-2 | NNN REIT INC | | | 1,2 | 2.A FE | 3,943,320 | 94.4500 | 3,778,000 | 4,000,000 | 3,976,447 | | 5,692 | | | 3.500 | 3.668 | AO | 29,556 | 140,000 | 09/12/2017 | 10/15/2027 |
| 637417-AL-0 | NNN REIT INC | | | 1,2 | 2.A FE | 12,895,087 | 96.8550 | 11,516,060 | 11,890,000 | 12,524,479 | | (130,274) | | | 4.300 | 3.021 | AO | 107,935 | 511,270 | 03/17/2021 | 10/15/2028 |
| 637417-AM-8 | NNN REIT INC | | | 1,2 | 2.A FE | 9,858,700 | 88.0950 | 8,809,500 | 10,000,000 | 9,872,215 | | 2,604 | | | 4.800 | 4.890 | AO | 101,333 | 480,000 | 09/18/2018 | 10/15/2048 |
| 637417-AN-6 | NNN REIT INC | | | 1,2 | 2.A FE | 4,893,742 | 86.2340 | 5,049,863 | 5,856,000 | 4,900,416 | | 6,674 | | | 2.500 | 5.616 | AO | 30,907 | | 12/11/2023 | 04/15/2030 |
| 637417-AS-5 | NNN REIT INC | | | 1,2 | 2.A FE | 4,883,800 | 103.3870 | 5,169,350 | 5,000,000 | 4,887,521 | | 3,721 | | | 5.600 | 5.905 | AO | 105,778 | | 08/08/2023 | 10/15/2033 |
| 637432-NG-6 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 14,912,146 | 97.1550 | 14,809,337 | 15,243,000 | 15,153,263 | | 46,546 | | | 3.250 | 3.585 | MN | 82,566 | 495,398 | 09/13/2018 | 11/01/2025 |
| 637432-NL-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 17,549,334 | 99.6810 | 17,304,622 | 17,360,000 | 17,360,000 | | (29,475) | | | 2.950 | 2.767 | FA | 204,848 | 512,120 | 05/18/2017 | 02/07/2024 |
| 637432-NN-1 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 4,795,151 | 94.9100 | 4,538,596 | 4,782,000 | 4,786,922 | | (1,468) | | | 3.050 | 3.015 | AO | 26,739 | 145,851 | 09/28/2017 | 04/25/2027 |
| 637432-NP-6 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 13,409,998 | 95.8350 | 13,366,107 | 13,947,000 | 13,549,826 | | 87,098 | | | 3.400 | 4.162 | FA | 189,679 | 474,198 | 07/08/2022 | 02/07/2028 |
| 637432-NR-2 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 4,461,035 | 87.5000 | 4,856,250 | 5,550,000 | 4,482,524 | | 18,702 | | | 4.400 | 5.883 | MN | 40,700 | 244,200 | 11/03/2022 | 11/01/2048 |
| 637432-NT-8 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 2,884,103 | 87.1940 | 2,523,394 | 2,894,000 | 2,884,859 | | 197 | | | 4.300 | 4.321 | MS | 36,641 | 124,442 | 01/28/2019 | 03/15/2049 |
| 637432-NY-7 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 2,989,020 | 84.9430 | 2,548,290 | 3,000,000 | 2,990,965 | | 956 | | | 2.750 | 2.791 | AO | 17,417 | 82,500 | 01/31/2022 | 04/15/2032 |
| 637432-PB-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 2 | 2.A FE | 15,000,000 | 103.5850 | 15,537,750 | 15,000,000 | 15,000,000 | | | | | 7.125 | 7.124 | MS | 314,688 | 323,594 | 05/17/2023 | 09/15/2053 |
| 63743H-FG-2 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.F FE | 7,798,047 | 101.2280 | 7,817,838 | 7,723,000 | 7,786,100 | | (11,946) | | | 4.800 | 4.581 | MS | 109,152 | 233,092 | 03/27/2023 | 03/15/2028 |
| 63743H-FH-0 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.F FE | 1,998,580 | 99.8120 | 1,996,240 | 2,000,000 | 1,999,051 | | 471 | | | 4.450 | 4.473 | MS | 26,700 | 52,906 | 02/02/2023 | 03/13/2026 |
| 63743H-FK-3 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.F FE | 14,994,750 | 102.5890 | 15,388,350 | 15,000,000 | 14,995,112 | | 362 | | | 5.600 | 5.612 | MN | 137,667 | | 10/30/2023 | 11/13/2026 |
| 63861C-AA-7 | NATIONSTAR MORTGAGE HOLDINGS INC | | | 1,2 | 4.A FE | 487,500 | 99.2800 | 496,400 | 500,000 | 491,375 | | 2,485 | | | 6.000 | 6.636 | JJ | 13,833 | 30,000 | 06/02/2022 | 01/15/2027 |
| 63861C-AC-3 | NATIONSTAR MORTGAGE HOLDINGS INC | | | 1,2 | 4.A FE | 574,875 | 96.3570 | 626,321 | 650,000 | 582,549 | | 7,674 | | | 5.500 | 8.246 | FA | 13,506 | 17,875 | 05/10/2023 | 08/15/2028 |
| 63861C-AE-9 | NATIONSTAR MORTGAGE HOLDINGS INC | | | 1,2 | 4.A FE | 833,000 | 93.3200 | 839,880 | 900,000 | 838,145 | | 5,145 | | | 5.750 | 6.853 | MN | 6,613 | 51,750 | 01/18/2023 | 11/15/2031 |
| 63938C-AB-4 | NAVIENT CORP | | | 1 | 3.C FE | 545,251 | 99.7550 | 567,606 | 569,000 | 559,013 | | 11,431 | | | 5.875 | 8.153 | AO | 6,129 | 33,429 | 10/13/2022 | 10/25/2024 |
| 63938C-AN-8 | NAVIENT CORP | | | 1,2 | 3.C FE | 999,330 | 105.3590 | 1,053,590 | 1,000,000 | 999,935 | | 605 | | | 9.375 | 9.375 | JJ | 61,719 | | 05/01/2023 | 07/25/2030 |
| 641062-AE-4 | NESTLE HOLDINGS INC | | | 1,2 | 1.D FE | 19,912,971 | 98.1890 | 19,614,235 | 19,976,000 | 19,958,942 | | 9,398 | | | 3.500 | 3.551 | MS | 188,385 | 699,160 | 10/30/2018 | 09/24/2025 |
| 641062-AF-1 | NESTLE HOLDINGS INC | | | 1,2 | 1.D FE | 7,000,096 | 97.2900 | 6,843,379 | 7,034,000 | 7,016,431 | | 3,339 | | | 3.625 | 3.683 | MS | 68,704 | 254,983 | 09/17/2018 | 09/24/2028 |
| 641062-AS-3 | NESTLE HOLDINGS INC | | | 1,2 | 1.D FE | 14,262,858 | 89.0710 | 12,723,792 | 14,285,000 | 14,273,090 | | 3,135 | | | 1.000 | 1.023 | MS | 42,061 | 142,850 | 09/08/2020 | 09/15/2027 |
| 644188-BF-0 | NEW ENGLAND POWER CO | | | 1,2 | 1.G FE | 4,752,749 | 78.8920 | 3,774,982 | 4,785,000 | 4,756,878 | | 707 | | | 3.800 | 3.838 | JD | 13,132 | 181,830 | 11/30/2017 | 12/05/2047 |
| 644188-BH-6 | NEW ENGLAND POWER CO | | | 1,2 | 1.G FE | 2,500,000 | 105.4220 | 2,635,550 | 2,500,000 | 2,500,000 | | | | | 5.936 | 5.936 | MN | 14,840 | 148,400 | 11/21/2022 | 11/25/2052 |
| 644393-AB-6 | NEW FORTRESS ENERGY INC | | | 1,2 | 3.C FE | 1,000,000 | 96.1150 | 961,150 | 1,000,000 | 1,000,000 | | | | | 6.500 | 6.498 | MS | 16,431 | 65,000 | 03/26/2021 | 09/30/2026 |
| 645869-H@-0 | New Jersey Natural Gas Company | | | 1 | 1.E | 2,700,000 | 62.5253 | 1,688,184 | 2,700,000 | 2,700,000 | | | | | 2.970 | 2.970 | MS | 26,730 | 80,190 | 08/19/2020 | 09/01/2060 |
| 64716#-AC-1 | New Mexico Gas Company, Inc | | | 1 | 2.A | 12,000,000 | 80.8599 | 9,703,193 | 12,000,000 | 12,000,000 | | | | | 3.240 | 3.240 | JD | 17,280 | 388,800 | 12/10/2019 | 12/15/2034 |
| 64716#-AD-9 | New Mexico Gas Company, Inc | | | 1 | 2.A | 7,700,000 | 73.0731 | 5,626,630 | 7,700,000 | 7,700,000 | | | | | 3.720 | 3.720 | JD | 12,731 | 286,440 | 12/10/2019 | 12/15/2049 |
| 651229-AQ-9 | NEWELL BRANDS INC | | | 1,2 | 3.C FE | 54,362,083 | 98.4620 | 52,872,125 | 53,698,000 | 53,760,003 | | (87,672) | | | 4.000 | 3.828 | JD | 178,993 | 2,147,920 | 02/02/2017 | 12/01/2024 |
| 651229-AS-5 | NEWELL BRANDS INC | | | 1,2 | 3.C FE | 2,990,580 | 95.1410 | 2,854,230 | 3,000,000 | 2,998,037 | | 1,013 | | | 3.900 | 3.937 | MN | 19,500 | 117,000 | 10/14/2015 | 11/01/2025 |
| 651229-AW-6 | NEWELL BRANDS INC | | | 1,2 | 3.C FE | 12,361,504 | 98.4650 | 11,751,798 | 11,935,000 | 12,168,952 | | 74,806 | | | 5.200 | 4.168 | AO | 155,155 | 546,026 | 01/31/2017 | 04/01/2026 |
| 65339K-CG-3 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 1 | 2.A FE | 9,996,500 | 99.1200 | 9,911,009 | 9,999,000 | 9,998,039 | | 620 | | | 4.450 | 4.457 | JD | 13,596 | 444,956 | 06/21/2022 | 06/20/2025 |
| 65339K-CH-1 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 1,2 | 2.A FE | 19,991,200 | 99.8680 | 19,972,601 | 19,999,000 | 19,995,143 | | 1,250 | | | 4.625 | 4.631 | JJ | 426,506 | 981,479 | 06/21/2022 | 07/15/2027 |
| 653410-AA-7 | NextEra Energy Transmission Holdings LLC | | | 1 | 2.A PL | 9,977,834 | 103.2639 | 10,303,501 | 9,977,834 | 9,977,834 | | | | | 6.090 | 6.090 | JD | 16,879 | 607,650 | 12/21/2022 | 12/21/2042 |
| 65342Q-AB-8 | NEXTERA ENERGY OPERATING PARTNERS LP | | | 1,2 | 3.A FE | 785,625 | 96.2750 | 789,455 | 820,000 | 794,964 | | 5,869 | | | 4.500 | 5.413 | MS | 10,865 | 36,900 | 05/19/2022 | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 65342Q-AK-8 | NEXTERA ENERGY OPERATING PARTNERS LP | | | 1,2 | 3.A FE | 346,513 | 99.0790 | 341,823 | 345,000 | 345,101 | | (347) | | | 4.250 | 4.147 | JJ | 6,761 | 14,663 | 08/06/2019 | 07/15/2024 |
| 65342Q-AL-6 | NEXTERA ENERGY OPERATING PARTNERS LP | | | 1,2 | 3.A FE | 290,000 | 95.3530 | 276,524 | 290,000 | 290,000 | | | | | 3.875 | 3.874 | AO | 2,372 | 11,238 | 09/19/2019 | 10/15/2026 |
| 65342Q-AM-4 | NEXTERA ENERGY OPERATING PARTNERS LP | | | 1,2 | 3.A FE | 500,000 | 104.7730 | 523,865 | 500,000 | 500,000 | | | | | 7.250 | 7.247 | JJ | 1,611 | | 12/04/2023 | 01/15/2029 |
| 65343H-AA-9 | NEXSTAR MEDIA INC | | | 1,2 | 4.B FE | 3,278,125 | 97.1090 | 3,398,815 | 3,500,000 | 3,306,358 | | 24,017 | | | 5.625 | 7.409 | JJ | 90,781 | 126,563 | 10/19/2023 | 07/15/2027 |
| 65364U-AE-6 | NIAGARA MOHAWK POWER CORP | | | 1 | 2.A FE | 12,781,532 | 82.4610 | 11,288,911 | 13,690,000 | 12,951,060 | | 24,236 | | | 4.119 | 4.548 | MN | 51,690 | 563,891 | 11/16/2015 | 11/28/2042 |
| 65364U-AH-9 | NIAGARA MOHAWK POWER CORP | | | 1,2 | 2.A FE | 10,681,699 | 91.2170 | 9,531,264 | 10,449,000 | 10,609,167 | | (12,588) | | | 4.278 | 4.091 | AO | 111,752 | 447,008 | 07/28/2017 | 10/01/2034 |
| 65364U-AK-2 | NIAGARA MOHAWK POWER CORP | | | 1,2 | 2.A FE | 25,968,771 | 98.1180 | 25,569,551 | 26,060,000 | 26,047,719 | | 15,899 | | | 3.508 | 3.572 | AO | 228,546 | 914,185 | 09/11/2018 | 10/01/2024 |
| 65364U-AN-6 | NIAGARA MOHAWK POWER CORP | | | 1,2 | 2.A FE | 6,000,000 | 83.0950 | 4,985,700 | 6,000,000 | 6,000,000 | | | | | 1.960 | 1.960 | JD | 1,307 | 117,600 | 06/23/2020 | 06/27/2030 |
| 65364U-AP-1 | NIAGARA MOHAWK POWER CORP | | | 1,2 | 2.A FE | 2,500,000 | 65.2990 | 1,632,475 | 2,500,000 | 2,500,000 | | | | | 3.025 | 3.025 | JD | 840 | 75,625 | 06/23/2020 | 06/27/2050 |
| 654902-AC-9 | NOKIA OYJ | | C | 1 | 2.C FE | 1,488,288 | 99.3370 | 1,306,282 | 1,315,000 | 1,456,285 | | (5,712) | | | 6.625 | 5.573 | MN | 11,132 | 87,119 | 06/15/2017 | 05/15/2039 |
| 655664-AS-9 | NORDSTROM INC | | | 1,2 | 3.A FE | 224,062 | 93.5340 | 233,835 | 250,000 | 226,532 | | 2,470 | | | 4.000 | 7.344 | MS | 2,944 | 5,000 | 08/11/2023 | 03/15/2027 |
| 655844-AJ-7 | NORFOLK SOUTHERN CORP | | | 1 | 2.A FE | 42,871 | 109.8080 | 40,629 | 37,000 | 38,459 | | (376) | | | 7.800 | 6.479 | MN | 369 | 2,886 | 08/20/2003 | 05/15/2027 |
| 655844-AX-6 | NORFOLK SOUTHERN CORP | | | 1 | 2.A FE | 831,895 | 103.4150 | 995,886 | 963,000 | 913,597 | | 7,385 | | | 5.640 | 6.795 | MN | 6,638 | 54,313 | 05/17/2005 | 05/17/2029 |
| 655844-CH-9 | NORFOLK SOUTHERN CORP | | | 1,2 | 2.A FE | 67,660 | 70.3540 | 93,571 | 133,000 | 69,561 | | 564 | | | 3.155 | 6.885 | MN | 536 | 4,196 | 05/23/2002 | 05/15/2055 |
| 655855-FB-5 | NORFOLK SOUTHERN RAILWAY CO | | | | 2.A FE | 19,394,093 | 120.1780 | 23,002,069 | 19,140,000 | 19,350,826 | | (4,581) | | | 7.875 | 7.764 | MN | 192,596 | 1,507,275 | 08/24/2004 | 05/15/2043 |
| 664397-AM-8 | EVERSOURCE ENERGY | | | 1,2 | 2.A FE | 24,253,550 | 97.5370 | 22,677,353 | 23,250,000 | 23,356,537 | | (131,479) | | | 3.150 | 2.562 | JJ | 337,706 | 732,375 | 10/04/2016 | 01/15/2025 |
| 664675-AJ-4 | NORTHEASTERN UNIVERSITY | | | 1 | 1.E FE | 3,000,000 | 99.6920 | 2,990,760 | 3,000,000 | 3,000,000 | | | | | 4.311 | 4.310 | MS | 43,110 | 129,330 | 01/10/2014 | 03/01/2024 |
| 664675-AL-9 | NORTHEASTERN UNIVERSITY | | | 1 | 1.E FE | 1,380,000 | 99.0400 | 1,366,752 | 1,380,000 | 1,380,000 | | | | | 4.611 | 4.610 | MS | 21,211 | 63,632 | 01/10/2014 | 03/01/2026 |
| 665228-H@-4 | Northern Illinois Gas Company | | | 1 | 1.D | 4,900,000 | 83.1452 | 4,074,113 | 4,900,000 | 4,900,000 | | | | | 1.880 | 1.880 | MN | 11,771 | 92,120 | 08/11/2020 | 11/06/2030 |
| 665501-AL-6 | NORTHERN NATURAL GAS CO | | | 1,2 | 1.G FE | 7,429,073 | 83.5380 | 5,981,321 | 7,160,000 | 7,405,036 | | (5,727) | | | 4.300 | 4.078 | JJ | 141,967 | 307,880 | 06/12/2019 | 01/15/2049 |
| 665772-CJ-6 | NORTHERN STATES POWER CO | | | 1,2 | 1.E FE | 2,992,143 | 79.5960 | 2,584,482 | 3,247,000 | 3,033,082 | | 7,697 | | | 3.400 | 3.901 | FA | 41,706 | 110,398 | 03/07/2018 | 08/15/2042 |
| 665772-CQ-0 | NORTHERN STATES POWER CO | | | 1,2 | 1.E FE | 5,999,582 | 78.8250 | 4,776,795 | 6,060,000 | 6,007,694 | | 1,366 | | | 3.600 | 3.655 | MS | 64,236 | 218,160 | 09/06/2017 | 09/15/2047 |
| 666807-BH-4 | NORTHROP GRUMMAN CORP | | | 1 | 2.A FE | 2,785,440 | 95.7460 | 2,516,205 | 2,628,000 | 2,761,958 | | (4,376) | | | 4.750 | 4.356 | JD | 10,403 | 124,830 | 03/03/2022 | 06/01/2043 |
| 666807-BJ-0 | NORTHROP GRUMMAN CORP | | | 1,2 | 2.A FE | 3,966,143 | 83.8910 | 2,939,541 | 3,504,000 | 3,937,231 | | (14,740) | | | 3.850 | 3.043 | AO | 28,480 | 134,904 | 12/30/2021 | 04/15/2045 |
| 666807-BP-6 | NORTHROP GRUMMAN CORP | | | 1,2 | 2.A FE | 30,666,359 | 85.9250 | 23,841,610 | 27,747,000 | 30,447,381 | | (76,778) | | | 4.030 | 3.414 | AO | 236,065 | 1,118,204 | 04/18/2022 | 10/15/2047 |
| 666807-BT-8 | NORTHROP GRUMMAN CORP | | | 1,2 | 2.A FE | 8,889,670 | 101.5040 | 7,192,573 | 7,086,000 | 8,684,578 | | (75,692) | | | 5.150 | 3.308 | MN | 60,822 | 364,929 | 03/15/2021 | 05/01/2040 |
| 668771-AK-4 | GEN DIGITAL INC | | | 1,2 | 3.C FE | 1,476,003 | 101.7150 | 1,500,296 | 1,475,000 | 1,475,922 | | (80) | | | 6.750 | 6.730 | MS | 25,167 | 67,781 | 04/27/2023 | 09/30/2027 |
| 66977W-AQ-2 | NOVA CHEMICALS CORP | | | 1,2 | 3.C FE | 500,000 | 99.1520 | 495,760 | 500,000 | 500,000 | | | | | 4.875 | 4.873 | JD | 2,031 | 24,375 | 05/25/2017 | 06/01/2024 |
| 66977W-AT-6 | NOVA CHEMICALS CORP | | | 1,2 | 3.A FE | 249,973 | 104.9560 | 262,390 | 250,000 | 249,970 | | (2) | | | 8.500 | 8.504 | MN | 1,948 | | 11/09/2023 | 11/15/2028 |
| 670001-AE-6 | NOVELIS CORP | | | 1,2 | 3.C FE | 1,447,450 | 94.2160 | 1,367,074 | 1,451,000 | 1,448,643 | | 325 | | | 4.750 | 4.781 | JJ | 28,909 | 68,923 | 03/03/2020 | 01/30/2030 |
| 670001-AG-1 | NOVELIS CORP | | | 1,2 | 3.C FE | 1,000,000 | 94.1080 | 941,080 | 1,000,000 | 1,000,000 | | | | | 3.250 | 3.248 | MN | 4,153 | 32,500 | 07/26/2021 | 11/15/2026 |
| 67021C-AM-9 | NSTAR ELECTRIC CO | | | 1,2 | 1.F FE | 12,479,357 | 96.5860 | 11,880,078 | 12,300,000 | 12,366,135 | | (19,801) | | | 3.200 | 3.019 | MN | 50,293 | 393,600 | 11/08/2017 | 05/15/2027 |
| 67021C-AS-6 | NSTAR ELECTRIC CO | | | 1,2 | 1.F FE | 4,968,300 | 91.2890 | 4,564,450 | 5,000,000 | 4,969,237 | | 519 | | | 4.550 | 4.589 | JD | 18,958 | 227,500 | 05/12/2022 | 06/01/2052 |
| 67021C-AU-1 | NSTAR ELECTRIC CO | | | 1,2 | 1.F FE | 14,994,600 | 103.3200 | 15,498,000 | 15,000,000 | 14,994,946 | | 346 | | | 5.600 | 5.608 | AO | 224,000 | | 09/18/2023 | 10/01/2028 |
| 67077M-AF-5 | NUTRIEN LTD | | | 1 | 2.B FE | 5,406,476 | 104.5170 | 5,743,209 | 5,495,000 | 5,411,594 | | 4,163 | | | 5.875 | 6.046 | JD | 26,903 | 322,831 | 11/02/2022 | 12/01/2036 |
| 67077M-AS-7 | NUTRIEN LTD | | | 1,2 | 2.B FE | 2,797,834 | 96.9880 | 2,521,688 | 2,600,000 | 2,776,600 | | (5,004) | | | 5.250 | 4.729 | JJ | 62,942 | 136,500 | 05/02/2019 | 01/15/2045 |
| 67077M-AT-5 | NUTRIEN LTD | | | 1,2 | 2.B FE | 4,872,630 | 98.3470 | 5,163,218 | 5,250,000 | 4,887,236 | | 14,606 | | | 4.200 | 5.744 | AO | 55,125 | | 09/29/2023 | 04/01/2029 |
| 67077M-AU-2 | NUTRIEN LTD | | | 1,2 | 2.B FE | 20,194,772 | 95.1150 | 14,787,529 | 15,547,000 | 19,913,934 | | (112,170) | | | 5.000 | 3.325 | AO | 194,338 | 777,350 | 06/25/2021 | 04/01/2049 |
| 67077M-AW-8 | NUTRIEN LTD | | | 1,2 | 2.B FE | 10,107,069 | 90.4000 | 8,776,936 | 9,709,000 | 9,992,237 | | (42,399) | | | 2.950 | 2.434 | MN | 38,189 | 286,416 | 03/23/2021 | 05/13/2030 |
| 67077M-AX-6 | NUTRIEN LTD | | | 1,2 | 2.B FE | 8,627,723 | 81.8440 | 6,727,577 | 8,220,000 | 8,587,385 | | (11,917) | | | 3.950 | 3.646 | MN | 43,292 | 324,690 | 02/08/2023 | 05/13/2050 |
| 67077M-BB-3 | NUTRIEN LTD | | | 1,2 | 2.B FE | 3,968,718 | 107.2590 | 4,283,924 | 3,994,000 | 3,968,964 | | 246 | | | 5.800 | 5.845 | MS | 60,487 | 115,826 | 03/23/2023 | 03/27/2053 |
| 67091G-AE-3 | OCI NV | | C | 1,2 | 2.C FE | 800,000 | 97.4410 | 779,528 | 800,000 | 800,000 | | | | | 4.625 | 4.623 | AO | 7,811 | 37,000 | 09/30/2020 | 10/15/2025 |
| 674003-C@-5 | Oaktree Capital Management L.P. | | | 1 | 1.G FE | 2,000,000 | 77.9108 | 1,558,215 | 2,000,000 | 2,000,000 | | | | | 3.060 | 3.060 | JJ | 27,030 | 61,200 | 10/14/2021 | 01/12/2037 |
| 67401P-AD-0 | OAKTREE SPECIALTY LENDING CORP | | | 1,2 | 2.C FE | 3,699,381 | 103.0430 | 3,905,330 | 3,790,000 | 3,701,465 | | 2,084 | | | 7.100 | 7.658 | FA | 101,656 | | 11/16/2023 | 02/15/2029 |
| 674599-CH-6 | OCCIDENTAL PETROLEUM CORP | | | 1,2 | 2.C FE | 19,885,100 | 95.8330 | 19,166,600 | 20,000,000 | 19,959,190 | | 16,321 | | | 3.400 | 3.491 | AO | 143,556 | 680,000 | 09/11/2018 | 04/15/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 674599-CM-5 | OCCIDENTAL PETROLEUM CORP | | | 1,2 | 2.C FE | 9,957,900 | 92.9860 | 9,298,600 | 10,000,000 | 9,986,250 | | 4,138 | | | 3.000 | 3.047 | FA | 113,333 | 300,000 | 11/02/2016 | 02/15/2027 |
| 674599-CR-4 | OCCIDENTAL PETROLEUM CORP | | | 1,2 | 2.C FE | 7,994,480 | 94.6040 | 7,568,320 | 8,000,000 | 7,997,837 | | 779 | | | 3.200 | 3.211 | FA | 96,711 | 256,000 | 08/06/2019 | 08/15/2026 |
| 674599-DA-0 | OCCIDENTAL PETROLEUM CORP | | | 1,2 | 2.C FE | 41,688,186 | 98.4710 | 39,851,214 | 40,470,000 | 40,514,750 | | (152,743) | | | 3.450 | 3.063 | JJ | 643,810 | 1,396,215 | 04/23/2015 | 07/15/2024 |
| 674599-DJ-1 | OCCIDENTAL PETROLEUM CORP | | | 1 | 2.C FE | 2,891,250 | 103.0910 | 2,525,730 | 2,450,000 | 2,854,030 | | (16,264) | | | 6.200 | 4.731 | MS | 44,726 | 151,900 | 09/20/2021 | 03/15/2040 |
| 674599-DT-9 | OCCIDENTAL PETROLEUM CORP | | | | 2.C FE | 13,248,987 | 106.3920 | 13,245,804 | 12,450,000 | 12,729,685 | | (43,780) | | | 7.200 | 6.680 | MS | 263,940 | 896,400 | 10/01/2002 | 03/15/2029 |
| 677050-AT-3 | OGLETHORPE POWER CORP | | | 1,2 | 2.B FE | 5,407,050 | 107.6070 | 5,380,350 | 5,000,000 | 5,406,877 | | (173) | | | 6.200 | 5.630 | JD | 22,389 | | 12/18/2023 | 12/01/2053 |
| 677071-AC-6 | OHANA MILITARY COMMUNITIES LLC | | | | 1.D FE | 30,327,250 | 106.7155 | 26,678,868 | 25,000,000 | 29,332,317 | | (138,213) | | | 6.193 | 4.789 | AO | 387,063 | 1,548,250 | 05/28/2015 | 04/01/2049 |
| 677415-CU-3 | OHIO POWER CO | | | 1,2 | 1.G FE | 7,464,075 | 67.9150 | 5,093,625 | 7,500,000 | 7,465,940 | | 786 | | | 2.900 | 2.924 | AO | 54,375 | 217,500 | 09/09/2021 | 10/01/2051 |
| 679574-AG-8 | OLD DOMINION ELECTRIC COOPERATIVE | | | 1 | 1.E FE | 4,166,667 | 99.1650 | 4,131,875 | 4,166,667 | 4,167,208 | | (81) | | | 6.210 | 6.202 | JD | 21,563 | 258,750 | 12/12/2002 | 12/01/2028 |
| 680665-AJ-5 | OLIN CORP | | | 1,2 | 3.A FE | 1,364,819 | 97.4870 | 1,403,813 | 1,440,000 | 1,368,074 | | 3,161 | | | 5.125 | 6.654 | MS | 21,730 | 22,550 | 10/24/2023 | 09/15/2027 |
| 680665-AL-0 | OLIN CORP | | | 1,2 | 3.A FE | 1,489,956 | 98.5350 | 1,468,172 | 1,490,000 | 1,489,975 | | 4 | | | 5.625 | 5.625 | FA | 34,922 | 83,813 | 07/12/2019 | 08/01/2029 |
| 681639-AB-6 | OLYMPUS WATER US HOLDING CORP | | | 1,2 | 5.B FE | 403,750 | 89.2350 | 446,175 | 500,000 | 413,795 | | 10,045 | | | 6.250 | 10.300 | AO | 7,813 | 31,250 | 01/20/2023 | 10/01/2029 |
| 68233J-BK-9 | ONCOR ELECTRIC DELIVERY COMPANY LLC | | | 1,2 | 1.F FE | 15,004,229 | 105.5180 | 15,311,717 | 14,511,000 | 14,998,102 | | (6,127) | | | 5.750 | 4.977 | MS | 245,679 | | 12/01/2023 | 03/15/2029 |
| 68233J-CH-5 | ONCOR ELECTRIC DELIVERY COMPANY LLC | | | 1,2 | 1.F FE | 7,985,400 | 93.1170 | 9,311,700 | 10,000,000 | 7,992,548 | | 7,148 | | | 4.600 | 6.095 | JD | 38,333 | 230,000 | 10/03/2023 | 06/01/2052 |
| 68233J-CN-2 | ONCOR ELECTRIC DELIVERY COMPANY LLC | | | 1,2 | 1.F FE | 14,969,100 | 98.7580 | 14,813,700 | 15,000,000 | 14,972,761 | | 3,661 | | | 4.300 | 4.346 | MN | 82,417 | 329,667 | 05/08/2023 | 05/15/2028 |
| 682357-AA-6 | 180 MEDICAL INC | | | 1,2 | 3.B FE | 350,000 | 90.0500 | 315,175 | 350,000 | 350,000 | | | | | 3.875 | 3.875 | AO | 2,863 | 13,563 | 09/30/2021 | 10/15/2029 |
| 68245X-AJ-8 | 1011778 BC UNLIMITED LIABILITY CO | | | 1,2 | 4.B FE | 1,464,713 | 95.5300 | 1,461,609 | 1,530,000 | 1,478,519 | | 10,608 | | | 4.375 | 5.303 | MN | 8,553 | 66,938 | 03/07/2023 | 01/15/2028 |
| 68245X-AK-5 | 1011778 BC UNLIMITED LIABILITY CO | | | 2 | 3.B FE | 1,045,000 | 99.7950 | 1,042,858 | 1,045,000 | 1,045,000 | | | | | 5.750 | 5.747 | AO | 12,685 | 60,088 | 04/02/2020 | 04/15/2025 |
| 68245X-AM-1 | 1011778 BC UNLIMITED LIABILITY CO | | | 1,2 | 4.B FE | 735,000 | 89.9720 | 661,294 | 735,000 | 735,000 | | | | | 4.000 | 4.000 | AO | 6,207 | 29,400 | 09/16/2020 | 10/15/2030 |
| 68245X-AP-4 | 1011778 BC UNLIMITED LIABILITY CO | | | 1,2 | 3.B FE | 1,000,000 | 92.2200 | 922,200 | 1,000,000 | 1,000,000 | | | | | 3.500 | 3.500 | FA | 13,222 | 35,000 | 10/20/2020 | 02/15/2029 |
| 68268D-AV-5 | ONEOK INC | | | 1,2 | 2.B FE | 9,908,600 | 93.8390 | 9,383,900 | 10,000,000 | 9,916,490 | | 1,641 | | | 5.200 | 5.261 | JJ | 239,778 | 520,000 | 03/11/2019 | 07/15/2048 |
| 68268N-AG-8 | ONEOK PARTNERS LP | | | 1,2 | 2.B FE | 1,801,425 | 104.3940 | 1,792,445 | 1,717,000 | 1,789,907 | | (2,582) | | | 6.125 | 5.725 | FA | 43,819 | 105,166 | 12/12/2018 | 02/01/2041 |
| 68268N-AM-5 | ONEOK PARTNERS LP | | | 1,2 | 2.B FE | 8,876,969 | 105.1130 | 8,776,936 | 8,350,000 | 8,818,397 | | (13,136) | | | 6.200 | 5.715 | MS | 152,434 | 517,700 | 12/12/2018 | 09/15/2043 |
| 682691-AE-0 | ONEMAIN FINANCE CORP | | | 1,2 | 3.B FE | 1,988,260 | 103.1230 | 2,062,460 | 2,000,000 | 1,988,262 | | 2 | | | 7.875 | 8.000 | MS | 7,875 | | 12/11/2023 | 03/15/2030 |
| 682695-AA-9 | ONEMAIN FINANCE CORP | | | 1,2 | 3.B FE | 985,250 | 105.7620 | 1,057,620 | 1,000,000 | 986,038 | | 788 | | | 9.000 | 9.352 | JJ | 47,250 | | 10/12/2023 | 01/15/2029 |
| 68306M-AA-7 | ONTARIO GAMING GTA LP | | | 1,2 | 4.B FE | 1,729,375 | 103.6310 | 1,813,543 | 1,750,000 | 1,729,905 | | 530 | | | 8.000 | 8.227 | FA | 58,333 | | 10/20/2023 | 08/01/2030 |
| 683715-AC-0 | OPEN TEXT CORP | | | 1,2 | 3.C FE | 671,296 | 92.7640 | 621,519 | 670,000 | 670,726 | | (160) | | | 3.875 | 3.846 | FA | 9,808 | 25,963 | 03/02/2020 | 02/15/2028 |
| 683715-AD-8 | OPEN TEXT CORP | | | 1,2 | 3.C FE | 1,000,000 | 89.7220 | 897,220 | 1,000,000 | 1,000,000 | | | | | 3.875 | 3.875 | JD | 3,229 | 38,750 | 11/09/2021 | 12/01/2029 |
| 683715-AF-3 | OPEN TEXT CORP | | | 1,2 | 2.C FE | 500,000 | 104.1080 | 520,540 | 500,000 | 500,000 | | | | | 6.900 | 6.900 | JD | 2,875 | 34,500 | 11/16/2022 | 12/01/2027 |
| 683720-AA-4 | OPEN TEXT HOLDINGS INC | | | 1,2 | 3.C FE | 285,997 | 90.7010 | 258,498 | 285,000 | 285,661 | | (93) | | | 4.125 | 4.081 | FA | 4,441 | 11,756 | 03/03/2020 | 02/15/2030 |
| 68389X-BC-8 | ORACLE CORP | | | 1,2 | 2.B FE | 9,907,550 | 97.1350 | 9,713,500 | 10,000,000 | 9,978,420 | | 13,648 | | | 2.950 | 3.097 | MN | 37,694 | 295,000 | 03/02/2018 | 05/15/2025 |
| 68389X-BE-4 | ORACLE CORP | | | 1,2 | 2.B FE | 1,968,952 | 89.0350 | 1,744,196 | 1,959,000 | 1,966,244 | | (527) | | | 3.900 | 3.858 | MN | 9,762 | 76,401 | 04/11/2018 | 05/15/2035 |
| 68389X-BF-1 | ORACLE CORP | | | 1,2 | 2.B FE | 7,552,500 | 81.9110 | 6,282,574 | 7,670,000 | 7,499,880 | | (16,025) | | | 4.125 | 4.165 | MN | 40,427 | 254,513 | 09/22/2023 | 05/15/2045 |
| 68389X-BM-6 | ORACLE CORP | | | 1,2 | 2.B FE | 26,589,157 | 94.8590 | 26,474,198 | 27,909,000 | 27,453,752 | | 169,032 | | | 2.650 | 3.325 | JJ | 341,032 | 739,589 | 02/07/2019 | 07/15/2026 |
| 68389X-BN-4 | ORACLE CORP | | | 1,2 | 2.B FE | 5,417,279 | 94.9960 | 5,050,937 | 5,317,000 | 5,358,102 | | (10,539) | | | 3.250 | 3.024 | MN | 22,080 | 172,803 | 12/06/2017 | 11/15/2027 |
| 68389X-BS-3 | ORACLE CORP | | | 1,2 | 2.B FE | 9,984,200 | 97.7680 | 9,776,800 | 10,000,000 | 9,997,893 | | 2,354 | | | 2.950 | 2.975 | MN | 37,694 | 295,000 | 11/07/2017 | 11/15/2024 |
| 68389X-BZ-7 | ORACLE CORP | | | 1,2 | 2.B FE | 7,190,050 | 79.5080 | 5,565,560 | 7,000,000 | 7,171,458 | | (7,451) | | | 3.650 | 3.456 | MS | 68,133 | 255,500 | 05/26/2021 | 03/25/2041 |
| 68389X-CA-1 | ORACLE CORP | | | 1,2 | 2.B FE | 5,848,722 | 78.6030 | 5,899,155 | 7,505,000 | 5,872,672 | | 23,951 | | | 3.950 | 5.500 | MS | 79,053 | 296,448 | 01/27/2023 | 03/25/2051 |
| 68389X-CD-5 | ORACLE CORP | | | 1,2 | 2.B FE | 4,987,150 | 91.0780 | 4,553,900 | 5,000,000 | 4,991,990 | | 1,778 | | | 2.300 | 2.340 | MS | 30,667 | 115,000 | 03/22/2021 | 03/25/2028 |
| 68389X-CN-3 | ORACLE CORP | | | 1,2 | 2.B FE | 11,952,869 | 99.5060 | 11,931,764 | 11,991,000 | 11,959,067 | | 6,199 | | | 4.650 | 4.699 | MN | 85,186 | 418,186 | 02/02/2023 | 05/06/2030 |
| 68389X-CQ-6 | ORACLE CORP | | | 1,2 | 2.B FE | 4,974,650 | 100.1590 | 5,007,950 | 5,000,000 | 4,974,956 | | 306 | | | 5.550 | 5.585 | FA | 111,771 | 138,750 | 02/02/2023 | 02/06/2053 |
| 68560E-AB-4 | ORBIA ADVANCE CORPORATION SAB DE CV | | C | 1,2 | 2.C FE | 29,644,800 | 82.4760 | 24,742,800 | 30,000,000 | 29,728,539 | | 32,464 | | | 2.875 | 3.013 | MN | 119,792 | 862,500 | 05/06/2021 | 05/11/2031 |
| 68622T-AA-9 | ORGANON & CO | | | 1,2 | 3.B FE | 983,250 | 92.0410 | 902,002 | 980,000 | 982,112 | | (440) | | | 4.125 | 4.069 | AO | 6,850 | 40,425 | 04/19/2021 | 04/30/2028 |
| 68622T-AB-7 | ORGANON & CO | | | 1,2 | 4.A FE | 1,157,341 | 85.2440 | 1,037,419 | 1,217,000 | 1,163,003 | | 5,466 | | | 5.125 | 5.856 | AO | 10,568 | 62,371 | 01/04/2023 | 04/30/2031 |
| 68902V-AJ-6 | OTIS WORLDWIDE CORP | | | 1,2 | 2.B FE | 9,999,800 | 93.1870 | 9,318,700 | 10,000,000 | 10,000,037 | | (11) | | | 2.293 | 2.293 | AO | 54,777 | 229,300 | 02/19/2020 | 04/05/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 69007T-AB-0 | OUTFRONT MEDIA CAPITAL LLC | | | 1,2 | 4.B FE | 1,886,825 | 97.4460 | 1,900,197 | 1,950,000 | 1,899,567 | | 10,044 | | | 5.000 | 5.790 | FA | 36,833 | 86,250 | 04/19/2023 | 08/15/2027 |
| 69007T-AC-8 | OUTFRONT MEDIA CAPITAL LLC | | | 1,2 | 4.B FE | 500,000 | 89.6620 | 448,310 | 500,000 | 500,000 | | | | | 4.625 | 4.624 | MS | 6,809 | 23,125 | 11/12/2019 | 03/15/2030 |
| 69073T-AT-0 | OWENS-BROCKWAY GLASS CONTAINER INC | | | 1,2 | 4.B FE | 942,000 | 100.2810 | 964,703 | 962,000 | 946,897 | | 3,778 | | | 6.625 | 7.153 | MN | 8,144 | 63,733 | 09/14/2022 | 05/13/2027 |
| 69073T-AU-7 | OWENS-BROCKWAY GLASS CONTAINER INC | | | 1,2 | 4.B FE | 1,000,000 | 101.4780 | 1,014,780 | 1,000,000 | 1,000,000 | | | | | 7.250 | 7.251 | MN | 9,264 | 34,236 | 05/12/2023 | 05/15/2031 |
| 69120V-AU-5 | BLUE OWL CREDIT INCOME CORP | | | 1,2 | 2.C FE | 19,751,600 | 102.9400 | 20,588,000 | 20,000,000 | 19,755,163 | | 3,563 | | | 7.750 | 8.046 | JJ | 116,250 | | 11/27/2023 | 01/15/2029 |
| 69145L-AC-8 | OXFORD FINANCE LLC | | | 1,2 | 3.C FE | 2,120,008 | 94.6540 | 2,149,592 | 2,271,000 | 2,137,590 | | 16,101 | | | 6.375 | 8.573 | FA | 60,323 | 62,858 | 10/19/2023 | 02/01/2027 |
| 693304-AG-2 | PECO ENERGY CO | | | 1 | 1.F FE | 964,050 | 106.2110 | 1,062,110 | 1,000,000 | 980,253 | | 1,332 | | | 5.900 | 6.161 | MN | 9,833 | 59,000 | 06/28/2004 | 05/01/2034 |
| 69346V-AA-7 | PERFORMANCE FOOD GROUP INC | | | 1,2 | 4.B FE | 2,071,670 | 98.6040 | 2,100,265 | 2,130,000 | 2,076,959 | | 8,473 | | | 5.500 | 6.080 | AO | 24,732 | 117,150 | 09/14/2022 | 10/15/2027 |
| 693475-BA-2 | PNC FINANCIAL SERVICES GROUP INC | | | 2,5 | 1.G FE | 20,000,000 | 83.6010 | 16,720,200 | 20,000,000 | 20,000,000 | | | | | 2.307 | 2.200 | AO | 87,153 | 461,400 | 04/20/2021 | 04/23/2032 |
| 69351U-AW-3 | PPL ELECTRIC UTILITIES CORP | | | 1,2 | 1.E FE | 6,882,470 | 72.1190 | 5,048,330 | 7,000,000 | 6,893,587 | | 2,671 | | | 3.000 | 3.086 | AO | 52,500 | 210,000 | 09/03/2019 | 10/01/2049 |
| 69352P-AL-7 | PPL CAPITAL FUNDING INC | | | 1,2 | 2.A FE | 8,252,703 | 95.8950 | 8,293,959 | 8,649,000 | 8,534,508 | | 45,380 | | | 3.100 | 3.688 | MN | 34,260 | 268,119 | 02/14/2017 | 05/15/2026 |
| 69353R-EQ-7 | PNC BANK NA | | | 2 | 1.F FE | 8,444,524 | 97.3800 | 8,063,064 | 8,280,000 | 8,312,463 | | (23,495) | | | 3.250 | 2.949 | JD | 22,425 | 269,100 | 12/07/2017 | 06/01/2025 |
| 69353R-FG-8 | PNC BANK NA | | | 2 | 1.F FE | 9,996,600 | 93.8490 | 9,384,900 | 10,000,000 | 9,998,782 | | 296 | | | 3.100 | 3.103 | AO | 56,833 | 310,000 | 10/18/2017 | 10/25/2027 |
| 69354N-AD-8 | PRA GROUP INC | | | 1,2 | 3.B FE | 1,000,000 | 81.8870 | 818,870 | 1,000,000 | 1,000,000 | | | | | 5.000 | 5.000 | AO | 12,500 | 50,000 | 09/17/2021 | 10/01/2029 |
| 69354N-AE-6 | PRA GROUP INC | | | 1,2 | 3.B FE | 100,000 | 95.2570 | 95,257 | 100,000 | 100,000 | | | | | 8.375 | 8.376 | FA | 3,490 | 4,071 | 01/23/2023 | 02/01/2028 |
| 693627-AK-7 | DUKE ENERGY INDIANA LLC | | | 1 | 1.F FE | 5,964,013 | 112.5730 | 6,754,380 | 6,000,000 | 5,981,473 | | 1,407 | | | 8.310 | 8.360 | MS | 166,200 | 498,600 | 05/03/1999 | 09/01/2032 |
| 69370C-AB-6 | PTC INC | | | 1,2 | 3.C FE | 1,617,946 | 97.6330 | 1,576,773 | 1,615,000 | 1,615,128 | | (1,042) | | | 3.625 | 3.558 | FA | 22,117 | 58,544 | 12/01/2020 | 02/15/2025 |
| 69370C-AC-4 | PTC INC | | | 1,2 | 3.C FE | 255,684 | 94.6710 | 236,678 | 250,000 | 252,194 | | (1,051) | | | 4.000 | 3.547 | FA | 3,778 | 10,000 | 11/17/2020 | 02/15/2028 |
| 695114-DA-3 | PACIFICORP | | | 1,2 | 1.F FE | 16,476,645 | 98.2360 | 16,208,940 | 16,500,000 | 16,476,792 | | 147 | | | 5.500 | 5.510 | MN | 115,958 | 448,708 | 05/25/2023 | 05/15/2054 |
| 69754A-AA-8 | PALOMINO FUNDING TRUST I | | | 1,2 | 2.C FE | 3,000,000 | 105.2160 | 3,156,480 | 3,000,000 | 3,000,000 | | | | | 7.233 | 7.235 | MN | 26,521 | 91,618 | 06/08/2023 | 05/17/2028 |
| 69867D-AC-2 | CLARIOS GLOBAL LP | | | 1,2 | 4.C FE | 295,000 | 100.6990 | 297,062 | 295,000 | 295,000 | | | | | 8.500 | 8.496 | MN | 3,204 | 25,075 | 03/18/2019 | 05/15/2027 |
| 698813-AA-0 | PAPA JOHN'S INTERNATIONAL INC | | | 1,2 | 4.A FE | 2,027,733 | 88.6280 | 1,971,087 | 2,224,000 | 2,037,937 | | 10,204 | | | 3.875 | 5.553 | MS | 25,375 | 62,465 | 08/21/2023 | 09/15/2029 |
| 698900-AG-2 | OVINTIV INC | | | 1 | 2.C FE | 28,140 | 108.6670 | 30,427 | 28,000 | 28,115 | | (11) | | | 7.200 | 7.131 | MN | 336 | 2,016 | 09/21/2020 | 11/01/2031 |
| 701094-AM-6 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 4,997,700 | 98.6380 | 4,931,900 | 5,000,000 | 4,999,780 | | 479 | | | 2.700 | 2.710 | JD | 6,375 | 135,000 | 06/05/2019 | 06/14/2024 |
| 701094-AR-5 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 9,514,000 | 99.1320 | 9,913,200 | 10,000,000 | 9,539,363 | | 25,363 | | | 4.250 | 5.646 | MS | 125,139 | | 10/06/2023 | 09/15/2027 |
| 701094-AS-3 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 9,957,046 | 100.3390 | 10,012,829 | 9,979,000 | 9,963,804 | | 3,377 | | | 4.500 | 4.531 | MS | 132,222 | 561,319 | 06/06/2022 | 09/15/2029 |
| 70109H-AL-9 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 13,857,620 | 98.1900 | 13,746,600 | 14,000,000 | 13,977,679 | | 24,324 | | | 3.300 | 3.484 | MN | 51,333 | 462,000 | 12/18/2018 | 11/21/2024 |
| 70109H-AM-7 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 12,337,166 | 95.9360 | 11,565,085 | 12,055,000 | 12,238,019 | | (13,972) | | | 4.200 | 4.020 | MN | 56,257 | 506,310 | 11/16/2015 | 11/21/2034 |
| 70109H-AN-5 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 6,021,785 | 91.0460 | 6,805,689 | 7,475,000 | 6,062,130 | | 33,015 | | | 4.450 | 6.057 | MN | 36,960 | 332,638 | 10/12/2022 | 11/21/2044 |
| 70137T-AP-0 | PARKLAND CORP | | | 1,2 | 3.C FE | 836,525 | 99.6220 | 856,749 | 860,000 | 840,932 | | 4,599 | | | 5.875 | 6.582 | JJ | 23,298 | 50,525 | 12/19/2022 | 07/15/2027 |
| 70137W-AL-2 | PARKLAND CORP | | | 1,2 | 3.B FE | 779,030 | 92.6140 | 787,219 | 850,000 | 782,397 | | 3,367 | | | 4.625 | 6.138 | MN | 6,552 | 20,813 | 11/28/2023 | 05/01/2030 |
| 70339P-AA-7 | PATTERN ENERGY OPERATIONS LP | | | 1,2 | 3.C FE | 575,000 | 94.4230 | 542,932 | 575,000 | 575,000 | | | | | 4.500 | 4.499 | FA | 9,775 | 25,875 | 07/14/2020 | 08/15/2028 |
| 707569-AV-1 | PENN ENTERTAINMENT INC | | | 1,2 | 4.C FE | 775,098 | 85.7930 | 664,896 | 775,000 | 775,071 | | (11) | | | 4.125 | 4.123 | JJ | 15,984 | 31,969 | 07/02/2021 | 07/01/2029 |
| 70932M-AD-9 | PENNYMAC FINANCIAL SERVICES INC | | | 1,2 | 3.C FE | 994,070 | 103.1330 | 1,031,330 | 1,000,000 | 994,117 | | 47 | | | 7.875 | 8.001 | JD | 4,375 | | 12/06/2023 | 12/15/2029 |
| 70959W-AK-9 | PENSKE AUTOMOTIVE GROUP INC | | | 1,2 | 3.C FE | 1,015,000 | 89.4070 | 894,070 | 1,000,000 | 1,010,782 | | (1,763) | | | 3.750 | 3.531 | JD | 1,667 | 37,500 | 07/12/2021 | 06/15/2029 |
| 713291-AH-5 | PEPCO HOLDINGS LLC | | | 1 | 2.A FE | 9,562,266 | 112.7330 | 9,244,106 | 8,200,000 | 8,882,302 | | (58,365) | | | 7.450 | 6.190 | FA | 230,784 | 610,900 | 09/21/2004 | 08/15/2032 |
| 713448-BS-6 | PEPSICO INC | | | 1 | 1.E FE | 17,218,437 | 102.4440 | 16,216,885 | 15,830,000 | 16,915,464 | | (43,223) | | | 4.875 | 4.298 | MN | 128,619 | 771,713 | 04/07/2016 | 11/01/2040 |
| 713448-CM-8 | PEPSICO INC | | | 1,2 | 1.E FE | 15,972,000 | 99.6770 | 15,948,320 | 16,000,000 | 15,999,473 | | 3,142 | | | 3.600 | 3.620 | MS | 192,000 | 576,000 | 02/25/2014 | 03/01/2024 |
| 713448-ER-5 | PEPSICO INC | | | 1,2 | 1.E FE | 3,482,045 | 94.9190 | 3,322,165 | 3,500,000 | 3,491,382 | | 2,529 | | | 2.625 | 2.706 | MS | 26,031 | 91,875 | 03/17/2020 | 03/19/2027 |
| 713448-EU-8 | PEPSICO INC | | | 1,2 | 1.E FE | 5,998,282 | 84.1000 | 5,071,230 | 6,030,000 | 6,000,657 | | 658 | | | 3.625 | 3.654 | MS | 61,933 | 218,588 | 03/17/2020 | 03/19/2050 |
| 71376L-AD-2 | PERFORMANCE FOOD GROUP INC | | | 1,2 | 4.B FE | 70,000 | 100.5060 | 70,354 | 70,000 | 70,000 | | | | | 6.875 | 6.871 | MN | 802 | 4,813 | 04/21/2020 | 05/01/2025 |
| 71376L-AE-0 | PERFORMANCE FOOD GROUP INC | | | 2 | 4.B FE | 500,000 | 91.7560 | 458,780 | 500,000 | 500,000 | | | | | 4.250 | 4.250 | FA | 8,854 | 21,250 | 07/12/2021 | 08/01/2029 |
| 71424V-AA-8 | PERMIAN RESOURCES OPERATING LLC | | | 1,2 | 3.C FE | 995,000 | 103.1370 | 1,031,370 | 1,000,000 | 995,036 | | 36 | | | 7.000 | 7.082 | JJ | 21,194 | | 12/07/2023 | 01/15/2032 |
| 71677K-AB-4 | PETSMART LLC | | | 1,2 | 4.C FE | 1,421,250 | 97.4630 | 1,461,945 | 1,500,000 | 1,422,451 | | 1,201 | | | 7.750 | 9.030 | FA | 43,917 | | 11/27/2023 | 02/15/2029 |
| 716973-AC-6 | PFIZER INVESTMENT ENTERPRISES PTE LTD | | C | 1,2 | 1.F FE | 14,378,400 | 100.0170 | 15,002,550 | 15,000,000 | 14,407,657 | | 29,257 | | | 4.450 | 5.476 | MN | 77,875 | 333,750 | 10/04/2023 | 05/19/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 717081-EC-3 | PFIZER INC | | | 1 | 1.F FE | 4,995,854 | 94.3460 | 4,736,169 | 5,020,000 | 5,002,696 | | 1,000 | | | 4.000 | 4.034 | JD | 8,924 | 200,800 | 11/14/2016 | 12/15/2036 |
| 71713U-AW-2 | PHARMACIA LLC | | | 1 | 1.F FE | 5,011,023 | 109.1880 | 4,793,353 | 4,390,000 | 4,587,511 | | (34,078) | | | 6.600 | 5.541 | JD | 24,145 | 289,740 | 02/20/2004 | 12/01/2028 |
| 720186-AL-9 | PIEDMONT NATURAL GAS COMPANY INC | | | 1,2 | 2.A FE | 999,475 | 93.5590 | 937,461 | 1,002,000 | 1,000,530 | | 242 | | | 3.500 | 3.530 | JD | 2,923 | 35,070 | 05/21/2019 | 06/01/2029 |
| 720186-AM-7 | PIEDMONT NATURAL GAS COMPANY INC | | | 1,2 | 2.A FE | 8,099,740 | 69.7870 | 5,582,960 | 8,000,000 | 8,091,756 | | (2,329) | | | 3.350 | 3.283 | JD | 22,333 | 268,000 | 05/21/2020 | 06/01/2050 |
| 72018Q-AE-1 | PIEDMONT NATURAL GAS COMPANY INC | | | | 2.A FE | 61,402 | 104.4560 | 61,629 | 59,000 | 59,497 | | (154) | | | 7.500 | 7.165 | JJ | 2,213 | 4,425 | 11/21/1996 | 10/09/2026 |
| 721283-AA-7 | PIKE CORP | | | 1,2 | 4.C FE | 492,550 | 95.2580 | 476,290 | 500,000 | 494,528 | | 1,005 | | | 5.500 | 5.771 | MS | 9,167 | 27,500 | 01/11/2022 | 09/01/2028 |
| 72147K-AK-4 | PILGRIMS PRIDE CORP | | | 1,2 | 2.C FE | 1,986,240 | 102.8920 | 2,057,840 | 2,000,000 | 1,987,432 | | 1,192 | | | 6.250 | 6.339 | JJ | 87,500 | | 04/04/2023 | 07/01/2033 |
| 723787-AB-3 | PIONEER NATURAL RESOURCES CO | | | 1 | 2.A FE | 4,254,640 | 107.4920 | 4,299,680 | 4,000,000 | 4,075,144 | | (15,253) | | | 7.200 | 6.661 | JJ | 132,800 | 288,000 | 11/19/2003 | 01/15/2028 |
| 72815L-AA-5 | PLAYTIKA HOLDING CORP | | C | 1,2 | 4.B FE | 2,320,820 | 87.6510 | 2,103,624 | 2,400,000 | 2,334,075 | | 10,058 | | | 4.250 | 4.825 | MS | 30,033 | 102,000 | 09/07/2022 | 03/15/2029 |
| 73179P-AM-8 | AVIENT CORP | | | 1,2 | 3.C FE | 1,938,308 | 100.0770 | 1,906,467 | 1,905,000 | 1,911,929 | | (16,420) | | | 5.750 | 4.746 | MN | 13,996 | 109,538 | 06/02/2022 | 05/15/2025 |
| 737446-AM-6 | POST HOLDINGS INC | | | 1,2 | 4.B FE | 296,000 | 99.7410 | 295,233 | 296,000 | 296,000 | | | | | 5.750 | 5.748 | MS | 5,673 | 17,020 | 02/06/2017 | 03/01/2027 |
| 737446-AN-4 | POST HOLDINGS INC | | | 1,2 | 4.B FE | 1,264,216 | 98.9750 | 1,291,624 | 1,305,000 | 1,284,858 | | 4,252 | | | 5.625 | 6.060 | JJ | 33,848 | 73,406 | 06/14/2018 | 01/15/2028 |
| 737446-AP-9 | POST HOLDINGS INC | | | 1,2 | 4.B FE | 1,728,750 | 96.5770 | 1,690,098 | 1,750,000 | 1,730,290 | | 2,153 | | | 5.500 | 5.744 | JD | 4,278 | 96,250 | 03/30/2023 | 12/15/2029 |
| 737679-DE-7 | POTOMAC ELECTRIC POWER CO | | | 1,2 | 1.F FE | 11,881,575 | 89.1680 | 9,999,300 | 11,214,000 | 11,812,254 | | (22,902) | | | 4.150 | 3.741 | MS | 137,029 | 465,381 | 12/09/2021 | 03/15/2043 |
| 73937@-AF-0 | PowerSouth Energy Cooperative | | | 1 | 1.G | 25,000,000 | 80.8735 | 20,218,364 | 25,000,000 | 25,000,000 | | | | | 3.570 | 3.570 | JD | 74,375 | 892,500 | 04/03/2020 | 06/01/2050 |
| 73943#-AD-5 | PRAIRIE BREEZE CLASS B HOLDINGS LLC | | | 1 | 2.C PL | 3,338,310 | 83.0227 | 2,771,556 | 3,338,310 | 3,338,310 | | | | | 3.550 | 3.551 | MJSD | 30,148 | 118,510 | 10/31/2019 | 05/01/2039 |
| 74101X-AE-0 | PRESIDIO HOLDINGS INC | | | 1,2 | 4.B FE | 994,162 | 97.7920 | 958,362 | 980,000 | 986,931 | | (2,046) | | | 4.875 | 4.626 | FA | 19,906 | 47,775 | 02/26/2020 | 02/01/2027 |
| 74151#-AM-0 | PricewaterhouseCoopers LLP | | | 1 | 1.D | 17,300,000 | 94.7227 | 16,387,024 | 17,300,000 | 17,300,000 | | | | | 3.200 | 3.200 | MS | 163,004 | 562,250 | 06/09/2020 | 09/15/2027 |
| 74170*-BD-0 | Prime Property Fund, LLC | | | 1 | 1.G | 10,000,000 | 85.5270 | 8,552,703 | 10,000,000 | 10,000,000 | | | | | 2.460 | 2.460 | AO | 53,300 | 246,000 | 09/22/2020 | 10/13/2030 |
| 74170*-BM-0 | Prime Property Fund, LLC | | | 1 | 1.G | 10,000,000 | 83.5898 | 8,358,980 | 10,000,000 | 10,000,000 | | | | | 2.400 | 2.400 | AO | 56,000 | 240,000 | 08/05/2021 | 10/07/2031 |
| 74170*-BZ-1 | Prime Property Fund, LLC | | | 1 | 1.G | 3,800,000 | 104.7344 | 3,979,908 | 3,800,000 | 3,800,000 | | | | | 5.690 | 5.690 | MS | 63,665 | 108,110 | 03/15/2023 | 03/15/2035 |
| 74170*-CA-5 | Prime Property Fund, LLC | | | 1 | 1.G | 7,700,000 | 104.2439 | 8,026,777 | 7,700,000 | 7,700,000 | | | | | 5.790 | 5.790 | MS | 131,272 | 222,915 | 03/15/2023 | 03/15/2038 |
| 742718-DF-3 | PROCTER & GAMBLE CO | | | 1 | 1.D FE | 13,248,935 | 112.0190 | 12,210,071 | 10,900,000 | 12,570,973 | | (94,285) | | | 5.550 | 4.038 | MS | 194,928 | 604,950 | 11/17/2015 | 03/05/2037 |
| 74275#-AA-7 | Prisa II | | | 1 | 2.B | 15,000,000 | 91.4316 | 13,714,734 | 15,000,000 | 15,000,000 | | | | | 3.470 | 3.471 | FA | 193,742 | 520,500 | 08/19/2020 | 11/17/2028 |
| 74275#-AB-5 | Prisa II | | | 1 | 2.B | 5,000,000 | 89.6257 | 4,481,284 | 5,000,000 | 5,000,000 | | | | | 3.650 | 3.651 | FA | 72,931 | 182,500 | 08/19/2020 | 11/17/2030 |
| 74275@-AB-7 | PRISA II LHC LLC | | | 1 | 2.B | 2,700,000 | 97.3531 | 2,628,534 | 2,700,000 | 2,700,000 | | | | | 4.420 | 4.419 | FA | 47,121 | 119,340 | 01/15/2016 | 02/17/2026 |
| 74275@-AC-5 | PRISA II LHC LLC | | | 1 | 2.B | 5,400,000 | 96.7846 | 5,226,370 | 5,400,000 | 5,400,000 | | | | | 4.510 | 4.509 | FA | 96,051 | 243,540 | 01/15/2016 | 02/17/2027 |
| 74319R-AA-9 | PROG HOLDINGS INC | | | 1,2 | 4.A FE | 3,043,780 | 93.2350 | 3,132,696 | 3,360,000 | 3,049,782 | | 6,002 | | | 6.000 | 7.966 | MN | 25,760 | 91,800 | 11/28/2023 | 11/15/2029 |
| 74340X-BH-3 | PROLOGIS LP | | | 1,2 | 1.G FE | 5,231,798 | 96.6680 | 4,278,526 | 4,426,000 | 4,902,216 | | (102,822) | | | 3.875 | 1.376 | MS | 50,499 | 171,508 | 09/30/2020 | 09/15/2028 |
| 74340X-BN-0 | PROLOGIS LP | | | 1,2 | 1.G FE | 4,991,650 | 92.3230 | 4,616,150 | 5,000,000 | 4,996,064 | | 1,143 | | | 2.125 | 2.150 | AO | 22,431 | 106,250 | 02/03/2020 | 04/15/2027 |
| 74340X-BS-9 | PROLOGIS LP | | | 1,2 | 1.G FE | 6,470,124 | 81.0590 | 6,971,074 | 8,600,000 | 6,723,691 | | 208,948 | | | 1.625 | 5.310 | MS | 41,149 | 139,750 | 10/12/2022 | 03/15/2031 |
| 74340X-CA-7 | PROLOGIS LP | | | 1,2 | 1.G FE | 3,976,680 | 83.1420 | 4,359,135 | 5,243,000 | 4,123,824 | | 126,618 | | | 1.750 | 5.419 | FA | 38,230 | 91,753 | 11/02/2022 | 02/01/2031 |
| 74340X-CE-9 | PROLOGIS LP | | | 1,2 | 1.G FE | 10,979,650 | 101.3560 | 11,149,160 | 11,000,000 | 10,980,146 | | 496 | | | 4.750 | 4.774 | JD | 23,222 | 370,104 | 03/23/2023 | 06/15/2033 |
| 74340X-CG-4 | PROLOGIS LP | | | 1,2 | 1.G FE | 9,898,400 | 101.3610 | 10,136,100 | 10,000,000 | 9,900,364 | | 1,964 | | | 4.875 | 5.128 | JD | 21,667 | 226,146 | 11/28/2023 | 06/15/2028 |
| 74340X-CH-2 | PROLOGIS LP | | | 1,2 | 1.G FE | 4,150,365 | 103.1880 | 4,421,606 | 4,285,000 | 4,153,880 | | 3,514 | | | 5.125 | 5.526 | JJ | 111,633 | | 09/06/2023 | 01/15/2034 |
| 74346G-A#-9 | Prologis Yen Finance LLC | | | 1 | 1.G | 50,017,328 | 97.7338 | 45,022,873 | 46,066,818 | 46,066,818 | | | | (3,154,448) | 0.760 | 0.760 | JJ | 150,741 | 364,973 | 06/02/2022 | 07/26/2027 |
| 743815-AE-2 | MODIVCARE INC | | | 1,2 | 4.C FE | 2,164,838 | 99.5080 | 2,238,930 | 2,250,000 | 2,184,944 | | 17,834 | | | 5.875 | 7.554 | MN | 16,891 | 110,156 | 08/22/2023 | 11/15/2025 |
| 744533-BM-1 | PUBLIC SERVICE COMPANY OF OKLAHOMA | | | 1,2 | 1.G FE | 4,998,719 | 82.7220 | 5,074,167 | 6,134,000 | 5,050,380 | | 51,661 | | | 2.200 | 5.018 | FA | 50,980 | 67,474 | 07/19/2023 | 08/15/2031 |
| 744533-BP-4 | PUBLIC SERVICE COMPANY OF OKLAHOMA | | | 1,2 | 1.G FE | 9,957,600 | 68.7380 | 6,873,800 | 10,000,000 | 9,959,716 | | 901 | | | 3.150 | 3.172 | FA | 119,000 | 315,000 | 08/11/2021 | 08/15/2051 |
| 744573-AW-6 | PUBLIC SERVICE ENTERPRISE GROUP INC | | | 1,2 | 2.B FE | 5,057,214 | 104.9460 | 5,314,465 | 5,064,000 | 5,057,569 | | 355 | | | 5.875 | 5.905 | AO | 71,898 | | 10/13/2023 | 10/15/2028 |
| 74460D-AC-3 | PUBLIC STORAGE OPERATING CO | | | 1,2 | 1.F FE | 11,274,308 | 95.2770 | 10,766,301 | 11,300,000 | 11,173,957 | | 5,757 | | | 3.094 | 3.382 | MS | 102,944 | 252,161 | 05/04/2023 | 09/15/2027 |
| 74460D-AH-2 | PUBLIC STORAGE OPERATING CO | | | 1,2 | 1.F FE | 11,233,090 | 89.2600 | 11,760,005 | 13,175,000 | 11,481,181 | | 248,092 | | | 1.950 | 4.963 | MN | 37,110 | 214,481 | 11/10/2023 | 11/09/2028 |
| 74460W-AE-7 | PUBLIC STORAGE OPERATING CO | | | 1,2 | 1.F FE | 10,524,605 | 86.4940 | 9,081,870 | 10,500,000 | 10,518,311 | | (2,392) | | | 2.300 | 2.273 | MN | 40,250 | 241,500 | 04/15/2021 | 05/01/2031 |
| 74460W-AF-4 | PUBLIC STORAGE OPERATING CO | | | 1,2 | 1.F FE | 3,991,066 | 103.3270 | 4,104,148 | 3,972,000 | 3,989,871 | | (1,194) | | | 5.125 | 5.022 | JJ | 87,646 | | 08/09/2023 | 01/15/2029 |
| 745332-CK-0 | PUGET SOUND ENERGY INC | | | 1,2 | 1.F FE | 10,000,000 | 67.0020 | 6,700,200 | 10,000,000 | 10,000,000 | | | | | 2.893 | 2.893 | MS | 85,183 | 289,300 | 09/08/2021 | 09/15/2051 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 74841C-AA-9 | ROCKET MORTGAGE LLC | | | 1,2 | 3.A FE | 897,500 | 90.7610 | 907,610 | 1,000,000 | 918,074 | | 13,242 | | | 3.625 | 5.456 | MS | 12,083 | 36,250 | 07/29/2022 | 03/01/2029 |
| 749571-AJ-4 | RHP HOTEL PROPERTIES LP | | | 1,2 | 4.A FE | 500,000 | 104.0640 | 520,320 | 500,000 | 500,000 | | | | | 7.250 | 7.248 | JJ | 19,031 | | 06/07/2023 | 07/15/2028 |
| 750236-AU-5 | RADIAN GROUP INC | | | 1,2 | 2.C FE | 463,961 | 98.6300 | 453,698 | 460,000 | 460,341 | | (656) | | | 4.500 | 4.350 | AO | 5,175 | 20,700 | 10/31/2017 | 10/01/2024 |
| 750236-AW-1 | RADIAN GROUP INC | | | 1,2 | 2.C FE | 500,000 | 97.2140 | 486,070 | 500,000 | 500,000 | | | | | 4.875 | 4.874 | MS | 7,177 | 24,375 | 06/13/2019 | 03/15/2027 |
| 75026J-AC-4 | RADIATE HOLDCO LLC | | | 1,2 | 5.A FE | 1,375,250 | 76.2580 | 1,162,935 | 1,525,000 | 1,420,430 | | 33,789 | | | 4.500 | 7.345 | MS | 20,206 | 68,625 | 08/25/2022 | 09/15/2026 |
| 75103A-AA-3 | RAISING CANE'S RESTAURANTS LLC | | | 1,2 | 4.B FE | 250,000 | 106.6100 | 266,525 | 250,000 | 250,000 | | | | | 9.375 | 9.376 | MN | 3,451 | | 11/01/2023 | 05/01/2029 |
| 75281A-BJ-7 | RANGE RESOURCES CORP | | | 1,2 | 3.C FE | 161,927 | 104.1360 | 166,618 | 160,000 | 161,360 | | (212) | | | 8.250 | 8.040 | JJ | 6,087 | 13,200 | 01/06/2021 | 01/15/2029 |
| 75281A-BK-4 | RANGE RESOURCES CORP | | | 1,2 | 3.C FE | 1,589,000 | 92.6170 | 1,500,395 | 1,620,000 | 1,593,790 | | 3,518 | | | 4.750 | 5.057 | FA | 29,070 | 76,950 | 08/17/2022 | 02/15/2030 |
| 753272-AA-1 | RAND PARENT LLC | | | 1,2 | 3.A FE | 1,000,000 | 95.6450 | 956,450 | 1,000,000 | 1,000,000 | | | | | 8.500 | 8.500 | FA | 32,111 | 42,028 | 02/09/2023 | 02/15/2030 |
| 75513E-CG-4 | RTX CORP | | | 1,2 | 2.A FE | 31,701,527 | 99.5120 | 31,559,236 | 31,714,000 | 31,712,871 | | 787 | | | 3.200 | 3.204 | MS | 298,816 | 1,014,848 | 04/06/2017 | 03/15/2024 |
| 75513E-CK-5 | RTX CORP | | | 1,2 | 2.A FE | 19,669,136 | 87.4580 | 16,909,130 | 19,334,000 | 19,627,428 | | (7,769) | | | 4.350 | 4.244 | AO | 177,551 | 841,029 | 07/18/2017 | 04/15/2047 |
| 75513E-CV-1 | RTX CORP | | | 1,2 | 2.A FE | 6,995,310 | 106.4310 | 7,450,170 | 7,000,000 | 6,995,129 | | (181) | | | 6.000 | 6.013 | MS | 61,833 | | 11/06/2023 | 03/15/2031 |
| 756109-AR-5 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 10,168,183 | 98.1910 | 9,427,318 | 9,601,000 | 9,796,382 | | (79,821) | | | 4.125 | 3.245 | AO | 83,609 | 396,041 | 02/16/2023 | 10/15/2026 |
| 756109-AW-4 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 6,955,130 | 93.4550 | 6,541,850 | 7,000,000 | 6,973,702 | | 4,329 | | | 3.250 | 3.326 | JD | 10,111 | 227,500 | 06/12/2019 | 06/15/2029 |
| 756109-AX-2 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 23,997,606 | 90.9520 | 20,376,886 | 22,404,000 | 23,593,101 | | (160,126) | | | 3.250 | 2.396 | JJ | 335,749 | 728,130 | 01/27/2022 | 01/15/2031 |
| 756109-B*-4 | Realty Income Corporation | | | 1 | 1.G | 13,174,000 | 87.4182 | 11,144,076 | 12,748,000 | 12,748,000 | | | | 719,000 | 3.180 | 3.180 | JD | 203,819 | 202,145 | 03/30/2022 | 06/30/2032 |
| 756109-BF-0 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 10,420,063 | 100.0520 | 10,363,386 | 10,358,000 | 10,393,520 | | (17,166) | | | 4.875 | 4.700 | JD | 42,079 | 504,953 | 03/27/2023 | 06/01/2026 |
| 756109-BK-9 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 7,919,297 | 91.7870 | 7,566,002 | 8,243,000 | 7,985,061 | | 38,073 | | | 3.100 | 3.690 | JD | 11,357 | 255,533 | 04/06/2022 | 12/15/2029 |
| 756109-BT-0 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 5,909,626 | 100.1440 | 6,037,682 | 6,029,000 | 5,917,330 | | 7,704 | | | 4.900 | 5.148 | JJ | 210,898 | | 04/05/2023 | 07/15/2033 |
| 75625Q-AD-1 | RECKITT BENCKISER TREASURY SERVICES PLC | | C | 1,2 | 1.G FE | 63,060,831 | 98.5730 | 62,938,861 | 63,850,000 | 63,781,217 | | 135,605 | | | 2.750 | 2.972 | JD | 24,387 | 1,755,875 | 07/12/2018 | 06/26/2024 |
| 75625Q-AE-9 | RECKITT BENCKISER TREASURY SERVICES PLC | | C | 1,2 | 1.G FE | 32,360,569 | 94.9120 | 31,316,214 | 32,995,000 | 32,501,591 | | 87,178 | | | 3.000 | 3.454 | JD | 13,748 | 989,850 | 05/09/2023 | 06/26/2027 |
| 75884R-AU-7 | REGENCY CENTERS LP | | | 1,2 | 2.A FE | 6,873,090 | 96.8670 | 6,780,690 | 7,000,000 | 6,963,831 | | 18,603 | | | 3.900 | 4.196 | MN | 45,500 | 273,000 | 09/11/2018 | 11/01/2025 |
| 75884R-AV-5 | REGENCY CENTERS LP | | | 1,2 | 2.A FE | 4,547,536 | 96.2050 | 4,295,553 | 4,465,000 | 4,498,669 | | (11,137) | | | 3.600 | 3.320 | FA | 66,975 | 160,740 | 06/27/2019 | 02/01/2027 |
| 75884R-AX-1 | REGENCY CENTERS LP | | | 1,2 | 2.A FE | 1,495,558 | 95.9050 | 1,436,657 | 1,498,000 | 1,496,896 | | 235 | | | 4.125 | 4.144 | MS | 18,194 | 61,793 | 03/09/2018 | 03/15/2028 |
| 75884R-AZ-6 | REGENCY CENTERS LP | | | 1,2 | 2.A FE | 11,988,360 | 89.6340 | 10,756,080 | 12,000,000 | 11,993,111 | | 1,092 | | | 2.950 | 2.961 | MS | 104,233 | 354,000 | 08/13/2019 | 09/15/2029 |
| 75932T-AA-9 | REIGN EXCHANGE LLC NOTES | | C | | 1.G | 49,066,800 | 81.8880 | 49,132,800 | 60,000,000 | 49,243,834 | | 168,709 | | | 4.920 | 6.351 | MN | 254,200 | 2,952,002 | 12/14/2022 | 05/30/2049 |
| 760759-AS-9 | REPUBLIC SERVICES INC | | | 1,2 | 2.A FE | 1,965,868 | 96.1180 | 2,012,711 | 2,094,000 | 2,033,032 | | 14,214 | | | 3.375 | 4.198 | MN | 9,030 | 70,673 | 11/08/2018 | 11/15/2027 |
| 76119L-AB-7 | RESIDEO FUNDING INC | | | 1,2 | 3.C FE | 1,601,875 | 87.5210 | 1,531,618 | 1,750,000 | 1,620,349 | | 17,656 | | | 4.000 | 5.470 | MS | 23,333 | 70,000 | 12/13/2022 | 09/01/2029 |
| 76132F-A*-8 | RETAIL OPPORTUNITY INVESTMENTS PARTNERSH | | | 1 | 2.C | 22,200,000 | 95.9844 | 21,308,536 | 22,200,000 | 22,200,000 | | | | | 3.950 | 3.949 | MS | 241,148 | 876,900 | 06/10/2016 | 09/22/2026 |
| 76169#-AL-7 | REYES HOLDINGS, L.L.C. | | | 1 | 1.G PL | 13,600,000 | 98.9198 | 13,453,088 | 13,600,000 | 13,600,000 | | | | | 4.410 | 4.410 | JD | 29,988 | 599,760 | 11/15/2018 | 12/13/2025 |
| 76169#-AS-2 | Reyes Holdings, L.L.C | | | 1 | 1.G PL | 18,000,000 | 100.4382 | 18,078,868 | 18,000,000 | 18,000,000 | | | | | 4.880 | 4.880 | MN | 107,360 | 439,200 | 05/17/2023 | 05/17/2031 |
| 76711*-AB-6 | Rio Grande LNG LLC | | | | 2.B | 11,880,000 | 100.0000 | 12,000,000 | 12,000,000 | 11,882,966 | | 2,966 | | | 6.720 | 6.862 | AO | 237,440 | | 09/14/2023 | 07/07/2033 |
| 76711A-AA-5 | RIO GRANDE LNG, LLC | | | | 2.B | 8,000,000 | 100.0000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | 7.110 | 7.111 | MS | 4,740 | | 12/28/2023 | 09/30/2047 |
| 767201-AD-8 | RIO TINTO FINANCE (USA) LTD | | C | 1 | 1.F FE | 3,529,341 | 110.2530 | 3,197,337 | 2,900,000 | 3,124,323 | | (42,807) | | | 7.125 | 5.190 | JJ | 95,277 | 206,625 | 06/29/2011 | 07/15/2028 |
| 771049-AA-1 | ROBLOX CORP | | | 1,2 | 3.B FE | 1,289,014 | 89.1680 | 1,203,768 | 1,350,000 | 1,294,497 | | 5,483 | | | 3.875 | 4.591 | MN | 8,719 | 52,313 | 03/09/2023 | 05/01/2030 |
| 77313L-AA-1 | ROCKET MORTGAGE LLC | | | 1,2 | 3.A FE | 955,000 | 92.6950 | 926,950 | 1,000,000 | 972,394 | | 9,192 | | | 2.875 | 3.931 | AO | 6,069 | 28,750 | 01/31/2022 | 10/15/2026 |
| 77340R-AR-8 | ROCKIES EXPRESS PIPELINE LLC | | | 1,2 | 3.A FE | 931,600 | 95.7450 | 976,599 | 1,020,000 | 938,700 | | 7,426 | | | 4.950 | 6.692 | JJ | 23,282 | 25,740 | 05/15/2023 | 07/15/2029 |
| 77340R-AT-4 | ROCKIES EXPRESS PIPELINE LLC | | | 1,2 | 3.A FE | 1,672,816 | 92.5500 | 1,655,720 | 1,789,000 | 1,676,699 | | 5,572 | | | 4.800 | 5.960 | MN | 10,973 | 61,992 | 08/17/2023 | 05/15/2030 |
| 773903-AC-3 | ROCKWELL AUTOMATION INC | | | 1 | 1.G FE | 10,140,862 | 90.5800 | 15,067,983 | 16,635,000 | 10,157,744 | | 1,074 | | | 5.200 | 8.527 | JJ | 398,870 | 865,020 | 05/16/2000 | 01/15/2098 |
| 775109-BB-6 | ROGERS COMMUNICATIONS INC | | | 1,2 | 2.C FE | 8,501,848 | 93.7350 | 6,919,518 | 7,382,000 | 8,324,682 | | (30,734) | | | 5.000 | 4.053 | MS | 108,679 | 369,100 | 07/25/2017 | 03/15/2044 |
| 775109-BE-0 | ROGERS COMMUNICATIONS INC | | A | 1,2 | 2.C FE | 45,703,802 | 97.1110 | 44,408,860 | 45,730,000 | 45,718,109 | | 1,202 | | | 3.625 | 3.629 | JD | 73,676 | 1,657,713 | 03/21/2016 | 12/15/2025 |
| 775109-BF-7 | ROGERS COMMUNICATIONS INC | | | 1,2 | 2.C FE | 7,552,136 | 94.8900 | 7,486,821 | 7,890,000 | 7,776,576 | | 36,915 | | | 2.900 | 3.430 | MN | 29,237 | 228,810 | 06/13/2017 | 11/15/2026 |
| 775109-BG-5 | ROGERS COMMUNICATIONS INC | | | 1,2 | 2.C FE | 12,388,912 | 83.4460 | 8,997,982 | 10,783,000 | 12,289,395 | | (40,840) | | | 4.300 | 3.432 | FA | 175,164 | 463,669 | 06/24/2021 | 02/15/2048 |
| 775109-BN-0 | ROGERS COMMUNICATIONS INC | | | 1,2 | 2.C FE | 9,393,576 | 84.6710 | 7,708,448 | 9,104,000 | 9,367,166 | | (6,609) | | | 4.350 | 4.155 | MN | 66,004 | 396,024 | 09/26/2019 | 05/01/2049 |
| 775109-CK-5 | ROGERS COMMUNICATIONS INC | | | 1,2 | 2.C FE | 1,642,760 | 87.3850 | 1,747,700 | 2,000,000 | 1,646,654 | | 3,894 | | | 4.550 | 5.835 | MS | 26,794 | 45,500 | 03/23/2023 | 03/15/2052 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 775371-AU-1 | ROHM AND HAAS CO | | | 1 | 2.B FE | 1,792,455 | 112.6780 | 1,690,170 | 1,500,000 | 1,605,940 | | (15,537) | | | 7.850 | 6.319 | JJ | 54,296 | 117,750 | 03/21/2003 | 07/15/2029 |
| 775631-AD-6 | ROLLER BEARING COMPANY OF AMERICA INC | | | 2 | 4.A FE | 2,568,811 | 92.8320 | 2,599,296 | 2,800,000 | 2,585,992 | | 13,055 | | | 4.375 | 5.921 | AO | 25,861 | 74,375 | 10/18/2023 | 10/15/2029 |
| 77678#-AA-3 | Rosales Solar Holdings, LLC | | | 1 | 3.C PL | 26,568,967 | 59.4598 | 15,797,850 | 26,568,967 | 26,568,967 | | | | | 4.190 | 4.190 | JD | 562,815 | 1,084,130 | 12/13/2019 | 12/31/2049 |
| 780153-BJ-0 | ROYAL CARIBBEAN CRUISES LTD | | | 1,2 | 4.A FE | 1,081,054 | 99.1460 | 1,144,145 | 1,154,000 | 1,098,873 | | 14,988 | | | 5.500 | 7.482 | FA | 21,333 | 45,485 | 03/23/2023 | 08/31/2026 |
| 780153-BK-7 | ROYAL CARIBBEAN CRUISES LTD | | | 2 | 4.A FE | 1,169,063 | 98.4790 | 1,230,988 | 1,250,000 | 1,183,660 | | 14,101 | | | 5.375 | 7.076 | JJ | 30,981 | 47,031 | 02/08/2023 | 07/15/2027 |
| 780153-BL-5 | ROYAL CARIBBEAN CRUISES LTD | | | 1,2 | 4.A FE | 780,000 | 109.1560 | 873,248 | 800,000 | 784,100 | | 3,458 | | | 11.625 | 12.322 | FA | 35,133 | 92,225 | 11/03/2022 | 08/15/2027 |
| 780153-BT-8 | ROYAL CARIBBEAN CRUISES LTD | | | 1,2 | 3.C FE | 1,452,542 | 104.4180 | 1,514,061 | 1,450,000 | 1,452,433 | | (109) | | | 7.250 | 7.215 | JJ | 48,474 | 29,081 | 08/17/2023 | 01/15/2030 |
| 78016E-YH-4 | ROYAL BANK OF CANADA | | | 1 | 1.E FE | 6,053,931 | 84.3660 | 6,346,011 | 7,522,000 | 6,065,552 | | 11,621 | | | 2.300 | 5.358 | MN | 27,873 | | 11/30/2023 | 11/03/2031 |
| 78016F-ZS-6 | ROYAL BANK OF CANADA | | | 1 | 1.E FE | 6,799,932 | 98.9110 | 6,725,948 | 6,800,000 | 6,800,254 | | 38 | | | 4.240 | 4.239 | FA | 118,532 | 292,324 | 07/25/2022 | 08/03/2027 |
| 78016F-ZW-7 | ROYAL BANK OF CANADA | | | 1 | 1.E FE | 19,989,400 | 101.1610 | 20,232,200 | 20,000,000 | 19,991,261 | | 1,861 | | | 4.900 | 4.912 | JJ | 460,056 | 490,000 | 01/09/2023 | 01/12/2028 |
| 78016F-ZZ-0 | ROYAL BANK OF CANADA | | | | 1.E FE | 4,999,450 | 101.0940 | 5,054,700 | 5,000,000 | 4,999,527 | | 77 | | | 5.200 | 5.204 | JJ | 116,278 | | 07/13/2023 | 07/20/2026 |
| 78016H-ZQ-6 | ROYAL BANK OF CANADA | | | 1 | 1.E FE | 2,979,700 | 101.8970 | 3,042,644 | 2,986,000 | 2,980,060 | | 360 | | | 5.000 | 5.027 | MN | 24,469 | 76,724 | 04/24/2023 | 05/02/2033 |
| 78016H-ZS-2 | ROYAL BANK OF CANADA | | | 1 | 1.E FE | 19,990,800 | 101.9980 | 20,399,600 | 20,000,000 | 19,991,849 | | 1,049 | | | 5.200 | 5.210 | FA | 465,111 | | 07/13/2023 | 08/01/2028 |
| 78351M-AA-0 | RYAN SPECIALTY LLC | | | 1,2 | 4.A FE | 1,322,879 | 93.4510 | 1,392,420 | 1,490,000 | 1,341,498 | | 16,687 | | | 4.375 | 6.358 | FA | 27,161 | 49,875 | 03/30/2023 | 02/01/2030 |
| 78355H-KL-2 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 16,451,403 | 99.5200 | 16,150,106 | 16,228,000 | 16,234,478 | | (50,013) | | | 3.650 | 3.333 | MS | 169,470 | 592,322 | 06/06/2019 | 03/18/2024 |
| 78355H-KN-8 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 6,994,330 | 97.8830 | 6,851,810 | 7,000,000 | 6,999,226 | | 1,140 | | | 2.500 | 2.517 | MS | 58,333 | 175,000 | 08/01/2019 | 09/01/2024 |
| 78355H-KP-3 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 8,133,579 | 94.3650 | 7,503,905 | 7,952,000 | 8,030,718 | | (27,370) | | | 2.900 | 2.525 | JD | 19,217 | 230,608 | 02/06/2020 | 12/01/2026 |
| 78355H-KR-9 | RYDER SYSTEM INC | | | 1,2 | 2.A FE | 4,756,900 | 97.0280 | 4,851,400 | 5,000,000 | 4,847,249 | | 85,868 | | | 3.350 | 5.293 | MS | 55,833 | 167,500 | 12/09/2022 | 09/01/2025 |
| 78355H-KT-5 | RYDER SYSTEM INC | | | 1,2 | 2.A FE | 36,655,205 | 93.9240 | 37,317,884 | 39,732,000 | 37,064,963 | | 409,758 | | | 2.850 | 5.177 | MS | 377,454 | 376,585 | 12/18/2023 | 03/01/2027 |
| 78386F-AC-0 | FALABELLA SA | | C | 1,2 | 3.A FE | 31,201,136 | 96.5630 | 28,968,900 | 30,000,000 | 30,123,356 | | (143,455) | | | 4.375 | 3.867 | JJ | 561,458 | 1,312,500 | 05/26/2015 | 01/27/2025 |
| 78412D-B*-9 | SEMCO ENERGY, INC. | | | 1 | 1.E | 6,300,000 | 67.9324 | 4,279,743 | 6,300,000 | 6,300,000 | | | | | 3.150 | 3.150 | AO | 38,588 | 198,450 | 02/28/2020 | 04/21/2050 |
| 78466C-AC-0 | SS&C TECHNOLOGIES INC | | | 1,2 | 4.B FE | 2,624,000 | 98.7130 | 2,630,701 | 2,665,000 | 2,630,104 | | 6,104 | | | 5.500 | 5.889 | MS | 37,051 | 146,575 | 03/24/2023 | 09/30/2027 |
| 7846EL-AD-9 | SNF GROUP SA | | C | 1,2 | 3.A FE | 2,618,200 | 91.0640 | 2,458,728 | 2,700,000 | 2,637,209 | | 15,472 | | | 3.125 | 3.872 | MS | 24,844 | 81,250 | 04/04/2023 | 03/15/2027 |
| 78471R-AB-2 | SRS DISTRIBUTION INC | | | 1,2 | 4.C FE | 501,250 | 95.2490 | 476,245 | 500,000 | 500,920 | | (180) | | | 4.625 | 4.579 | JJ | 11,563 | 23,125 | 01/19/2022 | 07/01/2028 |
| 78471R-AD-8 | SRS DISTRIBUTION INC | | | 1,2 | 5.B FE | 1,000,000 | 94.1500 | 941,500 | 1,000,000 | 1,000,000 | | | | | 6.000 | 5.999 | JD | 5,000 | 60,000 | 11/08/2021 | 12/01/2029 |
| 78500A-AA-6 | SWF ESCROW ISSUER CORP | | | 1,2 | 5.C FE | 841,665 | 71.8680 | 718,680 | 1,000,000 | 841,665 | | 9,398 | 167,733 | | 6.500 | 10.203 | AO | 16,250 | 65,000 | 09/17/2021 | 10/01/2029 |
| 78516F-AA-7 | SABAL TRAIL TRANSMISSION LLC | | | 1,2 | 2.A FE | 1,000,000 | 96.7450 | 967,450 | 1,000,000 | 1,000,000 | | | | | 4.246 | 4.246 | MN | 7,077 | 42,460 | 04/26/2018 | 05/01/2028 |
| 78516F-AB-5 | SABAL TRAIL TRANSMISSION LLC | | | 1,2 | 2.A FE | 7,823,864 | 93.8130 | 8,642,992 | 9,213,000 | 7,889,019 | | 55,957 | | | 4.682 | 6.211 | MN | 71,892 | 431,353 | 10/27/2022 | 05/01/2038 |
| 785592-A*-7 | SABINE PASS LIQUEFACTION | | | 1 | 2.A FE | 25,000,000 | 96.0507 | 24,012,685 | 25,000,000 | 25,000,000 | | | | | 5.000 | 4.981 | MS | 368,056 | 1,250,000 | 02/14/2017 | 09/15/2037 |
| 785592-AJ-5 | SABINE PASS LIQUEFACTION LLC | | | 1,2 | 2.A FE | 1,934,644 | 99.9340 | 1,816,800 | 1,818,000 | 1,820,800 | | (22,357) | | | 5.750 | 4.476 | MN | 13,357 | 126,507 | 05/23/2018 | 05/15/2024 |
| 785592-AM-8 | SABINE PASS LIQUEFACTION LLC | | | 1,2 | 2.A FE | 41,726,379 | 100.1930 | 37,938,079 | 37,865,000 | 38,429,714 | | (591,482) | | | 5.625 | 3.955 | MS | 709,969 | 2,129,906 | 02/07/2019 | 03/01/2025 |
| 785592-AS-5 | SABINE PASS LIQUEFACTION LLC | | | 1,2 | 2.A FE | 9,383,814 | 100.4250 | 8,866,523 | 8,829,000 | 9,051,423 | | (76,332) | | | 5.000 | 4.007 | MS | 129,983 | 441,450 | 04/25/2019 | 03/15/2027 |
| 785592-AV-8 | SABINE PASS LIQUEFACTION LLC | | | 1,2 | 2.A FE | 2,901,068 | 101.7500 | 2,592,081 | 2,547,500 | 2,665,994 | | (56,359) | | | 5.875 | 3.445 | JD | 75,249 | 149,666 | 07/26/2019 | 06/30/2026 |
| 795758-AL-1 | SALTCHUK RESOURCES, INC. - ABS | | | 4 | 1.F PL | 3,250,000 | 94.9554 | 3,086,052 | 3,250,000 | 3,250,000 | | | | | 4.500 | 4.499 | MS | 48,344 | 146,250 | 08/25/2014 | 09/02/2029 |
| 803070-AB-7 | SAPPI PAPIER HOLDING GMBH | | C | 1 | 4.A FE | 3,897,856 | 97.0770 | 4,465,542 | 4,600,000 | 4,189,118 | | 31,286 | | | 7.500 | 9.034 | JD | 15,333 | 345,000 | 03/01/2005 | 06/15/2032 |
| 806407-E#-5 | HENRY SCHEIN, INC. | | | 1 | 1.G | 15,600,000 | 87.0355 | 13,577,532 | 15,600,000 | 15,600,000 | | | | | 2.350 | 2.350 | MS | 121,182 | 366,600 | 03/06/2020 | 09/02/2030 |
| 806851-AG-6 | SCHLUMBERGER HOLDINGS CORP | | | 1,2 | 2.A FE | 5,214,500 | 98.4170 | 4,920,850 | 5,000,000 | 5,048,549 | | (26,836) | | | 4.000 | 3.416 | JD | 5,556 | 200,000 | 03/06/2017 | 12/21/2025 |
| 808513-BA-2 | CHARLES SCHWAB CORP | | | 1,2 | 1.F FE | 996,934 | 93.7090 | 1,007,372 | 1,075,000 | 1,008,037 | | 10,751 | | | 3.250 | 4.567 | MN | 3,785 | 34,938 | 12/16/2022 | 05/22/2029 |
| 808513-BC-8 | CHARLES SCHWAB CORP | | | 1,2 | 1.F FE | 2,968,110 | 100.4490 | 2,962,241 | 2,949,000 | 2,965,817 | | (2,220) | | | 4.625 | 4.516 | MS | 37,508 | 136,391 | 12/14/2022 | 03/22/2030 |
| 80874D-AA-4 | SCIENTIFIC GAMES HOLDINGS LP | | | 1,2 | 4.C FE | 1,150,368 | 93.4640 | 1,168,300 | 1,250,000 | 1,159,517 | | 7,530 | | | 6.625 | 8.135 | MS | 27,604 | 66,250 | 07/18/2023 | 03/01/2030 |
| 80874Y-BC-3 | LIGHT AND WONDER INTERNATIONAL INC | | | 1,2 | 4.C FE | 1,707,923 | 101.0590 | 1,768,533 | 1,750,000 | 1,714,876 | | 6,645 | | | 7.000 | 7.548 | MN | 15,653 | 122,500 | 01/05/2023 | 05/15/2028 |
| 81104P-AA-7 | E W SCRIPPS CO | | | 1,2 | 4.A FE | 1,000,000 | 88.7220 | 887,220 | 1,000,000 | 1,000,000 | | | | | 5.875 | 5.874 | JJ | 27,090 | 58,750 | 07/12/2019 | 07/15/2027 |
| 81105D-AA-3 | E W SCRIPPS CO | | | 1,2 | 3.B FE | 500,000 | 88.2530 | 441,265 | 500,000 | 500,000 | | | | | 3.875 | 3.875 | JJ | 8,934 | 19,375 | 12/15/2020 | 01/15/2029 |
| 81172Q-AA-2 | SEADRILL FINANCE LTD | | C | 1,2 | 3.C FE | 701,500 | 104.2250 | 729,575 | 700,000 | 701,461 | | (39) | | | 8.375 | 8.333 | FA | 25,078 | | 07/25/2023 | 08/01/2030 |
| 81180W-BE-0 | SEAGATE HDD CAYMAN | | C | 1,2 | 3.B FE | 750,000 | 75.7230 | 567,923 | 750,000 | 750,000 | | | | | 3.375 | 3.375 | JJ | 11,672 | 25,313 | 12/03/2020 | 07/15/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 81180W-BM-2 | SEAGATE HDD CAYMAN | | C | 1,2 | 3.C FE | 1,097,500 | 114.3340 | 1,143,340 | 1,000,000 | 1,091,536 | | (5,964) | | | 9.625 | 7.930 | JD | 8,021 | 96,517 | 05/03/2023 | 12/01/2032 |
| 81211K-BA-7 | SEALED AIR CORP | | | 1,2 | 3.B FE | 717,500 | 97.3400 | 730,050 | 750,000 | 723,717 | | 4,086 | | | 5.000 | 5.773 | AO | 7,917 | 37,500 | 06/16/2022 | 04/15/2029 |
| 812127-AA-6 | SEALED AIR CORP | | | 1,2 | 3.B FE | 500,000 | 101.0000 | 505,000 | 500,000 | 500,000 | | | | | 6.125 | 6.129 | FA | 12,760 | 15,398 | 01/17/2023 | 02/01/2028 |
| 812127-AB-4 | SEALED AIR CORP | | | 1,2 | 3.B FE | 500,000 | 106.1080 | 530,540 | 500,000 | 500,000 | | | | | 7.250 | 7.252 | MN | 4,128 | | 11/08/2023 | 02/15/2031 |
| 81685V-AA-1 | SEMPRA INFRASTRUCTURE PARTNERS LP | | | 1,2 | 2.C FE | 14,613,166 | 82.2650 | 12,284,632 | 14,933,000 | 14,666,874 | | 28,199 | | | 3.250 | 3.506 | JJ | 223,788 | 485,323 | 02/08/2022 | 01/15/2032 |
| 81725W-AK-9 | SENSATA TECHNOLOGIES BV | | C | 1,2 | 3.B FE | 675,938 | 93.0030 | 697,523 | 750,000 | 685,177 | | 9,240 | | | 4.000 | 5.929 | AO | 6,333 | 30,000 | 02/06/2023 | 04/15/2029 |
| 81725W-AL-7 | SENSATA TECHNOLOGIES BV | | C | 1,2 | 3.B FE | 1,000,000 | 99.5150 | 995,150 | 1,000,000 | 1,000,000 | | | | | 5.875 | 5.874 | MS | 19,583 | 59,076 | 08/15/2022 | 09/01/2030 |
| 82088K-AK-4 | SHEA HOMES LIMITED PARTNERSHIP A CALIFOR | | | 1,2 | 3.C FE | 335,000 | 94.7700 | 317,480 | 335,000 | 335,000 | | | | | 4.750 | 4.749 | FA | 6,011 | 15,913 | 02/06/2020 | 02/15/2028 |
| 822582-BD-3 | SHELL INTERNATIONAL FINANCE BV | | C | 1 | 1.D FE | 39,872,930 | 98.1000 | 39,240,000 | 40,000,000 | 39,979,509 | | 14,496 | | | 3.250 | 3.289 | MN | 180,556 | 1,300,000 | 02/01/2017 | 05/11/2025 |
| 822582-BT-8 | SHELL INTERNATIONAL FINANCE BV | | C | 1 | 1.D FE | 21,942,773 | 96.3270 | 21,182,307 | 21,990,000 | 21,977,860 | | 4,904 | | | 2.875 | 2.899 | MN | 89,563 | 632,213 | 06/14/2016 | 05/10/2026 |
| 822582-CB-6 | SHELL INTERNATIONAL FINANCE BV | | C | 1,2 | 1.D FE | 1,999,485 | 98.4940 | 1,984,654 | 2,015,000 | 2,006,692 | | 1,519 | | | 3.875 | 3.969 | MN | 10,411 | 78,081 | 11/07/2018 | 11/13/2028 |
| 824348-AW-6 | SHERWIN-WILLIAMS CO | | | 1,2 | 2.B FE | 15,035,720 | 96.5930 | 13,782,372 | 14,268,500 | 14,622,032 | | (105,595) | | | 3.450 | 2.630 | JD | 41,022 | 492,263 | 12/05/2019 | 06/01/2027 |
| 824348-BD-7 | SHERWIN-WILLIAMS CO | | | 1,2 | 2.B FE | 16,020,232 | 97.3850 | 15,581,600 | 16,000,000 | 16,002,539 | | (3,075) | | | 3.300 | 3.280 | FA | 220,000 | 528,000 | 08/09/2017 | 02/01/2025 |
| 824348-BF-2 | SHERWIN-WILLIAMS CO | | | 1,2 | 2.B FE | 9,478,767 | 98.3750 | 8,894,084 | 9,041,000 | 9,147,120 | | (56,535) | | | 3.950 | 3.271 | JJ | 164,672 | 357,120 | 08/09/2017 | 01/15/2026 |
| 82481L-AD-1 | SHIRE ACQUISITIONS INVESTMENTS IRELAND D | | C | 1,2 | 2.A FE | 18,652,500 | 96.2260 | 19,245,200 | 20,000,000 | 18,745,679 | | 93,179 | | | 3.200 | 5.719 | MS | 174,222 | | 10/12/2023 | 09/23/2026 |
| 826200-AD-9 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | | C | 1 | 1.E FE | 7,056,082 | 103.6780 | 7,228,430 | 6,972,000 | 7,051,182 | | (4,900) | | | 6.125 | 5.652 | FA | 158,952 | | 10/19/2023 | 08/17/2026 |
| 82620K-AE-3 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | | C | 1 | 1.E FE | 9,681,146 | 97.9140 | 9,387,994 | 9,588,000 | 9,605,589 | | (12,115) | | | 3.250 | 3.115 | MN | 29,430 | 311,610 | 01/31/2019 | 05/27/2025 |
| 82620K-AL-7 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | | C | 1 | 1.E FE | 4,234,153 | 94.3500 | 3,920,243 | 4,155,000 | 4,189,270 | | (11,820) | | | 2.350 | 2.044 | AO | 20,613 | 97,643 | 01/31/2020 | 10/15/2026 |
| 82620K-AS-2 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | | C | 1 | 1.E FE | 61,810,987 | 99.4750 | 61,376,075 | 61,700,000 | 61,702,521 | | (12,114) | | | 3.125 | 3.105 | MS | 562,370 | 1,928,125 | 01/08/2019 | 03/16/2024 |
| 82620K-AT-0 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | | C | 1 | 1.E FE | 12,397,030 | 90.9830 | 9,982,655 | 10,972,000 | 12,242,381 | | (35,686) | | | 4.200 | 3.465 | MS | 134,407 | 460,824 | 10/23/2019 | 03/16/2047 |
| 82620K-AZ-6 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | | C | 1 | 1.E FE | 4,480,323 | 92.9520 | 4,606,701 | 4,956,000 | 4,666,384 | | 123,842 | | | 1.200 | 4.013 | MS | 18,172 | 59,472 | 06/23/2022 | 03/11/2026 |
| 82620K-BD-4 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | | C | 1 | 1.E FE | 7,728,243 | 89.7140 | 7,994,415 | 8,911,000 | 7,940,797 | | 205,802 | | | 1.700 | 4.585 | MS | 46,288 | 151,487 | 12/16/2022 | 03/11/2028 |
| 82620K-BE-2 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | | C | 1 | 1.E FE | 8,987,940 | 85.3350 | 7,680,150 | 9,000,000 | 8,991,069 | | 1,134 | | | 2.150 | 2.165 | MS | 59,125 | 193,500 | 03/02/2021 | 03/11/2031 |
| 82655A-AC-7 | SIGMA ALIMENTOS SA DE CV | | C | 1,2 | 2.C FE | 29,938,700 | 97.2190 | 29,165,700 | 30,000,000 | 29,983,810 | | 6,470 | | | 4.125 | 4.149 | MN | 202,813 | 1,237,500 | 04/26/2016 | 05/02/2026 |
| 827048-AW-9 | SILGAN HOLDINGS INC | | | 1,2 | 3.C FE | 1,354,225 | 95.4400 | 1,293,212 | 1,355,000 | 1,354,584 | | 93 | | | 4.125 | 4.133 | AO | 13,973 | 55,894 | 02/19/2020 | 02/01/2028 |
| 828807-CE-5 | SIMON PROPERTY GROUP LP | | | 1,2 | 1.G FE | 14,787,031 | 113.3500 | 13,171,270 | 11,620,000 | 14,276,141 | | (111,021) | | | 6.750 | 4.689 | FA | 326,813 | 784,350 | 12/10/2018 | 02/01/2040 |
| 829259-BA-7 | SINCLAIR TELEVISION GROUP INC | | | 1,2 | 3.C FE | 600,000 | 70.5100 | 423,060 | 600,000 | 600,000 | | | | | 4.125 | 4.125 | JD | 2,063 | 24,750 | 11/19/2020 | 12/01/2030 |
| 82967N-BA-5 | SIRIUS XM RADIO INC | | | 1,2 | 3.C FE | 925,000 | 96.8730 | 968,730 | 1,000,000 | 931,229 | | 6,229 | | | 5.000 | 7.212 | FA | 20,833 | | 08/15/2023 | 08/01/2027 |
| 82967N-BC-1 | SIRIUS XM RADIO INC | | | 1,2 | 3.C FE | 1,682,500 | 96.9130 | 1,695,978 | 1,750,000 | 1,683,307 | | 807 | | | 5.500 | 6.321 | JJ | 48,125 | 41,250 | 11/30/2023 | 07/01/2029 |
| 82967N-BG-2 | SIRIUS XM RADIO INC | | | 1,2 | 3.C FE | 584,853 | 89.5260 | 523,727 | 585,000 | 584,899 | | 13 | | | 4.125 | 4.128 | JJ | 12,066 | 24,131 | 06/11/2020 | 07/01/2030 |
| 82967N-BJ-6 | SIRIUS XM RADIO INC | | | 1,2 | 3.C FE | 430,000 | 92.7080 | 398,644 | 430,000 | 430,000 | | | | | 4.000 | 3.999 | JJ | 7,931 | 17,200 | 06/07/2021 | 07/15/2028 |
| 82967N-BM-9 | SIRIUS XM RADIO INC | | | 1,2 | 3.C FE | 2,000,000 | 85.3850 | 1,707,700 | 2,000,000 | 2,000,000 | | | | | 3.875 | 3.875 | MS | 25,833 | 77,500 | 08/02/2021 | 09/01/2031 |
| 82983M-AB-6 | SITIO ROYALTIES OPERATING PARTNERSHIP LP | | | 1,2 | 4.B FE | 1,000,000 | 103.4270 | 1,034,270 | 1,000,000 | 1,000,000 | | | | | 7.875 | 7.872 | MN | 19,250 | | 09/26/2023 | 11/01/2028 |
| 83001A-AD-4 | SIX FLAGS ENTERTAINMENT CORP | | | 1,2 | 4.C FE | 963,750 | 100.2460 | 1,002,460 | 1,000,000 | 966,011 | | 2,261 | | | 7.250 | 7.867 | MN | 9,264 | 38,667 | 05/02/2023 | 05/15/2031 |
| 83012A-AB-5 | SIXTH STREET SPECIALTY LENDING INC | | | 1,2 | 2.C FE | 4,957,600 | 103.1610 | 5,158,050 | 5,000,000 | 4,958,922 | | 1,322 | | | 6.950 | 7.160 | FA | 132,243 | | 11/14/2023 | 08/14/2028 |
| 831865-D#-4 | A. O. SMITH CORPORATION | | | | 1.G | 15,941,075 | 95.9555 | 15,265,658 | 15,909,098 | 15,929,539 | | (2,304) | | | 3.520 | 3.496 | JJ | 258,222 | 560,000 | 04/01/2019 | 01/15/2030 |
| 831865-E@-5 | A. O. SMITH CORPORATION | | | | 1.G | 4,628,042 | 93.2996 | 4,558,352 | 4,885,714 | 4,730,702 | | 26,001 | | | 2.870 | 3.455 | FMAN | 12,854 | 151,905 | 04/01/2019 | 11/28/2029 |
| 83283W-AE-3 | SMYRNA READY MIX CONCRETE LLC | | | 1,2 | 3.C FE | 1,502,455 | 105.2390 | 1,578,585 | 1,500,000 | 1,502,441 | | (14) | | | 8.875 | 8.846 | MN | 15,161 | | 11/28/2023 | 11/15/2031 |
| 83368R-AY-8 | SOCIETE GENERALE SA | | C | 2 | 2.C FE | 20,000,000 | 84.7200 | 16,944,000 | 20,000,000 | 20,000,000 | | | | | 3.653 | 3.653 | JJ | 351,094 | 730,600 | 06/30/2020 | 07/08/2035 |
| 83545G-BD-3 | SONIC AUTOMOTIVE INC | | | 1,2 | 3.C FE | 2,682,500 | 90.9930 | 2,729,790 | 3,000,000 | 2,702,622 | | 20,122 | | | 4.625 | 6.646 | MN | 17,729 | 115,625 | 08/21/2023 | 11/15/2029 |
| 835495-AL-6 | SONOCO PRODUCTS CO | | | 1,2 | 2.B FE | 4,562,500 | 90.3340 | 4,516,700 | 5,000,000 | 4,638,458 | | 48,403 | | | 3.125 | 4.448 | MN | 26,042 | 156,250 | 05/27/2022 | 05/01/2030 |
| 835495-AP-7 | SONOCO PRODUCTS CO | | | 1,2 | 2.B FE | 10,886,045 | 85.3380 | 9,771,201 | 11,450,000 | 10,942,087 | | 47,795 | | | 2.850 | 3.438 | FA | 135,969 | 326,325 | 11/03/2022 | 02/01/2032 |
| 83569C-A*-3 | Sonova Holding AG | | C | 1 | 2.A | 20,000,000 | 96.6197 | 19,323,944 | 20,000,000 | 20,000,000 | | | | | 2.840 | 2.840 | JJ | 263,489 | 568,000 | 03/18/2020 | 07/14/2025 |
| 838515-K#-0 | South Jersey Gas Company | | | 1 | 1.E FE | 15,000,000 | 99.9613 | 14,994,194 | 15,000,000 | 15,000,000 | | | | | 4.970 | 4.969 | JD | 62,125 | 399,671 | 05/18/2023 | 06/01/2028 |
| 838515-K@-2 | South Jersey Gas Company | | | 1 | 1.E FE | 10,000,000 | 99.4997 | 9,949,974 | 10,000,000 | 10,000,000 | | | | | 4.990 | 4.989 | JD | 41,583 | 267,519 | 05/18/2023 | 06/01/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 838515-L*-3 | South Jersey Gas Company | | | 1 | 1.E FE | 3,000,000 | 99.9299 | 2,997,898 | 3,000,000 | 3,000,000 | | | | | 5.040 | 5.040 | JD | 12,600 | 81,060 | 05/18/2023 | 06/01/2030 |
| 842587-DL-8 | SOUTHERN CO | | | 1,2 | 2.B FE | 4,994,600 | 105.2660 | 5,263,300 | 5,000,000 | 4,995,439 | | 606 | | | 5.700 | 5.713 | AO | 60,167 | 292,125 | 10/03/2022 | 10/15/2032 |
| 842587-DQ-7 | SOUTHERN CO | | | 1,2 | 2.B FE | 22,962,045 | 100.7430 | 23,167,868 | 22,997,000 | 22,966,893 | | 4,848 | | | 4.850 | 4.883 | JD | 49,571 | 641,329 | 05/15/2023 | 06/15/2028 |
| 842587-DS-3 | SOUTHERN CO | | | 1,2 | 2.B FE | 11,999,880 | 104.0770 | 12,489,240 | 12,000,000 | 11,999,985 | | 105 | | | 5.500 | 5.500 | MS | 207,167 | | 09/05/2023 | 03/15/2029 |
| 84263P-AC-4 | SOUTHERN CONN GAS CO MEDIUM TERM NTS BOO | | | 1 | 1.F FE | 8,700,000 | 106.0108 | 9,222,942 | 8,700,000 | 8,700,000 | | | | | 7.950 | 7.947 | FA | 261,290 | 691,650 | 02/26/2009 | 08/03/2026 |
| 8426EP-AE-8 | SOUTHERN COMPANY GAS CAPITAL CORP | | | 1,2 | 2.A FE | 4,955,700 | 67.5160 | 3,375,800 | 5,000,000 | 4,957,887 | | 931 | | | 3.150 | 3.196 | MS | 39,813 | 157,500 | 09/07/2021 | 09/30/2051 |
| 8447HE-AA-4 | WELLS FARGO BANK NA | | | | 2.A FE | 1,043,160 | 102.4890 | 1,024,890 | 1,000,000 | 1,004,640 | | (3,108) | | | 7.740 | 7.377 | MN | 9,890 | 77,400 | 05/24/1995 | 05/15/2025 |
| 845467-AR-0 | SOUTHWESTERN ENERGY CO | | | 1,2 | 3.A FE | 457,825 | 97.3690 | 486,845 | 500,000 | 459,118 | | 1,293 | | | 5.375 | 7.330 | FA | 11,198 | | 10/19/2023 | 02/01/2029 |
| 845467-AT-6 | SOUTHWESTERN ENERGY CO | | | 1,2 | 3.A FE | 500,000 | 92.7930 | 463,965 | 500,000 | 500,000 | | | | | 4.750 | 4.749 | FA | 9,896 | 23,750 | 12/08/2021 | 02/01/2032 |
| 84756N-AD-1 | SPECTRA ENERGY PARTNERS LP | | | 1,2 | 2.A FE | 16,328,135 | 99.7530 | 15,534,535 | 15,573,000 | 15,573,000 | | (119,505) | | | 4.750 | 3.926 | MS | 217,806 | 739,718 | 03/10/2017 | 03/15/2024 |
| 84779M-AA-2 | SPEEDWAY MOTORSPORTS LLC | | | 2 | 4.B FE | 1,367,888 | 94.1700 | 1,290,129 | 1,370,000 | 1,368,909 | | 251 | | | 4.875 | 4.897 | MN | 11,131 | 66,788 | 12/13/2019 | 11/01/2027 |
| 85172F-AQ-2 | ONEMAIN FINANCE CORP | | | 1,2 | 3.B FE | 910,000 | 101.0500 | 1,010,500 | 1,000,000 | 914,061 | | 4,061 | | | 6.625 | 9.222 | JJ | 30,549 | | 10/06/2023 | 01/15/2028 |
| 85205T-AM-2 | SPIRIT AEROSYSTEMS INC | | | 1,2 | 3.C FE | 477,362 | 99.9990 | 459,995 | 460,000 | 460,000 | | (7,075) | | | 5.500 | 3.517 | JJ | 11,666 | 25,300 | 01/28/2021 | 01/15/2025 |
| 85205T-AN-0 | SPIRIT AEROSYSTEMS INC | | | 1,2 | 3.C FE | 500,000 | 109.4920 | 547,460 | 500,000 | 500,000 | | | | | 9.375 | 9.374 | MN | 4,036 | 47,786 | 11/08/2022 | 11/30/2029 |
| 85205T-AR-1 | SPIRIT AEROSYSTEMS INC | | | 1,2 | 4.C FE | 250,000 | 107.5270 | 268,818 | 250,000 | 250,000 | | | | | 9.750 | 9.751 | MN | 2,708 | | 11/09/2023 | 11/15/2030 |
| 852060-AD-4 | SPRINT CAPITAL CORP | | | 1 | 2.B FE | 4,401,404 | 108.4060 | 4,421,881 | 4,079,000 | 4,399,179 | | (2,225) | | | 6.875 | 5.036 | MN | 35,833 | | 12/14/2023 | 11/15/2028 |
| 852060-AT-9 | SPRINT CAPITAL CORP | | | 1 | 2.B FE | 4,133,421 | 123.3960 | 4,175,721 | 3,384,000 | 4,091,779 | | (41,642) | | | 8.750 | 5.542 | MS | 87,185 | 148,050 | 05/15/2023 | 03/15/2032 |
| 85207U-AH-8 | SPRINT LLC | | | 1 | 2.B FE | 2,543,227 | 100.5130 | 2,512,825 | 2,500,000 | 2,503,202 | | (6,749) | | | 7.125 | 6.832 | JD | 7,917 | 180,625 | 11/28/2017 | 06/15/2024 |
| 85207U-AJ-4 | SPRINT LLC | | | 1,2 | 2.B FE | 143,100 | 101.7720 | 137,392 | 135,000 | 136,251 | | (1,330) | | | 7.625 | 6.530 | FA | 3,889 | 10,429 | 12/06/2017 | 02/15/2025 |
| 85207U-AK-1 | SPRINT LLC | | | 1,2 | 2.B FE | 500,000 | 104.4390 | 522,195 | 500,000 | 500,000 | | | | | 7.625 | 7.621 | MS | 12,708 | 38,625 | 02/23/2018 | 03/01/2026 |
| 853496-AD-9 | STANDARD BUILDING SOLUTIONS INC | | | 1,2 | 3.B FE | 966,602 | 96.3050 | 905,267 | 940,000 | 955,166 | | (7,216) | | | 4.750 | 3.874 | JJ | 20,589 | 44,650 | 12/17/2019 | 01/15/2028 |
| 853496-AG-2 | STANDARD BUILDING SOLUTIONS INC | | | 1,2 | 3.B FE | 945,000 | 91.7520 | 867,056 | 945,000 | 945,000 | | | | | 4.375 | 4.375 | JJ | 19,064 | 41,344 | 06/16/2020 | 07/15/2030 |
| 853496-AH-0 | STANDARD BUILDING SOLUTIONS INC | | | 1,2 | 3.B FE | 220,000 | 85.8950 | 188,969 | 220,000 | 220,000 | | | | | 3.375 | 3.375 | JJ | 3,424 | 7,425 | 08/07/2020 | 01/15/2031 |
| 854502-AA-9 | STANLEY BLACK & DECKER INC | | | 1 | 2.A FE | 5,903,717 | 97.3670 | 4,572,354 | 4,696,000 | 5,809,429 | | (49,182) | | | 5.200 | 3.334 | MS | 81,397 | 244,192 | 01/19/2022 | 09/01/2040 |
| 854502-AJ-0 | STANLEY BLACK & DECKER INC | | | 1,2 | 2.A FE | 8,513,100 | 90.2380 | 9,023,800 | 10,000,000 | 8,542,243 | | 25,022 | | | 4.850 | 5.984 | MN | 61,972 | 485,000 | 11/02/2022 | 11/15/2048 |
| 854502-AK-7 | STANLEY BLACK & DECKER INC | | | 1,2 | 2.A FE | 18,029,230 | 96.7360 | 17,451,174 | 18,040,000 | 18,036,381 | | 1,560 | | | 3.400 | 3.410 | MS | 204,453 | 613,360 | 03/07/2019 | 03/01/2026 |
| 854502-AL-5 | STANLEY BLACK & DECKER INC | | | 1,2 | 2.A FE | 16,543,469 | 85.1100 | 14,049,959 | 16,508,000 | 16,534,666 | | (4,235) | | | 2.300 | 2.270 | MS | 111,796 | 379,684 | 03/25/2021 | 03/15/2030 |
| 854502-AN-1 | STANLEY BLACK & DECKER INC | | | 1,2 | 2.A FE | 7,557,271 | 61.7240 | 5,428,009 | 8,794,000 | 7,589,941 | | 22,938 | | | 2.750 | 3.499 | MN | 30,901 | 241,835 | 08/03/2022 | 11/15/2050 |
| 855244-AQ-2 | STARBUCKS CORP | | | 1,2 | 2.A FE | 30,172,652 | 98.2140 | 29,322,772 | 29,856,000 | 29,936,244 | | (52,962) | | | 3.800 | 3.609 | FA | 428,599 | 1,134,528 | 03/28/2019 | 08/15/2025 |
| 855244-AS-8 | STARBUCKS CORP | | | 1,2 | 2.A FE | 28,329,340 | 91.2860 | 20,709,142 | 22,686,000 | 27,956,219 | | (142,396) | | | 4.500 | 3.130 | MN | 130,445 | 1,020,870 | 11/15/2021 | 11/15/2048 |
| 855244-AU-3 | STARBUCKS CORP | | | 1,2 | 2.A FE | 8,427,557 | 90.8800 | 6,352,512 | 6,990,000 | 8,344,094 | | (34,220) | | | 4.450 | 3.308 | FA | 117,510 | 311,055 | 10/29/2021 | 08/15/2049 |
| 855244-AZ-2 | STARBUCKS CORP | | | 1,2 | 2.A FE | 6,009,634 | 88.4280 | 5,242,896 | 5,929,000 | 5,987,600 | | (8,057) | | | 2.550 | 2.388 | MN | 19,319 | 151,190 | 03/10/2021 | 11/15/2030 |
| 85571B-AW-5 | STARWOOD PROPERTY TRUST INC | | | 1,2 | 3.C FE | 500,000 | 98.0740 | 490,370 | 500,000 | 500,000 | | | | | 3.750 | 3.753 | JD | 9,427 | 18,750 | 12/01/2021 | 12/31/2024 |
| 85571B-AY-1 | STARWOOD PROPERTY TRUST INC | | | 1,2 | 3.C FE | 1,409,375 | 94.5050 | 1,417,575 | 1,500,000 | 1,436,431 | | 18,475 | | | 4.375 | 5.914 | JJ | 30,260 | 65,625 | 08/18/2022 | 01/15/2027 |
| 858912-AF-5 | STERICYCLE INC | | | 1,2 | 3.C FE | 816,186 | 99.6680 | 844,188 | 847,000 | 837,341 | | 16,997 | | | 5.375 | 7.581 | JJ | 20,993 | 45,526 | 09/30/2022 | 07/15/2024 |
| 858912-AG-3 | STERICYCLE INC | | | 1,2 | 3.C FE | 330,848 | 91.1100 | 300,663 | 330,000 | 330,559 | | (99) | | | 3.875 | 3.837 | JJ | 5,896 | 12,788 | 11/10/2020 | 01/15/2029 |
| 859152-E*-7 | STERIS PLC | | D | 1 | 2.B FE | 30,000,000 | 96.9759 | 29,092,756 | 30,000,000 | 30,000,000 | | | | | 3.450 | 3.449 | MN | 135,125 | 1,035,000 | 04/28/2015 | 05/14/2025 |
| 863667-AF-8 | STRYKER CORP | | | 1,2 | 2.A FE | 5,704,608 | 99.1630 | 5,354,802 | 5,400,000 | 5,405,516 | | (44,422) | | | 3.375 | 2.534 | MN | 23,288 | 182,250 | 09/22/2016 | 05/15/2024 |
| 863667-AH-4 | STRYKER CORP | | | 1,2 | 2.A FE | 26,136,008 | 97.3450 | 24,404,392 | 25,070,000 | 25,275,748 | | (124,908) | | | 3.375 | 2.842 | MN | 141,019 | 846,113 | 08/31/2016 | 11/01/2025 |
| 863667-AJ-0 | STRYKER CORP | | | 1,2 | 2.A FE | 8,994,993 | 96.5970 | 8,181,766 | 8,470,000 | 8,913,265 | | (12,220) | | | 4.625 | 4.253 | MS | 115,345 | 391,738 | 03/30/2016 | 03/15/2046 |
| 863667-AN-1 | STRYKER CORP | | | 1,2 | 2.A FE | 53,711,520 | 97.5420 | 49,746,420 | 51,000,000 | 51,627,939 | | (307,281) | | | 3.500 | 2.849 | MS | 525,583 | 1,785,000 | 10/21/2016 | 03/15/2026 |
| 864486-AK-1 | SUBURBAN PROPANE PARTNERS LP | | | 1,2 | 4.A FE | 1,608,400 | 99.8130 | 1,631,943 | 1,635,000 | 1,614,484 | | 4,635 | | | 5.875 | 6.313 | MS | 32,019 | 81,369 | 03/08/2023 | 03/01/2027 |
| 86562M-DA-5 | SUMITOMO MITSUI FINANCIAL GROUP INC | | C | | 1.G FE | 15,000,000 | 102.2970 | 15,344,550 | 15,000,000 | 15,000,000 | | | | | 5.880 | 5.880 | JJ | 411,600 | | 07/06/2023 | 07/13/2026 |
| 86562M-DG-2 | SUMITOMO MITSUI FINANCIAL GROUP INC | | C | | 1.G FE | 50,284,000 | 103.4850 | 51,742,500 | 50,000,000 | 50,284,332 | | 332 | | | 5.716 | 5.575 | MS | 849,461 | | 12/20/2023 | 09/14/2028 |
| 86614R-AP-2 | SUMMIT MATERIALS LLC | | | 1,2 | 3.C FE | 250,000 | 105.4440 | 263,610 | 250,000 | 250,000 | | | | | 7.250 | 7.248 | JJ | 856 | | 11/30/2023 | 01/15/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 867224-AB-3 | SUNCOR ENERGY INC | | | 1,2 | 2.A FE | 13,662,023 | 79.2350 | 11,379,731 | 14,362,000 | 13,737,743 | | 14,677 | | | 4.000 | 4.292 | MN | 73,406 | 574,480 | 06/12/2018 | 11/15/2047 |
| 867229-AE-6 | SUNCOR ENERGY INC | | | 1 | 2.A FE | 11,863,000 | 106.9920 | 10,699,200 | 10,000,000 | 11,537,525 | | (71,142) | | | 6.500 | 4.994 | JD | 28,889 | 650,000 | 12/13/2018 | 06/15/2038 |
| 86765K-AA-7 | SUNOCO LP | | | 1,2 | 3.B FE | 1,497,500 | 103.2320 | 1,548,480 | 1,500,000 | 1,497,613 | | 113 | | | 7.000 | 7.041 | MS | 29,458 | | 09/19/2023 | 09/15/2028 |
| 86765L-AQ-0 | SUNOCO LP | | | 1,2 | 3.B FE | 1,342,046 | 100.3340 | 1,344,476 | 1,340,000 | 1,341,067 | | (286) | | | 6.000 | 5.972 | AO | 16,973 | 80,400 | 03/22/2019 | 04/15/2027 |
| 86765L-AT-4 | SUNOCO LP | | | 1,2 | 3.B FE | 654,375 | 93.3250 | 699,938 | 750,000 | 667,644 | | 12,274 | | | 4.500 | 6.988 | MN | 4,313 | 33,750 | 11/30/2022 | 05/15/2029 |
| 86765L-AZ-0 | SUNOCO LP | | | 1,2 | 3.B FE | 250,000 | 92.6180 | 231,545 | 250,000 | 250,000 | | | | | 4.500 | 4.499 | AO | 1,906 | 11,250 | 10/05/2021 | 04/30/2030 |
| 870836-AC-7 | UBS AG (STAMFORD BRANCH) | | | | 2.A FE | 6,767,810 | 102.9040 | 5,608,268 | 5,450,000 | 5,603,988 | | (93,406) | | | 7.500 | 5.557 | JJ | 188,479 | 408,750 | 01/14/2004 | 07/15/2025 |
| 871829-AZ-0 | SYSCO CORP | | | 1,2 | 2.B FE | 40,443,305 | 97.7740 | 38,576,732 | 39,455,000 | 39,636,810 | | (115,479) | | | 3.750 | 3.434 | AO | 369,891 | 1,479,563 | 09/20/2016 | 10/01/2025 |
| 871829-BC-0 | SYSCO CORP | | | 1,2 | 2.B FE | 75,846,906 | 96.6000 | 72,546,600 | 75,100,000 | 75,292,166 | | (80,144) | | | 3.300 | 3.183 | JJ | 1,142,772 | 2,478,300 | 06/23/2016 | 07/15/2026 |
| 871829-BH-9 | SYSCO CORP | | | 1,2 | 2.B FE | 21,497,680 | 88.0910 | 19,380,020 | 22,000,000 | 21,547,305 | | 10,028 | | | 4.450 | 4.592 | MS | 288,261 | 979,000 | 09/26/2018 | 03/15/2048 |
| 872540-AQ-2 | TJX COMPANIES INC | | | 1,2 | 1.F FE | 44,175,181 | 94.8540 | 44,622,167 | 47,043,000 | 46,100,493 | | 329,155 | | | 2.250 | 3.028 | MS | 311,660 | 1,058,468 | 06/03/2019 | 09/15/2026 |
| 872540-AT-6 | TJX COMPANIES INC | | | 1,2 | 1.F FE | 17,022,128 | 96.6710 | 16,343,199 | 16,906,000 | 16,972,327 | | (14,621) | | | 3.875 | 3.774 | AO | 138,300 | 655,108 | 10/04/2022 | 04/15/2030 |
| 87264A-AV-7 | T-MOBILE USA INC | | | 1,2 | 2.B FE | 17,763,183 | 99.6110 | 17,837,342 | 17,907,000 | 17,787,105 | | 23,922 | | | 4.750 | 4.933 | FA | 354,409 | 566,200 | 01/31/2023 | 02/01/2028 |
| 87264A-AX-3 | T-MOBILE USA INC | | | 1,2 | 2.B FE | 44,901,894 | 90.5320 | 35,388,053 | 39,089,000 | 44,282,595 | | (248,077) | | | 4.375 | 3.287 | AO | 361,030 | 1,710,144 | 10/22/2021 | 04/15/2040 |
| 87264A-BD-6 | T-MOBILE USA INC | | | 1,2 | 2.B FE | 6,354,369 | 97.0400 | 5,442,003 | 5,608,000 | 5,993,291 | | (119,608) | | | 3.750 | 1.489 | AO | 44,397 | 210,300 | 12/07/2020 | 04/15/2027 |
| 87264A-BF-1 | T-MOBILE USA INC | | | 1,2 | 2.B FE | 8,284,875 | 94.9390 | 7,120,425 | 7,500,000 | 8,066,749 | | (85,931) | | | 3.875 | 2.517 | AO | 61,354 | 290,625 | 08/04/2021 | 04/15/2030 |
| 87264A-BL-8 | T-MOBILE USA INC | | | 1,2 | 2.B FE | 7,812,213 | 74.9600 | 5,947,326 | 7,934,000 | 7,824,043 | | 4,802 | | | 3.000 | 3.105 | FA | 89,919 | 238,020 | 07/01/2021 | 02/15/2041 |
| 87264A-BV-6 | T-MOBILE USA INC | | | 1,2 | 2.B FE | 1,002,500 | 92.9070 | 929,070 | 1,000,000 | 1,001,908 | | (325) | | | 3.375 | 3.335 | AO | 7,125 | 33,750 | 01/07/2022 | 04/15/2029 |
| 87264A-BW-4 | T-MOBILE USA INC | | | 1,2 | 2.B FE | 353,500 | 91.4700 | 320,145 | 350,000 | 352,710 | | (323) | | | 3.500 | 3.379 | AO | 2,586 | 12,250 | 05/10/2021 | 04/15/2031 |
| 87264A-CA-1 | T-MOBILE USA INC | | | 1,2 | 2.B FE | 4,989,350 | 90.2540 | 4,512,700 | 5,000,000 | 4,994,064 | | 1,365 | | | 2.050 | 2.080 | FA | 38,722 | 102,500 | 06/18/2020 | 02/15/2028 |
| 87264A-CW-3 | T-MOBILE USA INC | | | 1,2 | 2.B FE | 14,960,250 | 104.3780 | 15,656,700 | 15,000,000 | 14,959,649 | | 391 | | | 5.650 | 5.669 | JJ | 390,792 | 706,250 | 09/12/2022 | 01/15/2053 |
| 87264A-CZ-6 | T-MOBILE USA INC | | | 1,2 | 2.B FE | 8,979,194 | 101.5350 | 9,136,119 | 8,998,000 | 8,981,805 | | 2,611 | | | 4.950 | 4.998 | MS | 131,146 | 267,241 | 02/06/2023 | 03/15/2028 |
| 87264A-DB-8 | T-MOBILE USA INC | | | 1,2 | 2.B FE | 6,971,650 | 106.1040 | 7,427,280 | 7,000,000 | 6,971,228 | | (422) | | | 5.750 | 5.779 | JJ | 185,597 | 71,556 | 05/08/2023 | 01/15/2054 |
| 87278*-AD-4 | TPF EQUITY REIT OPERATING PARTNERSHIP LP | | | 1 | 1.G YE | 20,000,000 | 96.3469 | 19,269,373 | 20,000,000 | 20,000,000 | | | | | 3.640 | 3.640 | MON | 24,267 | 727,999 | 10/22/2015 | 11/19/2025 |
| 87305Q-CF-6 | TTX CO | | | 1 | 1.F FE | 14,242,549 | 99.4480 | 13,942,610 | 14,020,000 | 14,021,049 | | (27,293) | | | 4.150 | 3.950 | JJ | 268,288 | 581,830 | 12/11/2014 | 01/15/2024 |
| 87305Q-CH-2 | TTX CO | | | 1 | 1.F FE | 28,482,280 | 97.9820 | 27,434,960 | 28,000,000 | 28,077,997 | | (72,947) | | | 3.600 | 3.324 | JJ | 464,800 | 1,008,000 | 06/06/2019 | 01/15/2025 |
| 87305Q-CP-4 | TTX CO | | | 1,2 | 1.F FE | 5,833,988 | 106.9940 | 6,205,652 | 5,800,000 | 5,833,568 | | (392) | | | 5.650 | 5.609 | JD | 27,308 | 334,982 | 11/18/2022 | 12/01/2052 |
| 874060-AW-6 | TAKEDA PHARMACEUTICAL CO LTD | | C | 1,2 | 2.A FE | 10,081,300 | 101.5080 | 10,150,800 | 10,000,000 | 10,071,456 | | (9,844) | | | 5.000 | 4.828 | MN | 48,611 | 500,000 | 03/15/2023 | 11/26/2028 |
| 874060-AX-4 | TAKEDA PHARMACEUTICAL CO LTD | | D | 1,2 | 2.A FE | 18,590,700 | 85.7340 | 17,146,800 | 20,000,000 | 18,855,599 | | 157,580 | | | 2.050 | 3.037 | MS | 103,639 | 410,000 | 04/26/2022 | 03/31/2030 |
| 874060-AY-2 | TAKEDA PHARMACEUTICAL CO LTD | | C | 1,2 | 2.A FE | 10,403,900 | 76.9860 | 7,698,600 | 10,000,000 | 10,357,085 | | (17,531) | | | 3.025 | 2.748 | JJ | 144,528 | 302,500 | 07/19/2021 | 07/09/2040 |
| 875127-AV-4 | TAMPA ELECTRIC CO | | | 1 | 1.G FE | 10,175,200 | 108.8960 | 10,889,600 | 10,000,000 | 10,116,188 | | (6,003) | | | 6.550 | 6.413 | MN | 83,694 | 655,000 | 07/10/2007 | 05/15/2036 |
| 87612B-BN-1 | TARGA RESOURCES PARTNERS LP | | | 1,2 | 2.C FE | 2,399,113 | 103.2830 | 2,473,628 | 2,395,000 | 2,397,409 | | (392) | | | 6.875 | 6.850 | JJ | 75,925 | 164,656 | 01/11/2019 | 01/15/2029 |
| 87612B-BS-0 | TARGA RESOURCES PARTNERS LP | | | 1,2 | 2.C FE | 130,000 | 97.0890 | 126,216 | 130,000 | 130,000 | | | | | 4.875 | 4.875 | FA | 2,641 | 6,338 | 08/11/2020 | 02/01/2031 |
| 87612E-BF-2 | TARGET CORP | | | 1 | 1.F FE | 9,364,700 | 82.8180 | 8,281,800 | 10,000,000 | 9,457,840 | | 14,848 | | | 3.625 | 3.995 | AO | 76,528 | 362,500 | 01/12/2017 | 04/15/2046 |
| 87656X-A#-8 | TATE & LYLE INTERNATIONAL FINANCE PLC | | D | 1 | 2.C | 15,000,000 | 96.8335 | 14,525,029 | 15,000,000 | 15,000,000 | | | | | 4.060 | 4.059 | AO | 104,883 | 609,000 | 07/21/2015 | 10/29/2025 |
| 87656X-C*-0 | Tate & Lyle plc | | C | 1 | 2.C | 8,300,000 | 85.1945 | 7,071,147 | 8,300,000 | 8,300,000 | | | | | 2.910 | 2.910 | FA | 97,283 | 241,530 | 05/06/2020 | 08/06/2030 |
| 87901J-AH-8 | TEGNA INC | | | 1,2 | 3.A FE | 1,756,250 | 91.7500 | 1,835,000 | 2,000,000 | 1,769,923 | | 13,673 | | | 5.000 | 7.517 | MS | 29,444 | 25,000 | 11/30/2023 | 09/15/2029 |
| 87901J-AJ-4 | TEGNA INC | | | 1,2 | 3.A FE | 600,000 | 93.4680 | 560,808 | 600,000 | 600,000 | | | | | 4.625 | 4.624 | MS | 8,171 | 27,750 | 01/07/2020 | 03/15/2028 |
| 879385-AD-4 | TELEFONICA EUROPE BV | | C | 1 | 2.C FE | 4,833,040 | 117.2930 | 4,691,720 | 4,000,000 | 4,359,859 | | (41,484) | | | 8.250 | 6.569 | MS | 97,167 | 330,000 | 06/28/2004 | 09/15/2030 |
| 87938W-AT-0 | TELEFONICA EMISIONES SAU | | C | 1 | 2.C FE | 3,247,000 | 98.0220 | 3,182,774 | 3,247,000 | 3,247,000 | | | | | 4.103 | 4.102 | MS | 41,818 | 237,926 | 03/01/2017 | 03/08/2027 |
| 87938W-AX-1 | TELEFONICA EMISIONES SAU | | C | 1,2 | 2.C FE | 15,000,000 | 96.7730 | 14,515,950 | 15,000,000 | 15,000,000 | | | | | 5.520 | 5.520 | MS | 276,000 | 828,000 | 02/26/2019 | 03/01/2049 |
| 87952V-AP-1 | TELESAT CANADA | | | 1,2 | 6. FE | 513,900 | 59.2540 | 296,270 | 500,000 | 296,270 | (209,313) | (6,092) | | | 4.875 | 3.623 | JD | 2,031 | 24,375 | 09/02/2020 | 06/01/2027 |
| 87971M-BH-5 | TELUS CORP | | | 1,2 | 2.B FE | 33,110,518 | 89.3350 | 28,536,279 | 31,943,000 | 33,005,113 | | (26,923) | | | 4.600 | 4.368 | MN | 183,672 | 1,469,378 | 10/17/2019 | 11/16/2048 |
| 87971M-BK-8 | TELUS CORP | | | 1,2 | 2.B FE | 6,350,980 | 83.7760 | 5,164,790 | 6,165,000 | 6,334,545 | | (4,035) | | | 4.300 | 4.119 | JD | 11,782 | 265,095 | 07/26/2019 | 06/15/2049 |
| 87971M-BW-2 | TELUS CORP | | | 1,2 | 2.B FE | 12,489,038 | 89.1400 | 11,336,825 | 12,718,000 | 12,522,717 | | 19,102 | | | 3.400 | 3.611 | MN | 57,655 | 432,412 | 04/27/2022 | 05/13/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 88023U-AH-4 | TEMPUR SEALY INTERNATIONAL INC | | | 1,2 | 3.B FE | 846,775 | 90.6720 | 906,720 | 1,000,000 | 854,975 | | 8,200 | | | 4.000 | 7.362 | AO | 8,444 | 20,000 | 08/17/2023 | 04/15/2029 |
| 88023U-AJ-0 | TEMPUR SEALY INTERNATIONAL INC | | | 1,2 | 3.B FE | 1,000,000 | 84.4000 | 844,000 | 1,000,000 | 1,000,000 | | | | | 3.875 | 3.875 | AO | 8,181 | 38,750 | 09/21/2021 | 10/15/2031 |
| 88033G-DB-3 | TENET HEALTHCARE CORP | | | 2 | 3.C FE | 1,500,000 | 97.8260 | 1,467,390 | 1,500,000 | 1,500,000 | | | | | 5.125 | 5.123 | MN | 12,813 | 76,875 | 08/12/2019 | 11/01/2027 |
| 88033G-DH-0 | TENET HEALTHCARE CORP | | | 1,2 | 3.C FE | 125,000 | 95.3120 | 119,140 | 125,000 | 125,000 | | | | | 4.625 | 4.624 | JD | 257 | 5,781 | 06/02/2020 | 06/15/2028 |
| 88033G-DM-9 | TENET HEALTHCARE CORP | | | 1,2 | 3.C FE | 1,016,500 | 93.1040 | 931,040 | 1,000,000 | 1,011,974 | | (1,905) | | | 4.250 | 4.002 | JD | 3,542 | 42,500 | 07/21/2021 | 06/01/2029 |
| 88033G-DQ-0 | TENET HEALTHCARE CORP | | | 1,2 | 3.C FE | 1,000,000 | 101.1140 | 1,011,140 | 1,000,000 | 1,000,000 | | | | | 6.125 | 6.125 | JD | 2,722 | 61,250 | 06/01/2022 | 06/15/2030 |
| 88033G-DR-8 | TENET HEALTHCARE CORP | | | 1,2 | 3.C FE | 1,000,000 | 92.8280 | 928,280 | 1,000,000 | 1,000,000 | | | | | 4.375 | 4.375 | JJ | 20,174 | 43,750 | 11/16/2021 | 01/15/2030 |
| 88033G-DS-6 | TENET HEALTHCARE CORP | | | 2 | 4.A FE | 2,212,938 | 100.3050 | 2,256,863 | 2,250,000 | 2,222,684 | | 7,412 | | | 6.250 | 6.692 | FA | 58,594 | 140,625 | 01/26/2023 | 02/01/2027 |
| 88033G-DT-4 | TENET HEALTHCARE CORP | | | 1,2 | 3.C FE | 2,000,000 | 102.3590 | 2,047,180 | 2,000,000 | 2,000,000 | | | | | 6.750 | 6.750 | MN | 17,250 | 67,125 | 05/02/2023 | 05/15/2031 |
| 880451-AZ-2 | TENNESSEE GAS PIPELINE COMPANY LLC | | | 1,2 | 2.B FE | 14,970,150 | 88.0600 | 13,209,000 | 15,000,000 | 14,980,663 | | 2,819 | | | 2.900 | 2.923 | MS | 145,000 | 435,000 | 02/19/2020 | 03/01/2030 |
| 88104L-AE-3 | TERRAFORM POWER OPERATING LLC | | | 1,2 | 3.C FE | 880,250 | 97.7490 | 928,616 | 950,000 | 905,691 | | 9,234 | | | 5.000 | 6.312 | JJ | 19,924 | 47,500 | 06/15/2022 | 01/31/2028 |
| 88167A-AE-1 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS | | C | 1 | 3.C FE | 666,394 | 92.5480 | 745,011 | 805,000 | 750,439 | | 17,787 | | | 3.150 | 5.857 | AO | 6,339 | 25,358 | 09/06/2018 | 10/01/2026 |
| 88167A-AK-7 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS | | C | 1,2 | 3.C FE | 421,500 | 102.0200 | 408,080 | 400,000 | 410,668 | | (2,339) | | | 6.750 | 5.978 | MS | 9,000 | 27,000 | 09/26/2018 | 03/01/2028 |
| 88167A-AP-6 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS | | C | 1,2 | 3.C FE | 250,000 | 95.9970 | 239,993 | 250,000 | 250,000 | | | | | 4.750 | 4.750 | MN | 1,715 | 11,875 | 11/02/2021 | 05/09/2027 |
| 882384-AD-2 | TEXAS EASTERN TRANSMISSION LP | | | 1,2 | 1.G FE | 2,984,430 | 94.3340 | 2,830,020 | 3,000,000 | 2,993,086 | | 1,566 | | | 3.500 | 3.562 | JJ | 48,417 | 105,000 | 01/09/2018 | 01/15/2028 |
| 882384-AE-0 | TEXAS EASTERN TRANSMISSION LP | | | 1,2 | 1.G FE | 6,936,439 | 82.4690 | 5,759,635 | 6,984,000 | 6,942,069 | | 996 | | | 4.150 | 4.190 | JJ | 133,647 | 289,836 | 01/22/2018 | 01/15/2048 |
| 88307*-AA-3 | TEXOMA WIND LLC | | | | 2.C PL | 5,218,408 | 94.7476 | 4,944,317 | 5,218,408 | 5,218,408 | | | | | 4.120 | 4.120 | JD | 597 | 214,998 | 01/25/2017 | 06/30/2034 |
| 883556-BZ-4 | THERMO FISHER SCIENTIFIC INC | | | 1,2 | 1.G FE | 11,778,500 | 91.1550 | 12,533,813 | 13,750,000 | 11,842,774 | | 64,274 | | | 2.600 | 5.443 | AO | 89,375 | | 10/05/2023 | 10/01/2029 |
| 883556-CL-4 | THERMO FISHER SCIENTIFIC INC | | | 1,2 | 1.G FE | 7,799,600 | 84.3090 | 8,430,900 | 10,000,000 | 7,829,915 | | 30,315 | | | 2.000 | 5.458 | AO | 42,222 | | 11/09/2023 | 10/15/2031 |
| 886546-AB-6 | TIFFANY & CO | | | 1,2 | 1.D FE | 21,090,221 | 98.7350 | 20,734,350 | 21,000,000 | 21,005,837 | | (11,697) | | | 3.800 | 3.743 | AO | 199,500 | 798,000 | 05/08/2015 | 10/01/2024 |
| 89114T-ZQ-8 | TORONTO-DOMINION BANK | | | 1 | 1.E FE | 20,824,450 | 83.9240 | 17,928,684 | 21,363,000 | 20,915,574 | | 48,833 | | | 2.450 | 2.741 | JJ | 245,704 | 523,394 | 02/16/2022 | 01/12/2032 |
| 89114T-ZV-7 | TORONTO-DOMINION BANK | | | 1 | 1.E FE | 4,990,250 | 88.5810 | 4,429,050 | 5,000,000 | 4,991,851 | | 883 | | | 3.200 | 3.223 | MS | 49,333 | 160,000 | 03/07/2022 | 03/10/2032 |
| 89115A-2A-9 | TORONTO-DOMINION BANK | | | 1 | 1.E FE | 20,000,000 | 98.3710 | 19,674,200 | 20,000,000 | 20,000,000 | | | | | 3.766 | 3.764 | JD | 52,306 | 753,200 | 06/01/2022 | 06/06/2025 |
| 89115A-2C-5 | TORONTO-DOMINION BANK | | | 1 | 1.E FE | 25,000,000 | 98.2400 | 24,560,000 | 25,000,000 | 25,000,000 | | | | | 4.108 | 4.107 | JD | 65,614 | 1,027,000 | 06/01/2022 | 06/08/2027 |
| 89115A-2E-1 | TORONTO-DOMINION BANK | | | 1 | 1.E FE | 8,000,000 | 97.1720 | 7,773,760 | 8,000,000 | 8,000,000 | | | | | 4.456 | 4.456 | JD | 22,775 | 356,480 | 06/01/2022 | 06/08/2032 |
| 89115A-2M-3 | TORONTO-DOMINION BANK | | | 1 | 1.E FE | 20,000,000 | 101.7930 | 20,358,600 | 20,000,000 | 20,000,000 | | | | | 5.156 | 5.156 | JJ | 489,820 | 515,600 | 01/03/2023 | 01/10/2028 |
| 89115A-2V-3 | TORONTO-DOMINION BANK | | | 1 | 1.E FE | 3,000,000 | 101.9690 | 3,059,070 | 3,000,000 | 3,000,000 | | | | | 5.264 | 5.264 | JD | 8,773 | | 12/04/2023 | 12/11/2026 |
| 89117F-8Z-5 | TORONTO-DOMINION BANK | | | 2 | 2.A FE | 18,000,000 | 104.3620 | 18,785,160 | 18,000,000 | 18,000,000 | | | | | 8.125 | 8.125 | JAJO | 247,813 | 1,519,375 | 10/06/2022 | 10/31/2082 |
| 891490-AS-3 | CONOCOPHILLIPS CO | | | | 1.F FE | 10,030,150 | 128.3410 | 12,834,100 | 10,000,000 | 10,026,550 | | (405) | | | 7.900 | 7.874 | JJ | 395,000 | 790,000 | 08/15/1997 | 01/01/2047 |
| 89152U-AH-5 | TOTALENERGIES CAPITAL SA | | C | 1 | 1.E FE | 3,000,000 | 98.1620 | 2,944,860 | 3,000,000 | 3,000,000 | | | | | 3.883 | 3.883 | AO | 25,887 | 116,490 | 10/03/2018 | 10/11/2028 |
| 89153V-AG-4 | TOTALENERGIES CAPITAL INTERNATIONAL SA | | C | 1 | 1.E FE | 63,312,600 | 99.9130 | 63,145,016 | 63,200,000 | 63,200,676 | | (17,748) | | | 3.700 | 3.672 | JJ | 1,078,262 | 2,338,400 | 10/14/2014 | 01/15/2024 |
| 89159@-AA-8 | Total Terminals International LLC | | | 1 | 2.B | 17,300,000 | 100.0000 | 17,300,000 | 17,300,000 | 17,300,000 | | | | | 7.295 | 7.296 | MJSD | 330,692 | 902,707 | 06/07/2021 | 06/30/2026 |
| 892331-AF-6 | TOYOTA MOTOR CORP | | C | | 1.E FE | 2,000,000 | 98.5260 | 1,970,520 | 2,000,000 | 2,000,000 | | | | | 2.358 | 2.356 | JJ | 23,449 | 47,160 | 06/25/2019 | 07/02/2024 |
| 892331-AM-1 | TOYOTA MOTOR CORP | | C | 1,2 | 1.E FE | 6,266,097 | 93.2240 | 6,432,456 | 6,900,000 | 6,511,367 | | 163,231 | | | 1.339 | 4.005 | MS | 24,638 | 92,391 | 06/23/2022 | 03/25/2026 |
| 89236T-DW-2 | TOYOTA MOTOR CREDIT CORP | | | 1 | 1.E FE | 34,000,594 | 99.2400 | 33,626,482 | 33,884,000 | 33,889,456 | | (18,324) | | | 2.900 | 2.844 | AO | 201,986 | 982,636 | 05/24/2017 | 04/17/2024 |
| 89236T-EW-1 | TOYOTA MOTOR CREDIT CORP | | | 1 | 1.E FE | 21,939,997 | 98.1730 | 21,591,188 | 21,993,000 | 21,982,359 | | 8,032 | | | 3.400 | 3.438 | AO | 159,938 | 747,762 | 04/10/2018 | 04/14/2025 |
| 89236T-FS-9 | TOYOTA MOTOR CREDIT CORP | | | 1 | 1.E FE | 11,996,760 | 99.9670 | 11,996,040 | 12,000,000 | 11,999,987 | | 691 | | | 3.350 | 3.356 | JJ | 193,183 | 402,000 | 01/03/2019 | 01/08/2024 |
| 89236T-GX-7 | TOYOTA MOTOR CREDIT CORP | | | 1 | 1.E FE | 19,963,200 | 97.7870 | 19,557,400 | 20,000,000 | 19,990,291 | | 7,512 | | | 3.000 | 3.040 | AO | 150,000 | 600,000 | 03/27/2020 | 04/01/2025 |
| 89236T-GY-5 | TOYOTA MOTOR CREDIT CORP | | | 1 | 1.E FE | 4,559,191 | 94.0390 | 4,278,775 | 4,550,000 | 4,557,381 | | (1,044) | | | 3.375 | 3.346 | AO | 38,391 | 153,563 | 03/30/2022 | 04/01/2030 |
| 89236T-KQ-7 | TOYOTA MOTOR CREDIT CORP | | | 1 | 1.E FE | 19,986,800 | 101.3180 | 20,263,600 | 20,000,000 | 19,989,131 | | 2,331 | | | 4.625 | 4.640 | JJ | 434,236 | 462,500 | 01/09/2023 | 01/12/2028 |
| 893045-AE-4 | TRANS ALLEGHENY INTERSTATE LINE CO | | | 1,2 | 2.A FE | 19,965,240 | 97.9330 | 19,096,935 | 19,500,000 | 19,563,226 | | (52,270) | | | 3.850 | 3.564 | JD | 62,563 | 750,750 | 04/23/2015 | 06/01/2025 |
| 89352H-AB-5 | TRANSCANADA PIPELINES LTD | | | 1 | 2.B FE | 3,275,641 | 103.2980 | 2,788,013 | 2,699,000 | 3,118,720 | | (25,813) | | | 5.850 | 4.207 | MS | 46,490 | 157,892 | 02/23/2017 | 03/15/2036 |
| 89352H-AL-3 | TRANSCANADA PIPELINES LTD | | | 1,2 | 2.B FE | 5,481,470 | 93.6600 | 4,542,510 | 4,850,000 | 5,374,686 | | (17,400) | | | 5.000 | 4.178 | AO | 50,521 | 242,500 | 01/17/2017 | 10/16/2043 |
| 89352H-AM-1 | TRANSCANADA PIPELINES LTD | | | 1,2 | 2.B FE | 10,309,192 | 94.6580 | 9,067,290 | 9,579,000 | 10,071,454 | | (39,783) | | | 4.625 | 3.991 | MS | 147,676 | 443,029 | 11/07/2017 | 03/01/2034 |
| 89352H-AT-6 | TRANSCANADA PIPELINES LTD | | | 1,2 | 2.A FE | 23,810,017 | 99.7560 | 21,367,735 | 21,420,000 | 21,981,494 | | (299,272) | | | 4.875 | 3.355 | JJ | 481,504 | 1,044,225 | 05/31/2017 | 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 Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 89352H-AZ-2 | TRANSCANADA PIPELINES LTD | | | 1,2 | 2.B FE | 17,252,944 | 95.7560 | 16,565,788 | 17,300,000 | 17,256,825 | | 825 | | | 5.100 | 5.118 | MS | 259,788 | 882,300 | 10/10/2018 | 03/15/2049 |
| 893574-AF-0 | TRANSCONTINENTAL GAS PIPE LINE COMPANY L | | | 1,2 | 2.A FE | 11,566,675 | 88.4650 | 10,705,150 | 12,101,000 | 11,652,086 | | 14,662 | | | 4.450 | 4.752 | FA | 224,373 | 538,495 | 04/05/2019 | 08/01/2042 |
| 893647-BE-6 | TRANSDIGM INC | | | 1,2 | 4.A FE | 1,105,000 | 99.8810 | 1,098,691 | 1,100,000 | 1,100,502 | | (2,082) | | | 6.250 | 6.017 | MS | 20,243 | 68,750 | 02/01/2019 | 03/15/2026 |
| 893647-BP-1 | TRANSDIGM INC | | | 1,2 | 4.C FE | 647,300 | 93.7620 | 703,215 | 750,000 | 656,057 | | 8,757 | | | 4.625 | 7.668 | JJ | 15,995 | 11,563 | 10/19/2023 | 01/15/2029 |
| 893647-BQ-9 | TRANSDIGM INC | | | 1,2 | 4.C FE | 1,516,875 | 93.6360 | 1,638,630 | 1,750,000 | 1,533,954 | | 15,689 | | | 4.875 | 7.743 | MN | 14,219 | 60,938 | 10/19/2023 | 05/01/2029 |
| 893647-BR-7 | TRANSDIGM INC | | | 1,2 | 4.A FE | 250,000 | 102.6230 | 256,558 | 250,000 | 250,000 | | | | | 6.750 | 6.751 | FA | 6,375 | 8,016 | 02/10/2023 | 08/15/2028 |
| 893647-BS-5 | TRANSDIGM INC | | | 1,2 | 4.A FE | 1,500,000 | 102.9640 | 1,544,460 | 1,500,000 | 1,500,000 | | | | | 6.875 | 6.876 | JD | 4,583 | 33,516 | 11/27/2023 | 12/15/2030 |
| 893647-BT-3 | TRANSDIGM INC | | | 1,2 | 4.A FE | 496,250 | 104.9960 | 524,980 | 500,000 | 496,284 | | 34 | | | 7.125 | 7.250 | JD | 3,266 | | 11/15/2023 | 12/01/2031 |
| 89366L-AE-4 | TRANSELEC SA | | C | 1,2 | 2.B FE | 12,019,655 | 93.3610 | 11,203,320 | 12,000,000 | 12,009,113 | | (1,621) | | | 3.875 | 3.858 | JJ | 218,292 | 465,000 | 07/12/2016 | 01/12/2029 |
| 893790-AA-3 | TRANSOCEAN AQUILA LTD | | C | 1,2 | 4.B FE | 250,000 | 102.0530 | 255,133 | 250,000 | 250,000 | | | | | 8.000 | 8.006 | MS | 4,444 | | 09/26/2023 | 09/30/2028 |
| 89386M-AA-6 | TRANSOCEAN TITAN FINANCING LTD | | C | 1,2 | 4.B FE | 1,623,475 | 103.4850 | 1,655,760 | 1,600,000 | 1,621,248 | | (2,227) | | | 8.375 | 7.986 | FA | 55,833 | 49,645 | 10/04/2023 | 02/01/2028 |
| 896288-AC-1 | TRINET GROUP INC | | | 1,2 | 3.B FE | 1,000,000 | 103.1060 | 1,031,060 | 1,000,000 | 1,000,000 | | | | | 7.125 | 7.125 | FA | 26,719 | | 08/02/2023 | 08/15/2031 |
| 89686Q-AA-4 | TRIVIUM PACKAGING FINANCE BV | | C | 1,2 | 4.B FE | 1,252,500 | 98.3970 | 1,180,764 | 1,200,000 | 1,208,609 | | (13,749) | | | 5.500 | 4.317 | JD | 24,933 | 66,000 | 07/06/2021 | 08/15/2026 |
| 897051-AC-2 | TRONOX INC | | | 1,2 | 4.A FE | 810,000 | 88.5290 | 885,290 | 1,000,000 | 836,266 | | 24,172 | | | 4.625 | 8.595 | MS | 13,618 | 46,250 | 11/29/2022 | 03/15/2029 |
| 89788J-AA-7 | TRUIST BANK | | | 2 | 1.F FE | 1,995,880 | 95.5320 | 1,910,640 | 2,000,000 | 1,998,992 | | 832 | | | 1.500 | 1.543 | MS | 9,250 | 30,000 | 03/04/2020 | 03/10/2025 |
| 89788M-AE-2 | TRUIST FINANCIAL CORP | | | 2,5 | 1.G FE | 5,000,000 | 86.4190 | 4,320,950 | 5,000,000 | 5,000,000 | | | | | 1.887 | 1.887 | JD | 6,290 | 94,350 | 06/02/2021 | 06/07/2029 |
| 89788M-AL-6 | TRUIST FINANCIAL CORP | | | 1,2,5 | 1.G FE | 10,000,000 | 98.7280 | 9,872,800 | 10,000,000 | 10,000,000 | | | | | 4.873 | 4.872 | JJ | 209,810 | 243,650 | 01/23/2023 | 01/26/2029 |
| 899042-AB-1 | TUFTS MEDICAL CENTER INC | | | 1 | 2.C FE | 11,869,000 | 101.7100 | 12,071,960 | 11,869,000 | 11,869,000 | | | | | 6.323 | 6.323 | JJ | 430,818 | 750,477 | 08/07/2013 | 01/01/2028 |
| 902104-AC-2 | COHERENT CORP | | | 1,2 | 4.A FE | 862,780 | 95.0310 | 892,341 | 939,000 | 871,903 | | 8,809 | | | 5.000 | 6.448 | JD | 2,087 | 46,950 | 12/19/2022 | 12/15/2029 |
| 902133-AR-8 | TYCO ELECTRONICS GROUP SA | | C | 1,2 | 1.G FE | 3,984,560 | 98.6560 | 3,946,240 | 4,000,000 | 3,998,953 | | 1,745 | | | 3.450 | 3.496 | FA | 57,500 | 138,000 | 07/28/2014 | 08/01/2024 |
| 902133-AY-3 | TYCO ELECTRONICS GROUP SA | | C | 1,2 | 1.G FE | 5,900,978 | 86.6880 | 5,214,283 | 6,015,000 | 5,920,506 | | 10,333 | | | 2.500 | 2.718 | FA | 61,403 | 150,375 | 02/02/2022 | 02/04/2032 |
| 902613-AE-8 | UBS GROUP AG | | C | 2 | 1.G FE | 2,632,482 | 79.7040 | 2,187,875 | 2,745,000 | 2,657,217 | | 9,634 | | | 2.095 | 2.533 | FA | 22,364 | 57,508 | 05/18/2021 | 02/11/2032 |
| 902613-AH-1 | UBS GROUP AG | | C | 2 | 1.G FE | 14,378,550 | 90.3720 | 13,555,800 | 15,000,000 | 14,544,982 | | 114,444 | | | 1.494 | 2.352 | FA | 87,773 | 224,100 | 07/11/2022 | 08/10/2027 |
| 902613-AK-4 | UBS GROUP AG | | C | 2 | 1.G FE | 5,000,000 | 81.8810 | 4,094,050 | 5,000,000 | 5,000,000 | | | | | 2.746 | 2.746 | FA | 53,394 | 137,300 | 01/04/2022 | 02/11/2033 |
| 902613-AP-3 | UBS GROUP AG | | C | 2 | 1.G FE | 8,000,000 | 98.3950 | 7,871,600 | 8,000,000 | 8,000,000 | | | | | 4.751 | 4.749 | MN | 51,733 | 380,080 | 05/03/2022 | 05/12/2028 |
| 902613-AS-7 | UBS GROUP AG | | C | 2 | 1.G FE | 6,951,249 | 98.4840 | 7,156,832 | 7,267,000 | 6,986,442 | | 35,193 | | | 4.703 | 5.909 | FA | 138,606 | 170,884 | 06/28/2023 | 08/05/2027 |
| 902613-AT-5 | UBS GROUP AG | | C | 2,5 | 1.G FE | 5,500,000 | 96.3960 | 5,301,780 | 5,500,000 | 5,500,000 | | | | | 4.988 | 4.987 | FA | 111,260 | 274,340 | 08/01/2022 | 08/05/2033 |
| 90290M-AE-1 | US FOODS INC | | | 1,2 | 4.B FE | 500,000 | 93.2030 | 466,015 | 500,000 | 500,000 | | | | | 4.625 | 4.625 | JD | 1,927 | 23,125 | 11/16/2021 | 06/01/2030 |
| 90290M-AG-6 | US FOODS INC | | | 1,2 | 4.B FE | 1,000,000 | 103.1390 | 1,031,390 | 1,000,000 | 1,000,000 | | | | | 6.875 | 6.876 | MS | 18,333 | | 09/11/2023 | 09/15/2028 |
| 90290M-AH-4 | US FOODS INC | | | 1,2 | 4.B FE | 1,000,000 | 104.4710 | 1,044,710 | 1,000,000 | 1,000,000 | | | | | 7.250 | 7.252 | JJ | 19,333 | | 09/11/2023 | 01/15/2032 |
| 90351D-AB-3 | UBS GROUP AG | | C | | 1.G FE | 6,067,550 | 97.7830 | 5,167,832 | 5,285,000 | 5,552,867 | | (152,403) | | | 4.125 | 1.155 | MS | 58,741 | 218,006 | 07/29/2020 | 09/24/2025 |
| 90352J-AC-7 | UBS GROUP AG | | C | 2 | 1.G FE | 20,880,464 | 96.5010 | 18,502,137 | 19,173,000 | 19,959,601 | | (265,634) | | | 4.253 | 2.745 | MS | 221,978 | 815,428 | 12/12/2022 | 03/23/2028 |
| 90363@-AA-8 | USTA NATIONAL TENNIS CENTER INC. | | | | 1.G FE | 868,839 | 99.1103 | 861,109 | 868,839 | 868,839 | | | | | 3.110 | 3.089 | JJ | 12,985 | 27,021 | 06/11/2014 | 09/08/2024 |
| 90383*-AA-6 | US RE Company, LLC | | | 1 | 1.G PL | 11,000,000 | 102.5469 | 11,280,161 | 11,000,000 | 11,000,000 | | | | | 5.970 | 5.968 | MS | 193,362 | 658,524 | 09/15/2022 | 09/15/2029 |
| 904764-AS-6 | UNILEVER CAPITAL CORP | | | 1 | 1.E FE | 9,810,078 | 98.1850 | 9,470,925 | 9,646,000 | 9,682,803 | | (22,481) | | | 3.100 | 2.851 | JJ | 125,425 | 299,026 | 11/28/2017 | 07/30/2025 |
| 904764-AU-1 | UNILEVER CAPITAL CORP | | | 1 | 1.E FE | 7,267,154 | 94.2180 | 7,395,171 | 7,849,000 | 7,663,181 | | 68,511 | | | 2.000 | 2.962 | JJ | 66,717 | 156,980 | 10/05/2017 | 07/28/2026 |
| 904764-AX-5 | UNILEVER CAPITAL CORP | | | 1,2 | 1.E FE | 44,515,897 | 98.9700 | 44,487,015 | 44,950,000 | 44,926,993 | | 66,603 | | | 2.600 | 2.748 | MN | 181,798 | 1,168,700 | 05/30/2017 | 05/05/2024 |
| 904764-BB-2 | UNILEVER CAPITAL CORP | | | 1,2 | 1.E FE | 20,833,338 | 98.3320 | 20,628,087 | 20,978,000 | 20,950,148 | | 21,903 | | | 3.375 | 3.487 | MS | 194,702 | 708,008 | 04/03/2018 | 03/22/2025 |
| 904764-BC-0 | UNILEVER CAPITAL CORP | | | 1,2 | 1.E FE | 1,967,649 | 96.9950 | 1,935,050 | 1,995,000 | 1,981,691 | | 2,860 | | | 3.500 | 3.672 | MS | 19,202 | 69,825 | 09/14/2018 | 03/22/2028 |
| 907818-DZ-8 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 2,953,273 | 84.4930 | 2,407,206 | 2,849,000 | 2,938,406 | | (2,790) | | | 4.150 | 3.926 | JJ | 54,519 | 118,234 | 02/15/2018 | 01/15/2045 |
| 907818-EB-0 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 4,964,750 | 88.2900 | 4,414,500 | 5,000,000 | 4,977,610 | | 1,636 | | | 3.375 | 3.424 | FA | 70,313 | 168,750 | 04/01/2015 | 02/01/2035 |
| 907818-ED-6 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 5,071,700 | 97.7890 | 4,889,450 | 5,000,000 | 5,017,750 | | (12,388) | | | 3.250 | 2.986 | FA | 61,389 | 162,500 | 05/22/2019 | 08/15/2025 |
| 907818-EH-7 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 2,129,894 | 96.3550 | 2,157,388 | 2,239,000 | 2,206,670 | | 14,126 | | | 2.750 | 3.448 | MS | 20,524 | 61,573 | 02/16/2018 | 03/01/2026 |
| 907818-EJ-3 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 9,051,887 | 85.6050 | 6,895,483 | 8,055,000 | 8,972,818 | | (28,551) | | | 4.050 | 3.309 | MS | 108,743 | 326,228 | 02/24/2021 | 03/01/2046 |
| 907818-EK-0 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 12,605,033 | 74.9440 | 8,730,227 | 11,649,000 | 12,524,297 | | (27,934) | | | 3.350 | 2.888 | FA | 147,425 | 390,242 | 01/06/2021 | 08/15/2046 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 907818-EN-4 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 11,599,855 | 84.6340 | 9,951,266 | 11,758,000 | 11,621,499 | | 3,458 | | | 4.000 | 4.078 | AO | 99,290 | 470,320 | 03/29/2017 | 04/15/2047 |
| 907818-EY-0 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 5,260,650 | 99.3370 | 4,966,850 | 5,000,000 | 5,136,888 | | (28,115) | | | 3.950 | 3.283 | MS | 60,896 | 197,500 | 04/30/2019 | 09/10/2028 |
| 907818-FJ-2 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 7,145,658 | 93.4650 | 6,586,479 | 7,047,000 | 7,091,392 | | (14,572) | | | 2.150 | 1.928 | FA | 61,446 | 151,511 | 02/27/2020 | 02/05/2027 |
| 907818-FL-7 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 4,997,750 | 77.8300 | 3,891,500 | 5,000,000 | 4,997,338 | | 21 | | | 3.750 | 3.752 | FA | 76,042 | 187,500 | 01/28/2020 | 02/05/2070 |
| 907818-FN-3 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 12,075,382 | 67.4460 | 8,225,714 | 12,196,000 | 12,080,677 | | 1,554 | | | 2.973 | 3.015 | MS | 105,755 | 362,587 | 09/16/2020 | 09/16/2062 |
| 907818-FX-1 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 19,898,681 | 88.7580 | 17,733,848 | 19,980,000 | 19,912,615 | | 7,405 | | | 2.800 | 2.847 | FA | 212,898 | 559,440 | 02/09/2022 | 02/14/2032 |
| 90932L-AG-2 | UNITED AIRLINES INC | | | 1,2 | 3.B FE | 1,470,000 | 97.5320 | 1,521,499 | 1,560,000 | 1,489,919 | | 14,887 | | | 4.375 | 6.521 | AO | 14,408 | 46,375 | 08/31/2023 | 04/15/2026 |
| 90932L-AH-0 | UNITED AIRLINES INC | | | 1,2 | 3.B FE | 70,000 | 93.1910 | 65,234 | 70,000 | 70,000 | | | | | 4.625 | 4.624 | AO | 683 | 3,238 | 04/14/2021 | 04/15/2029 |
| 911312-BL-9 | UNITED PARCEL SERVICE INC | | | 1,2 | 1.F FE | 26,831,387 | 97.9340 | 26,529,341 | 27,089,000 | 27,050,596 | | 42,776 | | | 2.800 | 2.966 | MN | 96,918 | 758,492 | 08/29/2018 | 11/15/2024 |
| 911312-BN-5 | UNITED PARCEL SERVICE INC | | | 1,2 | 1.F FE | 2,180,190 | 84.7100 | 1,944,942 | 2,296,000 | 2,193,604 | | 2,510 | | | 3.750 | 4.043 | MN | 11,002 | 86,100 | 03/05/2018 | 11/15/2047 |
| 911363-AM-1 | UNITED RENTALS (NORTH AMERICA) INC | | | 1,2 | 3.B FE | 347,775 | 90.8850 | 313,553 | 345,000 | 346,911 | | (270) | | | 3.875 | 3.774 | FA | 5,050 | 13,369 | 08/25/2020 | 02/15/2031 |
| 911365-BF-0 | UNITED RENTALS (NORTH AMERICA) INC | | | 1,2 | 3.A FE | 319,975 | 100.3230 | 322,037 | 321,000 | 320,622 | | 104 | | | 5.500 | 5.540 | FA | 6,670 | 17,655 | 11/10/2016 | 05/15/2027 |
| 911365-BG-8 | UNITED RENTALS (NORTH AMERICA) INC | | | 1,2 | 3.A FE | 1,242,419 | 97.6720 | 1,250,202 | 1,280,000 | 1,261,753 | | 3,930 | | | 4.875 | 5.270 | JJ | 28,773 | 62,400 | 06/14/2018 | 01/15/2028 |
| 911365-BL-7 | UNITED RENTALS (NORTH AMERICA) INC | | | 1,2 | 3.B FE | 600,000 | 98.6810 | 592,086 | 600,000 | 600,000 | | | | | 5.250 | 5.250 | JJ | 14,525 | 31,500 | 04/26/2019 | 01/15/2030 |
| 911365-BP-8 | UNITED RENTALS (NORTH AMERICA) INC | | | 1,2 | 3.B FE | 500,000 | 88.8160 | 444,080 | 500,000 | 500,000 | | | | | 3.750 | 3.750 | JJ | 8,646 | 18,750 | 07/30/2021 | 01/15/2032 |
| 911365-BQ-6 | UNITED RENTALS (NORTH AMERICA) INC | | | 1,2 | 2.C FE | 1,000,000 | 101.4830 | 1,014,830 | 1,000,000 | 1,000,000 | | | | | 6.000 | 5.999 | JD | 2,667 | 62,500 | 11/15/2022 | 12/15/2029 |
| 91159H-HG-8 | US BANCORP | | | 2 | 1.G FE | 15,108,600 | 99.8290 | 14,974,350 | 15,000,000 | 15,000,000 | | (22,346) | | | 3.700 | 3.548 | JJ | 232,792 | 555,000 | 09/14/2018 | 01/30/2024 |
| 91159H-HR-4 | US BANCORP | | | 2 | 1.G FE | 21,292,503 | 95.1310 | 20,886,011 | 21,955,000 | 21,689,168 | | 74,108 | | | 3.150 | 3.540 | AO | 122,948 | 691,583 | 04/10/2018 | 04/27/2027 |
| 91159H-HX-1 | US BANCORP | | | 2 | 1.G FE | 1,898,138 | 98.2090 | 1,865,971 | 1,900,000 | 1,899,773 | | 364 | | | 2.400 | 2.421 | JJ | 19,127 | 45,600 | 07/24/2019 | 07/30/2024 |
| 91159H-JG-6 | US BANCORP | | | 1,2,5 | 1.G FE | 5,000,000 | 94.9040 | 4,745,200 | 5,000,000 | 5,000,000 | | | | | 4.967 | 4.967 | JJ | 109,688 | 248,350 | 07/19/2022 | 07/22/2033 |
| 91159H-JH-4 | US BANCORP | | | 1,2,5 | 1.G FE | 3,000,000 | 100.6530 | 3,019,590 | 3,000,000 | 3,000,000 | | | | | 5.727 | 5.721 | AO | 33,408 | 171,810 | 10/18/2022 | 10/21/2026 |
| 91159H-JK-7 | US BANCORP | | | 1,2,5 | 1.F FE | 10,000,000 | 98.3880 | 9,838,800 | 10,000,000 | 10,000,000 | | | | | 4.653 | 4.652 | FA | 193,875 | 232,650 | 01/26/2023 | 02/01/2029 |
| 913017-BT-5 | RTX CORP | | | 1 | 2.A FE | 20,424,413 | 91.1220 | 17,292,222 | 18,977,000 | 20,234,705 | | (50,921) | | | 4.500 | 3.963 | JD | 71,164 | 853,965 | 12/04/2020 | 06/01/2042 |
| 913017-CA-5 | RTX CORP | | | 1,2 | 2.A FE | 4,971,582 | 85.3330 | 4,351,983 | 5,100,000 | 4,993,964 | | 2,978 | | | 4.150 | 4.300 | MN | 27,044 | 211,650 | 05/13/2015 | 05/15/2045 |
| 913017-CP-2 | RTX CORP | | | 1,2 | 2.A FE | 1,599,773 | 83.4110 | 1,213,630 | 1,455,000 | 1,592,422 | | (3,899) | | | 4.050 | 3.449 | MN | 9,330 | 58,928 | 01/25/2022 | 05/04/2047 |
| 913017-CR-8 | RTX CORP | | | 1,2 | 2.A FE | 10,563,692 | 95.1350 | 10,981,433 | 11,543,000 | 10,623,305 | | 59,613 | | | 3.125 | 5.783 | MN | 57,114 | 180,359 | 10/04/2023 | 05/04/2027 |
| 91324P-CP-5 | UNITEDHEALTH GROUP INC | | | 1 | 1.F FE | 8,462,980 | 98.5870 | 7,937,239 | 8,051,000 | 8,142,678 | | (57,414) | | | 3.750 | 2.987 | JJ | 139,215 | 301,913 | 01/05/2018 | 07/15/2025 |
| 91324P-CV-2 | UNITEDHEALTH GROUP INC | | | 1 | 1.F FE | 6,932,733 | 97.1370 | 6,721,880 | 6,920,000 | 6,923,871 | | (1,671) | | | 3.100 | 3.074 | MS | 63,164 | 214,520 | 01/19/2018 | 03/15/2026 |
| 91324P-DP-4 | UNITEDHEALTH GROUP INC | | | 1 | 1.F FE | 5,084,200 | 97.9780 | 4,898,900 | 5,000,000 | 5,045,844 | | (8,293) | | | 3.875 | 3.671 | JD | 8,611 | 193,750 | 01/04/2019 | 12/15/2028 |
| 91324P-DS-8 | UNITEDHEALTH GROUP INC | | | 1 | 1.F FE | 3,998,920 | 92.8900 | 3,715,600 | 4,000,000 | 3,999,388 | | 99 | | | 2.875 | 2.878 | FA | 43,444 | 115,000 | 07/23/2019 | 08/15/2029 |
| 91324P-EH-1 | UNITEDHEALTH GROUP INC | | | 1,2 | 1.F FE | 5,522,888 | 98.5140 | 5,842,865 | 5,931,000 | 5,536,053 | | 13,166 | | | 4.000 | 5.447 | MN | 30,314 | 118,620 | 10/16/2023 | 05/15/2029 |
| 913260-C*-4 | Unitil Energy Systems | | | 1 | 1.F | 2,400,000 | 79.3394 | 1,904,146 | 2,400,000 | 2,400,000 | | | | | 3.580 | 3.580 | MS | 25,299 | 85,920 | 06/16/2020 | 09/15/2040 |
| 91327T-AA-9 | UNITI GROUP LP | | | 1,2 | 4.B FE | 1,234,370 | 101.4350 | 1,267,938 | 1,250,000 | 1,235,611 | | 1,241 | | | 10.500 | 10.856 | MS | 38,646 | 76,927 | 08/17/2023 | 02/15/2028 |
| 914906-AV-4 | UNIVISION COMMUNICATIONS INC | | | 1,2 | 4.A FE | 1,000,000 | 89.1740 | 891,740 | 1,000,000 | 1,000,000 | | | | | 4.500 | 4.500 | MN | 7,500 | 45,000 | 05/07/2021 | 05/01/2029 |
| 91740P-AC-2 | USA COMPRESSION PARTNERS LP | | | 1,2 | 4.C FE | 1,910,741 | 99.7780 | 1,980,593 | 1,985,000 | 1,922,089 | | 11,348 | | | 6.875 | 8.452 | AO | 34,117 | 67,719 | 10/20/2023 | 04/01/2026 |
| 91740P-AF-5 | USA COMPRESSION PARTNERS LP | | | 1,2 | 4.C FE | 423,518 | 99.1090 | 445,991 | 450,000 | 424,679 | | 1,161 | | | 6.875 | 8.700 | MS | 10,313 | | 10/19/2023 | 09/01/2027 |
| 91752*-AA-7 | UTAH SOLAR HOLDINGS LLC | | | 1 | 2.C PL | 6,555,105 | 83.3678 | 5,464,848 | 6,555,105 | 6,555,105 | | | | | 3.590 | 3.591 | JD | 654 | 352,992 | 08/21/2020 | 12/31/2036 |
| 91832V-AA-2 | VOC ESCROW LTD | | | 1,2 | 4.A FE | 500,000 | 95.9750 | 479,875 | 500,000 | 500,000 | | | | | 5.000 | 4.999 | FA | 9,444 | 25,000 | 02/05/2018 | 02/15/2028 |
| 91845A-AA-3 | VZ SECURED FINANCING BV | | C | 1,2 | 4.A FE | 990,300 | 85.6950 | 856,950 | 1,000,000 | 991,857 | | 806 | | | 5.000 | 5.125 | JJ | 23,056 | 50,000 | 01/06/2022 | 01/15/2032 |
| 91911K-AN-2 | BAUSCH HEALTH COMPANIES INC | | | 1,2 | 5.A FE | 1,000,000 | 92.0180 | 920,180 | 1,000,000 | 1,000,000 | | | | | 5.500 | 5.498 | MN | 9,167 | 55,000 | 11/14/2017 | 11/01/2025 |
| 92047W-AD-3 | VALVOLINE INC | | | 1,2 | 4.A FE | 2,433,058 | 99.4530 | 2,506,216 | 2,520,000 | 2,445,836 | | 10,191 | | | 4.250 | 4.811 | AO | 22,610 | 107,100 | 10/12/2022 | 02/15/2030 |
| 92203#-AW-8 | The Vanguard Group, Inc. | | | 1 | 1.G | 9,800,000 | 70.9866 | 6,956,685 | 9,800,000 | 9,800,000 | | | | | 2.670 | 2.670 | FA | 93,762 | 261,660 | 07/30/2020 | 08/22/2040 |
| 92203#-AX-6 | The Vanguard Group, Inc. | | | 1 | 1.G | 10,000,000 | 68.7598 | 6,875,985 | 10,000,000 | 10,000,000 | | | | | 3.050 | 3.050 | FA | 109,292 | 305,000 | 07/30/2020 | 08/22/2050 |
| 92203#-AZ-1 | The Vanguard Group, Inc. | | | 1 | 1.G | 10,000,000 | 72.6726 | 7,267,258 | 10,000,000 | 10,000,000 | | | | | 3.250 | 3.250 | FA | 116,458 | 325,000 | 07/30/2020 | 08/22/2060 |
| 92277G-AQ-0 | VENTAS REALTY LP | | | 1,2 | 2.A FE | 4,988,500 | 87.3830 | 4,369,150 | 5,000,000 | 4,989,881 | | 199 | | | 4.875 | 4.889 | AO | 51,458 | 243,750 | 02/19/2019 | 04/15/2049 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 92328M-AA-1 | VENTURE GLOBAL CALCASIEU PASS LLC | | | 1,2 | 3.B FE | 1,507,285 | 90.0550 | 1,524,631 | 1,693,000 | 1,535,278 | | 22,441 | | | 3.875 | 5.807 | FA | 24,784 | 65,604 | 09/28/2022 | 08/15/2029 |
| 92328M-AB-9 | VENTURE GLOBAL CALCASIEU PASS LLC | | | 1,2 | 3.B FE | 500,000 | 88.3550 | 441,775 | 500,000 | 500,000 | | | | | 4.125 | 4.125 | FA | 7,792 | 20,625 | 07/29/2021 | 08/15/2031 |
| 92328M-AC-7 | VENTURE GLOBAL CALCASIEU PASS LLC | | | 1,2 | 3.B FE | 500,000 | 84.8480 | 424,240 | 500,000 | 500,000 | | | | | 3.875 | 3.875 | MN | 3,229 | 19,375 | 11/17/2021 | 11/01/2033 |
| 92328M-AE-3 | VENTURE GLOBAL CALCASIEU PASS LLC | | | 1,2 | 3.B FE | 250,000 | 99.6490 | 249,123 | 250,000 | 250,000 | | | | | 6.250 | 6.250 | JJ | 7,205 | 7,899 | 01/10/2023 | 01/15/2030 |
| 92332Y-AA-9 | VENTURE GLOBAL LNG INC | | | 1,2 | 3.B FE | 1,000,000 | 100.9940 | 1,009,940 | 1,000,000 | 1,000,000 | | | | | 8.125 | 8.124 | JD | 6,771 | 41,753 | 05/19/2023 | 06/01/2028 |
| 92332Y-AB-7 | VENTURE GLOBAL LNG INC | | | 1,2 | 3.B FE | 1,000,000 | 100.0220 | 1,000,220 | 1,000,000 | 1,000,000 | | | | | 8.375 | 8.375 | JD | 6,979 | 43,038 | 05/19/2023 | 06/01/2031 |
| 92332Y-AC-5 | VENTURE GLOBAL LNG INC | | | 1,2 | 3.B FE | 1,497,500 | 105.7250 | 1,585,875 | 1,500,000 | 1,497,759 | | 259 | | | 9.500 | 9.520 | FA | 26,521 | | 10/19/2023 | 02/01/2029 |
| 92332Y-AD-3 | VENTURE GLOBAL LNG INC | | | 1,2 | 3.B FE | 496,070 | 104.1370 | 520,685 | 500,000 | 496,238 | | 168 | | | 9.875 | 10.000 | FA | 9,189 | | 10/19/2023 | 02/01/2032 |
| 92343V-CK-8 | VERIZON COMMUNICATIONS INC | | | 1 | 2.A FE | 22,484,047 | 95.5350 | 16,582,010 | 17,357,000 | 22,143,460 | | (143,360) | | | 4.862 | 3.148 | FA | 304,741 | 843,897 | 10/08/2021 | 08/21/2046 |
| 92343V-CR-3 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 5,159,450 | 98.3390 | 4,916,950 | 5,000,000 | 5,011,507 | | (19,144) | | | 3.500 | 3.102 | MN | 29,167 | 175,000 | 04/16/2015 | 11/01/2024 |
| 92343V-CX-0 | VERIZON COMMUNICATIONS INC | | | 1 | 2.A FE | 9,981,120 | 91.2200 | 7,297,600 | 8,000,000 | 9,843,115 | | (48,498) | | | 4.522 | 3.170 | MS | 106,518 | 361,760 | 01/22/2021 | 09/15/2048 |
| 92343V-EN-0 | VERIZON COMMUNICATIONS INC | | | 1 | 2.A FE | 2,531,125 | 98.1590 | 2,453,975 | 2,500,000 | 2,506,453 | | (5,566) | | | 3.376 | 3.140 | FA | 31,884 | 84,400 | 04/15/2019 | 02/15/2025 |
| 92343V-ER-1 | VERIZON COMMUNICATIONS INC | | | 1 | 2.A FE | 23,391,000 | 98.9740 | 24,743,500 | 25,000,000 | 23,457,601 | | 66,601 | | | 4.329 | 5.844 | MS | 300,625 | | 10/17/2023 | 09/21/2028 |
| 92343V-FT-6 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 4,908,000 | 72.1160 | 3,605,800 | 5,000,000 | 4,918,873 | | 3,721 | | | 2.650 | 2.771 | MN | 15,090 | 132,500 | 01/07/2021 | 11/20/2040 |
| 92343V-GH-1 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 6,996,850 | 90.4040 | 6,328,280 | 7,000,000 | 6,998,045 | | 438 | | | 2.100 | 2.107 | MS | 40,425 | 147,000 | 03/11/2021 | 03/22/2028 |
| 92343V-GK-4 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 7,624,650 | 79.8300 | 5,987,250 | 7,500,000 | 7,615,073 | | (5,088) | | | 3.400 | 3.280 | MS | 70,125 | 255,000 | 01/13/2022 | 03/22/2041 |
| 923725-AD-7 | VERMILION ENERGY INC | | | 1,2 | 3.C FE | 496,205 | 96.2300 | 481,150 | 500,000 | 496,882 | | 379 | | | 6.875 | 6.999 | MN | 5,729 | 34,375 | 04/19/2022 | 05/01/2030 |
| 92552V-AL-4 | VIASAT INC | | | 1,2 | 3.C FE | 750,000 | 96.7420 | 725,565 | 750,000 | 750,000 | | | | | 5.625 | 5.623 | AO | 8,906 | 42,188 | 03/20/2019 | 04/15/2027 |
| 925550-AF-2 | VIAVI SOLUTIONS INC | | | 1,2 | 3.B FE | 2,640,938 | 87.6160 | 2,409,440 | 2,750,000 | 2,647,633 | | 7,561 | | | 3.750 | 4.454 | AO | 25,781 | 89,063 | 06/13/2023 | 10/01/2029 |
| 92556H-AD-9 | PARAMOUNT GLOBAL | | | 1,2 | 2.C FE | 7,538,424 | 89.4130 | 6,328,652 | 7,078,000 | 7,463,249 | | (40,384) | | | 4.200 | 3.428 | MN | 34,682 | 297,276 | 02/04/2022 | 05/19/2032 |
| 92660F-AK-0 | VIDEOTRON LTD | | | 1,2 | 3.B FE | 1,000,000 | 98.6900 | 986,900 | 1,000,000 | 1,000,000 | | | | | 5.125 | 5.124 | AO | 10,819 | 51,250 | 03/31/2017 | 04/15/2027 |
| 92660F-AN-4 | VIDEOTRON LTD | | | 2 | 3.B FE | 1,368,750 | 91.3920 | 1,233,792 | 1,350,000 | 1,353,031 | | (6,554) | | | 3.625 | 3.122 | JD | 2,175 | 48,938 | 07/19/2021 | 06/15/2029 |
| 92676X-AC-1 | VIKING CRUISES LTD | | | 1,2 | 5.A FE | 417,000 | 99.7930 | 416,137 | 417,000 | 417,000 | | | | | 6.250 | 6.247 | MN | 3,330 | 26,063 | 05/05/2015 | 05/15/2025 |
| 92676X-AD-9 | VIKING CRUISES LTD | | | 1,2 | 5.A FE | 875,000 | 97.4540 | 974,540 | 1,000,000 | 889,848 | | 14,848 | | | 5.875 | 9.473 | MS | 17,299 | 29,375 | 05/23/2023 | 09/15/2027 |
| 92763M-AA-3 | VIPER ENERGY INC | | | 1,2 | 3.C FE | 750,000 | 98.5780 | 739,335 | 750,000 | 750,000 | | | | | 5.375 | 5.373 | MN | 6,719 | 40,313 | 10/10/2019 | 11/01/2027 |
| 92763M-AB-1 | VIPER ENERGY INC | | | 1,2 | 3.C FE | 1,000,000 | 104.0730 | 1,040,730 | 1,000,000 | 1,000,000 | | | | | 7.375 | 7.374 | MN | 14,750 | | 10/12/2023 | 11/01/2031 |
| 92770Q-AA-5 | VIRGIN MEDIA VENDOR FINANCING NOTES IV D | | C | 1,2 | 4.B FE | 1,568,750 | 94.0950 | 1,646,663 | 1,750,000 | 1,606,615 | | 25,911 | | | 5.000 | 7.146 | JJ | 40,347 | 87,500 | 08/18/2022 | 07/15/2028 |
| 927804-FB-5 | VIRGINIA ELECTRIC AND POWER CO | | | 1 | 2.A FE | 9,715,112 | 107.6720 | 10,489,406 | 9,742,000 | 9,726,107 | | 756 | | | 6.000 | 6.018 | MN | 74,689 | 584,520 | 05/14/2007 | 05/15/2037 |
| 927804-FP-4 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 2.A FE | 10,441,245 | 91.7460 | 8,374,575 | 9,128,000 | 10,221,362 | | (38,468) | | | 4.650 | 3.766 | FA | 160,349 | 424,452 | 08/30/2017 | 08/15/2043 |
| 927804-FT-6 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 2.A FE | 10,736,681 | 85.6470 | 8,111,627 | 9,471,000 | 10,631,483 | | (39,084) | | | 4.200 | 3.365 | MN | 50,828 | 397,782 | 06/30/2021 | 05/15/2045 |
| 927804-FX-7 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 2.A FE | 5,188,900 | 96.6440 | 4,832,200 | 5,000,000 | 5,064,833 | | (20,597) | | | 3.500 | 3.039 | MS | 51,528 | 175,000 | 06/12/2017 | 03/15/2027 |
| 927804-FZ-2 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 2.A FE | 7,681,825 | 96.9920 | 7,715,714 | 7,955,000 | 7,726,897 | | 45,072 | | | 3.800 | 4.550 | AO | 75,573 | 302,290 | 01/23/2023 | 04/01/2028 |
| 927804-GA-6 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 1.F FE | 4,961,807 | 90.5600 | 4,518,944 | 4,990,000 | 4,964,335 | | 539 | | | 4.600 | 4.635 | JD | 19,128 | 229,540 | 11/26/2018 | 12/01/2048 |
| 927804-GD-0 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 1.F FE | 3,220,894 | 61.6470 | 2,017,706 | 3,273,000 | 3,224,580 | | 1,241 | | | 2.450 | 2.526 | JD | 3,564 | 80,189 | 12/01/2020 | 12/15/2050 |
| 927804-GF-5 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 1.F FE | 4,868,850 | 68.2850 | 3,414,250 | 5,000,000 | 4,874,397 | | 2,809 | | | 2.950 | 3.085 | MN | 18,847 | 147,500 | 01/05/2022 | 11/15/2051 |
| 927804-GH-1 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 1.F FE | 13,679,136 | 97.6860 | 13,815,731 | 14,143,000 | 13,764,084 | | 83,266 | | | 3.750 | 4.612 | MN | 67,769 | 530,363 | 03/07/2023 | 05/15/2027 |
| 927804-GN-8 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 1.F FE | 9,964,200 | 106.2030 | 10,620,300 | 10,000,000 | 9,964,466 | | 266 | | | 5.700 | 5.725 | FA | 223,250 | | 08/08/2023 | 08/15/2053 |
| 92826C-AD-4 | VISA INC | | | 1,2 | 1.D FE | 39,957,494 | 97.5720 | 39,439,578 | 40,421,000 | 40,280,319 | | 65,406 | | | 3.150 | 3.328 | JD | 60,126 | 1,273,262 | 10/10/2018 | 12/14/2025 |
| 92826C-AF-9 | VISA INC | | | 1,2 | 1.D FE | 13,699,368 | 93.2780 | 12,209,157 | 13,089,000 | 13,623,932 | | (15,502) | | | 4.300 | 4.014 | JD | 26,578 | 562,827 | 12/17/2018 | 12/14/2045 |
| 92837T-AA-0 | VIRTUSA CORP | | | 1,2 | 5.A FE | 810,000 | 85.9500 | 859,500 | 1,000,000 | 818,247 | | 8,247 | | | 7.125 | 12.112 | JD | 3,167 | 35,625 | 09/12/2023 | 12/15/2028 |
| 92838*-AA-3 | VistaJet 2022-1 EETC Class A | | C | 1 | 2.A PL | 6,974,923 | 99.7371 | 6,956,583 | 6,974,923 | 6,974,923 | | | | | 6.850 | 6.845 | AO | 114,137 | 540,159 | 08/18/2022 | 10/05/2030 |
| 92840J-AB-5 | VISTAJET MALTA FINANCE PLC | | C | 1,2 | 4.C FE | 100,000 | 69.8740 | 69,874 | 100,000 | 100,000 | | | | | 6.375 | 6.375 | FA | 2,656 | 6,375 | 01/20/2022 | 02/01/2030 |
| 92840J-AD-1 | VISTAJET MALTA FINANCE PLC | | C | 1,2 | 4.C FE | 1,187,743 | 86.5740 | 1,082,175 | 1,250,000 | 1,201,028 | | 11,981 | | | 7.875 | 9.259 | MN | 16,406 | 98,438 | 12/06/2022 | 05/01/2027 |
| 92840V-AA-0 | VISTRA OPERATIONS COMPANY LLC | | | 1,2 | 3.B FE | 380,000 | 99.3480 | 377,522 | 380,000 | 380,000 | | | | | 5.500 | 5.498 | MS | 6,967 | 20,900 | 08/07/2018 | 09/01/2026 |
| 92840V-AF-9 | VISTRA OPERATIONS COMPANY LLC | | | 1,2 | 3.B FE | 2,011,325 | 97.3730 | 1,937,723 | 1,990,000 | 1,982,215 | | (12,365) | | | 5.000 | 4.304 | JJ | 41,735 | 99,500 | 06/14/2022 | 07/31/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 92840V-AH-5 | VISTRA OPERATIONS COMPANY LLC | | | 1,2 | 3.B FE | 200,000 | 92.7410 | 185,482 | 200,000 | 200,000 | | | | | 4.375 | 4.374 | MN | 1,458 | 8,750 | 05/05/2021 | 05/01/2029 |
| 92841H-AA-0 | VISTAJET MALTA FINANCE PLC | | C | 1,2 | 4.C FE | 1,979,960 | 84.6020 | 1,692,040 | 2,000,000 | 1,982,412 | | 2,452 | | | 9.500 | 9.750 | JD | 15,833 | 109,778 | 05/01/2023 | 06/01/2028 |
| 92852L-AD-1 | VITERRA FINANCE BV | | C | 1,2 | 2.C FE | 9,937,100 | 97.5030 | 9,750,300 | 10,000,000 | 9,945,591 | | 5,086 | | | 5.250 | 5.332 | AO | 102,083 | 525,000 | 04/13/2022 | 04/21/2032 |
| 928563-AK-1 | VMWARE LLC | | | 1,2 | 2.C FE | 4,921,241 | 87.7620 | 4,344,219 | 4,950,000 | 4,930,597 | | 3,981 | | | 1.800 | 1.889 | FA | 33,660 | 89,100 | 08/13/2021 | 08/15/2028 |
| 928563-AL-9 | VMWARE LLC | | | 1,2 | 2.C FE | 4,769,728 | 82.7610 | 3,965,080 | 4,791,000 | 4,774,296 | | 1,988 | | | 2.200 | 2.250 | FA | 39,819 | 105,402 | 09/14/2021 | 08/15/2031 |
| 92857W-BH-2 | VODAFONE GROUP PLC | | C | 1 | 2.B FE | 9,865,100 | 99.9160 | 9,991,600 | 10,000,000 | 9,998,865 | | 27,527 | | | 3.750 | 4.034 | JJ | 171,875 | 375,000 | 10/03/2018 | 01/16/2024 |
| 92858R-AA-8 | VMED O2 UK FINANCING I PLC | | C | 1,2 | 3.C FE | 1,123,680 | 87.6400 | 999,096 | 1,140,000 | 1,124,848 | | 1,168 | | | 4.250 | 4.457 | JJ | 22,341 | 46,325 | 04/12/2023 | 01/31/2031 |
| 928668-AU-6 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | | 1 | 2.A FE | 3,852,712 | 99.0250 | 3,262,874 | 3,295,000 | 3,659,742 | | (69,965) | | | 4.750 | 2.330 | MN | 20,868 | 156,513 | 03/04/2021 | 11/13/2028 |
| 928668-BB-7 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | | 1 | 2.A FE | 7,624,044 | 95.0300 | 7,222,280 | 7,600,000 | 7,609,605 | | (3,548) | | | 3.200 | 3.149 | MS | 64,178 | 243,200 | 09/25/2019 | 09/26/2026 |
| 928668-BL-5 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | | 1,2 | 2.A FE | 8,411,242 | 92.8790 | 7,788,833 | 8,386,000 | 8,395,604 | | (5,198) | | | 1.250 | 1.186 | MN | 10,774 | 104,825 | 12/11/2020 | 11/24/2025 |
| 928668-BN-1 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | | 1,2 | 2.A FE | 2,989,350 | 88.1370 | 2,644,110 | 3,000,000 | 2,993,920 | | 1,497 | | | 1.625 | 1.679 | MN | 5,010 | 48,780 | 11/17/2020 | 11/24/2027 |
| 928668-BR-2 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | | 1 | 2.A FE | 6,996,850 | 98.0450 | 6,863,150 | 7,000,000 | 6,998,613 | | 926 | | | 3.950 | 3.964 | JD | 19,201 | 276,500 | 05/31/2022 | 06/06/2025 |
| 928668-BW-1 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | | 1,2 | 2.A FE | 27,408,344 | 102.6320 | 28,180,695 | 27,458,000 | 27,410,192 | | 1,848 | | | 5.650 | 5.692 | MS | 469,722 | | 11/30/2023 | 09/12/2028 |
| 92890H-AC-6 | WEA FINANCE LLC | | | 1,2 | 2.A FE | 35,990,880 | 97.9660 | 35,267,760 | 36,000,000 | 35,998,302 | | 184 | | | 3.750 | 3.752 | MS | 390,000 | 1,350,000 | 09/26/2014 | 09/17/2024 |
| 92890H-AD-4 | WEA FINANCE LLC | | | 1,2 | 2.A FE | 12,002,308 | 71.6650 | 8,098,145 | 11,300,000 | 11,922,133 | | (18,904) | | | 4.750 | 4.338 | MS | 155,061 | 536,750 | 05/22/2019 | 09/17/2044 |
| 92928Q-AD-0 | WEA FINANCE LLC | | | 1,2 | 2.B FE | 18,458,888 | 67.3590 | 12,703,907 | 18,860,000 | 18,496,490 | | 7,585 | | | 4.625 | 4.758 | MS | 244,722 | 872,275 | 09/25/2018 | 09/20/2048 |
| 92933B-AQ-7 | WMG ACQUISITION CORP | | | 1,2 | 3.B FE | 965,069 | 90.5090 | 873,412 | 965,000 | 965,049 | | (6) | | | 3.875 | 3.874 | JJ | 17,243 | 37,394 | 06/17/2020 | 07/15/2030 |
| 92933B-AR-5 | WMG ACQUISITION CORP | | | 1,2 | 3.B FE | 745,000 | 86.2110 | 642,272 | 745,000 | 745,000 | | | | | 3.000 | 3.000 | FA | 8,443 | 22,350 | 08/06/2020 | 02/15/2031 |
| 92933B-AT-1 | WMG ACQUISITION CORP | | | 1,2 | 3.B FE | 991,450 | 91.5170 | 915,170 | 1,000,000 | 993,451 | | 967 | | | 3.750 | 3.875 | JD | 3,125 | 37,500 | 11/17/2021 | 12/01/2029 |
| 92939U-AD-8 | WEC ENERGY GROUP INC | | | 1,2 | 2.A FE | 13,227,823 | 88.4300 | 13,410,410 | 15,165,000 | 13,480,570 | | 252,747 | | | 1.375 | 4.606 | AO | 44,021 | 104,259 | 05/12/2023 | 10/15/2027 |
| 92940P-AD-6 | WRKCO INC | | | 1,2 | 2.B FE | 6,810,480 | 100.5420 | 5,831,436 | 5,800,000 | 6,469,495 | | (125,550) | | | 4.900 | 2.414 | MS | 83,681 | 284,200 | 03/23/2021 | 03/15/2029 |
| 92940P-AE-4 | WRKCO INC | | | 1,2 | 2.B FE | 2,218,780 | 95.5050 | 1,910,100 | 2,000,000 | 2,136,055 | | (30,850) | | | 3.900 | 2.183 | JD | 6,500 | 78,000 | 04/06/2021 | 06/01/2028 |
| 92943G-AE-1 | W R GRACE HOLDINGS LLC | | | 1,2 | 4.A FE | 1,231,478 | 100.0580 | 1,236,717 | 1,236,000 | 1,231,529 | | 51 | | | 7.375 | 7.438 | MS | 30,385 | 43,717 | 11/27/2023 | 03/01/2031 |
| 929566-AL-1 | WABASH NATIONAL CORP | | | 1,2 | 4.A FE | 1,112,500 | 90.8630 | 1,135,788 | 1,250,000 | 1,121,237 | | 8,737 | | | 4.500 | 7.044 | AO | 11,875 | 33,750 | 08/09/2023 | 10/15/2028 |
| 931142-CB-7 | WALMART INC | | | | 1.C FE | 24,020,600 | 109.1480 | 25,939,022 | 23,765,000 | 23,928,468 | | (10,013) | | | 5.250 | 5.171 | MS | 415,888 | 1,247,663 | 05/23/2011 | 09/01/2035 |
| 931142-EB-5 | WALMART INC | | | 1,2 | 1.C FE | 5,115,912 | 95.2040 | 4,793,521 | 5,035,000 | 5,098,937 | | (3,399) | | | 3.950 | 3.832 | JD | 1,657 | 198,883 | 07/09/2018 | 06/28/2038 |
| 931142-EM-1 | WALMART INC | | | 1,2 | 1.C FE | 4,997,395 | 97.0200 | 4,854,881 | 5,004,000 | 5,001,473 | | 951 | | | 3.050 | 3.071 | JJ | 73,343 | 152,622 | 04/16/2019 | 07/08/2026 |
| 931427-AH-1 | WALGREENS BOOTS ALLIANCE INC | | | 1,2 | 2.C FE | 10,328,800 | 98.2480 | 9,824,800 | 10,000,000 | 10,025,204 | | (38,602) | | | 3.800 | 3.396 | MN | 45,389 | 380,000 | 01/06/2015 | 11/18/2024 |
| 93710W-AA-3 | WASH MULTIFAMILY ACQUISITION INC | | | 1,2 | 4.C FE | 1,977,005 | 97.0570 | 1,989,669 | 2,050,000 | 1,992,881 | | 13,868 | | | 5.750 | 7.078 | AO | 24,885 | 94,875 | 11/29/2023 | 04/15/2026 |
| 93936K-BK-4 | PUGET SOUND ENERGY INC | | | | 1.F FE | 15,000,000 | 102.4940 | 15,374,100 | 15,000,000 | 15,000,000 | | | | | 7.150 | 7.149 | JD | 47,667 | 1,072,500 | 12/15/1995 | 12/19/2025 |
| 941848-F@-7 | Waters Corporation | | | 1 | 2.B | 7,100,000 | 93.2068 | 6,617,680 | 7,100,000 | 7,100,000 | | | | | 1.680 | 1.680 | MS | 39,429 | 119,280 | 11/19/2020 | 03/02/2026 |
| 94874R-AY-2 | KIMCO REALTY OP LLC | | | | 2.A FE | 5,458,250 | 101.6660 | 5,083,300 | 5,000,000 | 5,086,819 | | (30,643) | | | 6.640 | 5.896 | MS | 97,756 | 332,000 | 01/23/2004 | 07/15/2026 |
| 94974B-GH-7 | WELLS FARGO & CO | | | | 2.A FE | 30,338,330 | 97.7810 | 29,764,536 | 30,440,000 | 30,427,007 | | 11,110 | | | 3.000 | 3.039 | FA | 334,840 | 913,200 | 02/11/2015 | 02/19/2025 |
| 94978#-HS-9 | OLD NATIONAL BANK | | | | 1.G | 481,651 | 101.0119 | 486,525 | 481,651 | 481,655 | | 3 | | | 6.640 | 6.640 | MON | 1,066 | 32,292 | 06/28/2007 | 09/21/2027 |
| 95000U-2U-6 | WELLS FARGO & CO | | | 1,2,5 | 2.A FE | 19,000,000 | 87.4540 | 16,616,260 | 19,000,000 | 19,000,000 | | | | | 3.350 | 3.350 | MS | 210,399 | 636,500 | 02/23/2022 | 03/02/2033 |
| 95000U-2V-4 | WELLS FARGO & CO | | | 1,2,5 | 2.A FE | 10,000,000 | 95.4350 | 9,543,500 | 10,000,000 | 10,000,000 | | | | | 3.526 | 3.525 | MS | 95,006 | 352,600 | 03/17/2022 | 03/24/2028 |
| 95000U-2X-0 | WELLS FARGO & CO | | | 1,2,5 | 2.A FE | 7,000,000 | 98.0620 | 6,864,340 | 7,000,000 | 7,000,000 | | | | | 3.908 | 3.905 | AO | 50,153 | 273,560 | 04/18/2022 | 04/25/2026 |
| 95000U-3G-6 | WELLS FARGO & CO | | | 1,2,5 | 1.E FE | 20,000,000 | 105.4910 | 21,098,200 | 20,000,000 | 20,000,000 | | | | | 6.303 | 6.300 | AO | 238,113 | | 10/16/2023 | 10/23/2029 |
| 95081Q-AN-4 | WESCO DISTRIBUTION INC | | | 1,2 | 3.B FE | 1,711,000 | 100.7210 | 1,712,257 | 1,700,000 | 1,703,797 | | (6,175) | | | 7.125 | 6.616 | JD | 5,383 | 121,125 | 09/07/2022 | 06/15/2025 |
| 958667-AC-1 | WESTERN MIDSTREAM OPERATING LP | | | 1,2 | 2.C FE | 920,863 | 93.6450 | 898,992 | 960,000 | 933,457 | | 3,540 | | | 4.050 | 4.575 | FA | 16,200 | 41,280 | 06/23/2020 | 02/01/2030 |
| 960413-AS-1 | WESTLAKE CORP | | | 1,2 | 2.B FE | 3,133,900 | 91.7320 | 2,293,300 | 2,500,000 | 3,097,054 | | (17,753) | | | 5.000 | 3.448 | FA | 47,222 | 125,000 | 11/15/2021 | 08/15/2046 |
| 960413-AW-2 | WESTLAKE CORP | | | 1,2 | 2.B FE | 4,672,537 | 90.5490 | 3,872,781 | 4,277,000 | 4,570,588 | | (43,705) | | | 3.375 | 2.186 | JD | 6,416 | 144,349 | 08/17/2021 | 06/15/2030 |
| 960413-AY-8 | WESTLAKE CORP | | | 1,2 | 2.B FE | 7,148,245 | 70.7560 | 5,188,537 | 7,333,000 | 7,164,608 | | 7,120 | | | 2.875 | 3.044 | FA | 79,645 | 210,824 | 09/09/2021 | 08/15/2041 |
| 96145D-AH-8 | WRKCO INC | | | 1,2 | 2.B FE | 6,235,691 | 96.5770 | 5,411,209 | 5,603,000 | 5,987,995 | | (92,105) | | | 4.000 | 2.177 | MS | 65,991 | 224,120 | 04/05/2021 | 03/15/2028 |
| 961548-AR-5 | WESTVACO CORP DEL MERGED INTO MEADWESTVA | | | | 2.B FE | 5,443,190 | 105.6542 | 5,810,981 | 5,500,000 | 5,485,557 | | 3,988 | | | 7.670 | 7.766 | JJ | 194,520 | 421,850 | 06/19/2000 | 01/15/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 961548-AY-0 | WESTROCK MWV LLC | | | 1 | 2.B FE | 8,280,766 | 116.2680 | 10,057,182 | 8,650,000 | 8,458,630 | | 19,001 | | | 7.950 | 8.369 | FA | 259,788 | 687,675 | 02/14/2005 | 02/15/2031 |
| 96188#-AA-6 | WETT HOLDINGS LLC | | | | 2.B PL | 4,511,112 | 97.8281 | 4,413,135 | 4,511,112 | 4,511,112 | | | | | 4.310 | 4.309 | MJSD | 49,147 | 195,435 | 12/04/2014 | 12/18/2024 |
| 96188#-AD-0 | WETT HOLDINGS LLC | | | 1 | 2.B PL | 20,510,000 | 87.4053 | 17,926,822 | 20,510,000 | 20,510,000 | | | | | 3.540 | 3.540 | MJSD | 183,530 | 726,054 | 02/06/2020 | 12/30/2030 |
| 962166-AT-1 | WEYERHAEUSER CO | | | | 2.B FE | 1,000,000 | 102.8920 | 1,028,920 | 1,000,000 | 1,000,000 | | | | | 8.500 | 8.499 | JJ | 39,194 | 85,000 | 01/13/1995 | 01/15/2025 |
| 962166-AW-4 | WEYERHAEUSER CO | | | | 2.B FE | 996,421 | 107.1130 | 1,162,176 | 1,085,000 | 1,060,412 | | 5,467 | | | 6.950 | 7.657 | AO | 18,852 | 75,408 | 08/06/1999 | 10/01/2027 |
| 962166-BT-0 | WEYERHAEUSER CO | | | 1 | 2.B FE | 10,189,608 | 110.9780 | 9,766,064 | 8,800,000 | 9,545,462 | | (54,195) | | | 6.875 | 5.746 | JD | 26,889 | 605,000 | 02/02/2005 | 12/15/2033 |
| 969133-AK-3 | WEYERHAEUSER CO | | | | 2.B FE | 10,652,700 | 104.9710 | 10,497,100 | 10,000,000 | 10,130,441 | | (45,996) | | | 7.850 | 7.270 | JJ | 392,500 | 785,000 | 07/18/2002 | 07/01/2026 |
| 969457-BV-1 | WILLIAMS COMPANIES INC | | | 1,2 | 2.B FE | 13,995,256 | 100.9530 | 13,800,275 | 13,670,000 | 13,952,154 | | (11,027) | | | 5.750 | 5.553 | JD | 15,284 | 786,025 | 10/04/2018 | 06/24/2044 |
| 96949L-AC-9 | WILLIAMS COMPANIES INC | | | 1,2 | 2.B FE | 12,717,474 | 94.2590 | 11,768,236 | 12,485,000 | 12,693,881 | | (5,488) | | | 5.100 | 4.971 | MS | 187,483 | 636,735 | 04/10/2019 | 09/15/2045 |
| 96949V-AL-7 | WILLIAMS SCOTSMAN INC | | | 1,2 | 4.B FE | 1,000,000 | 105.4600 | 1,054,600 | 1,000,000 | 1,000,000 | | | | | 7.375 | 7.375 | AO | 19,667 | | 09/11/2023 | 10/01/2031 |
| 96950F-AM-6 | WILLIAMS COMPANIES INC | | | 1,2 | 2.B FE | 33,332,825 | 99.7180 | 32,620,749 | 32,713,000 | 32,710,212 | | (102,428) | | | 4.300 | 3.952 | MS | 457,164 | 1,406,659 | 11/28/2018 | 03/04/2024 |
| 96950F-AQ-7 | WILLIAMS COMPANIES INC | | | 1,2 | 2.B FE | 10,332,487 | 98.4140 | 9,986,069 | 10,147,000 | 10,176,109 | | (35,281) | | | 3.900 | 3.533 | JJ | 182,477 | 395,733 | 04/03/2019 | 01/15/2025 |
| 96950G-AE-2 | WILLIAMS SCOTSMAN INC | | | 1,2 | 4.B FE | 1,380,064 | 94.7760 | 1,383,730 | 1,460,000 | 1,382,527 | | 4,537 | | | 4.625 | 5.889 | FA | 25,509 | 44,400 | 08/08/2023 | 08/15/2028 |
| 97360A-AA-5 | WINDSOR HOLDINGS III LLC | | | 1,2 | 4.A FE | 1,995,860 | 104.8880 | 2,098,809 | 2,001,000 | 1,996,098 | | 238 | | | 8.500 | 8.551 | JD | 7,559 | 74,648 | 08/21/2023 | 06/15/2030 |
| 976656-BL-1 | WISCONSIN ELECTRIC POWER CO | | | | 1.F FE | 39,561,150 | 112.4570 | 47,231,940 | 42,000,000 | 39,586,318 | | 884 | | | 6.875 | 7.297 | JD | 240,625 | 2,887,500 | 05/22/1996 | 12/01/2095 |
| 976657-AL-0 | WEC ENERGY GROUP INC | | | 1,2 | 2.A FE | 4,712,149 | 97.3780 | 4,586,504 | 4,710,000 | 4,710,335 | | (244) | | | 3.550 | 3.544 | JD | 7,431 | 167,205 | 06/04/2015 | 06/15/2025 |
| 97672*-AE-3 | WISCONSIN ENERGY CAPITAL CORPORATION | | | | 2.A FE | 6,771,000 | 107.1490 | 8,036,175 | 7,500,000 | 7,233,014 | | 39,359 | | | 6.940 | 7.750 | MN | 66,508 | 520,500 | 01/19/2001 | 12/01/2028 |
| 976843-BH-4 | WISCONSIN PUBLIC SERVICE CORP | | | 1 | 1.F FE | 6,560,527 | 80.7610 | 4,798,011 | 5,941,000 | 6,516,813 | | (22,335) | | | 3.671 | 2.996 | JD | 18,175 | 218,094 | 01/03/2022 | 12/01/2042 |
| 976843-BJ-0 | WISCONSIN PUBLIC SERVICE CORP | | | 1,2 | 1.F FE | 4,140,650 | 92.7570 | 4,637,850 | 5,000,000 | 4,145,291 | | 4,641 | | | 4.752 | 6.228 | MN | 39,600 | 118,800 | 10/10/2023 | 11/01/2044 |
| 978097-AG-8 | WOLVERINE WORLD WIDE INC | | | 1,2 | 5.B FE | 1,701,250 | 78.9370 | 1,460,335 | 1,850,000 | 1,715,531 | | 14,281 | | | 4.000 | 5.460 | FA | 27,956 | 57,000 | 03/27/2023 | 08/15/2029 |
| 981419-AC-8 | WORLD ACCEPTANCE CORP | | | 1,2 | 5.A FE | 943,275 | 90.4690 | 1,357,035 | 1,500,000 | 1,069,642 | | 102,687 | | | 7.000 | 20.960 | MN | 17,500 | 105,000 | 09/22/2021 | 11/01/2026 |
| 983024-AG-5 | WYETH LLC | | | 1 | 1.F FE | 3,644,305 | 112.9710 | 3,953,985 | 3,500,000 | 3,580,326 | | (5,595) | | | 6.500 | 6.191 | FA | 94,792 | 227,500 | 11/30/2004 | 02/01/2034 |
| 98310W-AQ-1 | TRAVEL + LEISURE CO | | | 1,2 | 3.C FE | 500,000 | 89.4510 | 447,255 | 500,000 | 500,000 | | | | | 4.625 | 4.624 | MS | 7,708 | 23,125 | 12/10/2019 | 03/01/2030 |
| 983133-AA-7 | WYNN RESORTS FINANCE LLC | | | 1,2 | 4.A FE | 897,025 | 94.4540 | 953,985 | 1,010,000 | 906,066 | | 9,041 | | | 5.125 | 7.353 | AO | 12,941 | 38,694 | 07/11/2023 | 10/01/2029 |
| 983133-AC-3 | WYNN RESORTS FINANCE LLC | | | 1,2 | 4.A FE | 1,000,000 | 104.1000 | 1,041,000 | 1,000,000 | 1,000,000 | | | | | 7.125 | 7.125 | FA | 26,917 | 35,427 | 02/09/2023 | 02/15/2031 |
| 98379J-AA-3 | RXO INC | | | 1,2 | 3.A FE | 989,620 | 103.4480 | 1,034,480 | 1,000,000 | 991,803 | | 1,827 | | | 7.500 | 7.749 | MN | 9,583 | 79,167 | 10/11/2022 | 11/15/2027 |
| 98389*-AA-3 | Xanterra Parks and Resorts, Inc. | | | 1 | 2.C PL | 5,652,363 | 98.6493 | 5,576,016 | 5,652,363 | 5,652,363 | | | | | 5.090 | 5.090 | MN | 36,762 | 371,692 | 11/03/2020 | 11/06/2025 |
| 98389B-AR-1 | XCEL ENERGY INC | | | 1,2 | 2.A FE | 25,480,445 | 97.6210 | 24,893,355 | 25,500,000 | 25,495,774 | | 1,939 | | | 3.300 | 3.308 | JD | 70,125 | 841,500 | 05/28/2015 | 06/01/2025 |
| 98421M-AA-4 | XEROX HOLDINGS CORP | | | 1,2 | 3.C FE | 2,138,438 | 98.0010 | 2,087,421 | 2,130,000 | 2,132,875 | | (1,745) | | | 5.000 | 4.907 | FA | 40,233 | 106,500 | 08/05/2020 | 08/15/2025 |
| 98479@-AA-2 | Yankee Stadium Holdings LLC | | | 1 | 2.B PL | 15,000,000 | 93.3070 | 13,996,055 | 15,000,000 | 15,000,000 | | | | | 4.200 | 4.200 | JD | 52,500 | 630,000 | 05/29/2020 | 06/01/2030 |
| 984851-AF-2 | YARA INTERNATIONAL ASA | | C | 1,2 | 2.B FE | 22,740,565 | 97.5380 | 23,227,699 | 23,814,000 | 22,833,845 | | 129,220 | | | 4.750 | 5.793 | JD | 94,264 | 872,290 | 08/04/2023 | 06/01/2028 |
| 984851-AG-0 | YARA INTERNATIONAL ASA | | C | 1,2 | 2.B FE | 17,574,579 | 87.0070 | 15,378,487 | 17,675,000 | 17,485,010 | | 11,955 | | | 3.148 | 3.265 | JD | 41,731 | 556,409 | 10/20/2022 | 06/04/2030 |
| 984851-AH-8 | YARA INTERNATIONAL ASA | | C | 1,2 | 2.B FE | 9,696,497 | 111.6270 | 9,900,199 | 8,869,000 | 9,645,774 | | (50,723) | | | 7.378 | 6.059 | MN | 85,430 | 654,355 | 03/27/2023 | 11/14/2032 |
| 988498-AN-1 | YUM! BRANDS INC | | | 1,2 | 3.C FE | 469,853 | 90.1800 | 423,846 | 470,000 | 469,897 | | 12 | | | 3.625 | 3.628 | MS | 5,017 | 17,038 | 09/10/2020 | 03/15/2031 |
| 98877D-AD-7 | ZF NORTH AMERICA CAPITAL INC | | | 1,2 | 3.A FE | 996,880 | 103.9620 | 1,039,620 | 1,000,000 | 997,265 | | 385 | | | 6.875 | 6.950 | AO | 14,705 | 34,375 | 04/04/2023 | 04/14/2028 |
| 98954U-AB-9 | ZIGGO BOND COMPANY BV | | C | 1,2 | 4.C FE | 1,250,000 | 97.5900 | 1,219,875 | 1,250,000 | 1,250,000 | | | | | 6.000 | 5.999 | JJ | 34,583 | 75,000 | 09/16/2016 | 01/15/2027 |
| 98956P-AT-9 | ZIMMER BIOMET HOLDINGS INC | | | 1,2 | 2.B FE | 15,918,197 | 90.6910 | 14,278,391 | 15,744,000 | 15,859,155 | | (20,199) | | | 3.550 | 3.396 | MS | 156,806 | 558,912 | 03/23/2022 | 03/20/2030 |
| 98956P-AV-4 | ZIMMER BIOMET HOLDINGS INC | | | 1,2 | 2.B FE | 8,512,550 | 85.5410 | 7,270,985 | 8,500,000 | 8,510,144 | | (1,190) | | | 2.600 | 2.583 | MN | 22,714 | 221,000 | 12/07/2021 | 11/24/2031 |
| B6398#-AD-3 | ALIAXIS FINANCE SA | | C | 1 | 2.C | 5,000,000 | 96.9566 | 4,847,832 | 5,000,000 | 5,000,000 | | | | | 4.260 | 4.259 | JJ | 93,483 | 213,000 | 07/01/2015 | 07/23/2025 |
| B9754*-AA-5 | WAREHOUSES DE PAUW NV/SA | | B | 1 | 2.A | 24,792,025 | 86.2168 | 21,238,374 | 24,633,695 | 24,633,695 | | | | 834,020 | 1.820 | 1.819 | MAR | 362,403 | 434,172 | 12/12/2019 | 03/10/2031 |
| BME53L-TB-0 | PATTON BIP HOLDCO II LLC | | | 5 | 3.C | 9,474,018 | 100.0000 | 9,474,018 | 9,474,018 | 9,474,018 | | | | | 10.379 | 10.530 | FMAN | 109,258 | 977,474 | 04/04/2022 | 11/19/2028 |
| C0461#-AA-3 | AURORA SOLAR LIMITED PARTNERSHIP | | | | 2.A PL | 5,390,493 | 93.6984 | 5,039,507 | 5,378,433 | 5,378,433 | | | | 144,290 | 4.113 | 4.113 | JD | 117,992 | 210,783 | 09/07/2018 | 12/31/2033 |
| C1465*-AK-9 | CGI INC. | | A | | 2.A | 2,142,858 | 98.0682 | 2,101,463 | 2,142,858 | 2,142,858 | | | | | 3.740 | 3.741 | JD | 4,230 | 80,143 | 07/31/2014 | 09/12/2024 |
| C1465*-AL-7 | CGI INC. | | A | 1 | 2.A | 15,000,000 | 98.3992 | 14,759,878 | 15,000,000 | 15,000,000 | | | | | 4.060 | 4.059 | MS | 184,392 | 609,000 | 07/31/2014 | 09/12/2024 |
| C1466#-AA-6 | CANADIAN PACIFIC RAILWAY COMPANY | | | 1 | 2.B | 11,052,190 | 99.7071 | 9,994,028 | 10,023,389 | 10,077,370 | | (313,442) | | | 5.410 | 2.213 | MS | 177,743 | 542,265 | 10/07/2020 | 03/03/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| C3298@-AC-4 | ALS Canada Ltd. | | B | 1 | 2.B | 5,011,407 | 85.4734 | 4,343,028 | 5,081,147 | 5,081,147 | | | | 136,315 | 2.920 | 2.920 | MN | 14,837 | 143,428 | 08/04/2020 | 11/25/2030 |
| C6574#-AE-6 | The North West Company Inc. | | | 1 | 2.C | 17,700,000 | 93.1714 | 16,491,330 | 17,700,000 | 17,700,000 | | | | | 2.880 | 2.879 | JD | 21,240 | 509,760 | 05/06/2020 | 06/16/2027 |
| D5472#-AJ-9 | Molkerei Alois M ller GmbH & Co. KG | | B | 1 | 2.C | 16,320,500 | 94.2484 | 14,575,607 | 15,465,100 | 15,465,100 | | | | 523,600 | 0.800 | 0.800 | JJ | 52,581 | 122,674 | 10/29/2020 | 01/28/2026 |
| D5472#-AN-0 | MOLKEREI ALOIS M LLER GMBH & CO. KG | | B | 1 | 2.C | 22,527,000 | 88.3342 | 19,515,683 | 22,093,000 | 22,093,000 | | | | 748,000 | 1.040 | 1.040 | FA | 81,695 | 223,007 | 11/23/2021 | 02/23/2029 |
| E3075#-AA-3 | Club Atletico de Madrid SAD | | B | 1 | 2.B PL | 13,054,329 | 95.1367 | 11,328,309 | 11,907,407 | 11,907,407 | | | | 403,148 | 2.750 | 2.750 | JD | 14,554 | 321,550 | 06/11/2021 | 06/15/2031 |
| F4113N-DY-2 | ORANGE SA | | B | | 3.C FE | 16,564,581 | 101.5360 | 12,380,754 | 12,193,462 | 12,783,414 | | (328,421) | | 771,164 | 5.250 | 2.640 | DEC | 47,225 | 633,352 | 04/19/2016 | 12/05/2025 |
| G0488*-AA-2 | ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC | | B | 1 | 2.C PL | 19,539,950 | 95.7451 | 18,826,131 | 19,662,770 | 19,662,770 | | | | 665,720 | 1.960 | 1.960 | MJSD | 11,776 | 377,083 | 02/06/2020 | 06/20/2026 |
| G0566*-AC-3 | ARQIVA PP FINANCING PLC | | B | | 2.A FE | 14,625,592 | 100.0000 | 10,957,161 | 10,957,161 | 10,957,161 | | | | 617,995 | 7.564 | 7.570 | JD | 6,811 | 760,794 | 06/27/2014 | 06/29/2029 |
| G15632-AV-7 | SKY LTD | | B | | 1.G FE | 9,063,082 | 98.8550 | 7,311,701 | 7,396,390 | 7,892,163 | | (83,323) | | 456,352 | 4.000 | 2.754 | NOV | 29,101 | 292,583 | 03/02/2018 | 11/26/2029 |
| G1746#-AJ-5 | Cadent Finance PLC | | B | 1 | 1.G FE | 18,466,500 | 108.2990 | 20,708,938 | 19,122,000 | 19,122,000 | | | | 655,500 | 6.280 | 6.280 | JJ | 503,695 | 606,012 | 01/31/2023 | 01/31/2033 |
| G2003*-AA-4 | CAMPO PALOMAS FINANCE LIMITED | | C | | 2.C FE | 15,822,181 | 91.6942 | 14,508,021 | 15,822,181 | 15,822,181 | | | | | 5.330 | 5.408 | MN | 110,100 | 855,035 | 07/19/2017 | 11/15/2036 |
| G2242#-AA-1 | COATS GROUP FINANCE COMPANY LIMITED | | D | 1 | 2.C | 3,000,000 | 97.5454 | 2,926,363 | 3,000,000 | 3,000,000 | | | | | 3.880 | 3.878 | JD | 8,083 | 116,400 | 11/08/2017 | 12/06/2024 |
| G2242#-AB-9 | COATS GROUP FINANCE COMPANY LIMITED | | D | 1 | 2.C | 4,500,000 | 94.1256 | 4,235,652 | 4,500,000 | 4,500,000 | | | | | 4.070 | 4.069 | JD | 12,719 | 183,150 | 11/08/2017 | 12/06/2027 |
| G2656U-AB-5 | CRH FINANCE (U.K.) PLC | | B | 1,2 | 2.A FE | 15,762,868 | 97.1270 | 12,381,750 | 12,748,000 | 13,601,720 | | (150,271) | | 788,288 | 4.125 | 2.831 | DEC | 43,103 | 520,183 | 02/08/2018 | 12/02/2029 |
| G3663#-AC-5 | FORTH PORTS FINANCE PLC | | B | 1 | 2.C | 5,842,100 | 89.8623 | 5,384,155 | 5,991,560 | 5,991,560 | | | | 337,930 | 2.970 | 2.970 | MS | 51,408 | 171,246 | 07/17/2019 | 09/17/2029 |
| G3663#-AE-1 | FORTH PORTS FINANCE PLC | | B | 1 | 2.C | 6,587,900 | 86.6059 | 5,851,477 | 6,756,440 | 6,756,440 | | | | 381,070 | 3.030 | 3.030 | MS | 59,141 | 196,879 | 07/17/2019 | 09/17/2031 |
| G3663#-AK-7 | Forth Ports Finance PLC | | B | 1 | 2.B PL | 10,186,000 | 103.1166 | 10,516,242 | 10,198,400 | 10,198,400 | | | | 12,400 | 5.610 | 5.610 | FA | 205,013 | | 08/22/2023 | 08/22/2033 |
| G4588#-BH-3 | INTERMEDIATE CAPITAL GROUP PLC | | B | 1 | 2.B | 4,873,500 | 98.6550 | 4,904,064 | 4,970,925 | 4,970,925 | | | | 168,300 | 3.380 | 3.379 | MN | 23,336 | 164,333 | 03/30/2015 | 05/11/2025 |
| G4588#-BK-6 | INTERMEDIATE CAPITAL GROUP PLC | | C | 1 | 2.B | 10,000,000 | 98.6459 | 9,864,594 | 10,000,000 | 10,000,000 | | | | | 4.660 | 4.658 | MS | 119,089 | 466,000 | 08/18/2016 | 09/29/2024 |
| G4989@-AA-6 | JACINTA SOLAR FARM FINANCE LIMITED | | C | | 2.C FE | 16,415,001 | 91.3917 | 15,001,949 | 16,415,001 | 16,415,001 | | | | | 5.563 | 5.644 | MN | 119,219 | 925,849 | 12/07/2017 | 05/15/2042 |
| G6374W-AE-7 | NATIONAL GRID ELECTRICITY TRANSMISSION P | | B | | 2.B FE | 4,505,816 | 99.9820 | 3,186,426 | 3,187,000 | 3,192,359 | | (73,730) | | 196,289 | 5.875 | 3.882 | FEB | 171,113 | 180,583 | 06/25/2013 | 02/02/2024 |
| G6970*-AR-7 | Peel Ports PP Finance Limited | | B | 1 | 2.B PL | 18,742,295 | 94.0980 | 17,153,719 | 18,229,640 | 18,229,640 | | | | 1,028,170 | 2.840 | 2.840 | AO | 129,430 | 497,863 | 12/06/2019 | 12/18/2026 |
| G6970*-BA-3 | Peel Ports PP Finance Limited | | B | 1 | 2.B | 7,537,500 | 108.5939 | 8,306,129 | 7,648,800 | 7,648,800 | | | | 111,300 | 6.340 | 6.340 | JJ | 25,594 | | 12/12/2023 | 12/12/2035 |
| G6S17B-P6-7 | NATIONWIDE BUILDING SOCIETY | | B | | 1.E FE | 12,771,737 | 95.9840 | 11,012,436 | 11,473,200 | 11,738,101 | | (64,798) | | 669,099 | 3.250 | 2.642 | JAN | 353,469 | 361,779 | 05/16/2018 | 01/20/2028 |
| G7178*-AE-4 | PORTERBROOK RAIL FINANCE LIMITED | | B | | 2.B FE | 4,196,934 | 94.0033 | 3,882,666 | 4,130,352 | 4,130,352 | | | | 232,956 | 2.690 | 2.689 | AO | 23,147 | 97,667 | 08/07/2018 | 04/16/2028 |
| G7304*-AE-1 | QUADGAS FINANCE PLC | | B | 1 | 2.B FE | 29,898,840 | 85.2482 | 25,647,167 | 30,085,280 | 30,085,280 | | | | 1,696,840 | 3.290 | 3.290 | JD | 30,244 | 985,710 | 08/15/2018 | 08/30/2030 |
| G7605#-AD-5 | Roadster Finance DAC 3.11% due 12/05/203 | | B | | 2.C FE | 8,844,810 | 94.1843 | 8,115,174 | 8,616,270 | 8,616,270 | | | | 291,720 | 3.110 | 3.110 | JD | 19,353 | 260,725 | 11/26/2018 | 12/05/2036 |
| G7996#-AD-2 | SEGRO PLC | | B | 1 | 1.G PL | 9,249,200 | 92.0074 | 8,130,876 | 8,837,200 | 8,837,200 | | | | 299,200 | 1.820 | 1.820 | AO | 35,295 | 156,760 | 10/12/2018 | 10/12/2028 |
| G8059#-AA-0 | SEMPERIAN PPP INVESTMENT PARTNERS GP LIM | | B | 1 | 2.C PL | 23,029,200 | 83.7517 | 19,217,997 | 22,946,400 | 22,946,400 | | | | 1,294,200 | 3.150 | 3.150 | MS | 183,665 | 695,905 | 11/08/2019 | 03/31/2037 |
| G8228*-AM-4 | SMITH & NEPHEW PLC | | C | 1 | 2.B | 10,000,000 | 93.6903 | 9,369,034 | 10,000,000 | 10,000,000 | | | | | 2.830 | 2.830 | JD | 11,006 | 283,000 | 12/06/2019 | 06/17/2027 |
| G8278*-AA-9 | BRISTOL AIRPORT | | B | 1 | 2.C | 17,743,050 | 90.6966 | 13,527,542 | 14,915,160 | 14,915,160 | | | | 841,230 | 3.680 | 3.680 | JD | 1,525 | 546,959 | 04/24/2015 | 05/15/2030 |
| G8278*-AE-1 | South West Airports Ltd | | B | 1 | 2.C | 12,777,150 | 70.4900 | 9,255,648 | 13,130,440 | 13,130,440 | | | | 740,570 | 2.810 | 2.810 | JD | 54,758 | 313,847 | 10/03/2019 | 12/18/2039 |
| G8827#-AA-1 | Thirteen Housing Group | | B | 1 | 1.G YE | 18,421,260 | 68.3347 | 12,457,169 | 18,229,640 | 18,229,640 | | | | 1,028,170 | 2.790 | 2.790 | JJ | 223,222 | 502,493 | 10/23/2019 | 01/23/2045 |
| G9408*-AD-4 | WILLOW HOLDCO 1 LTD | | B | 1 | 2.C | 24,454,900 | 93.4658 | 22,638,546 | 24,221,200 | 24,221,200 | | | | 1,366,100 | 3.070 | 3.070 | AO | 127,995 | 719,479 | 10/30/2019 | 04/30/2027 |
| G9421#-AA-9 | WALES & WEST UTILITIES LIMITED | | B | 1 | 2.A FE | 11,960,265 | 95.7419 | 11,350,820 | 11,855,640 | 11,855,640 | | | | 668,670 | 3.060 | 3.058 | MAR | 273,095 | 351,869 | 01/16/2019 | 03/31/2026 |
| G9421#-AB-7 | WALES & WEST UTILITIES LIMITED | | B | 1 | 2.A FE | 11,960,265 | 95.1109 | 11,276,008 | 11,855,640 | 11,855,640 | | | | 668,670 | 3.060 | 3.058 | SEP | 91,703 | 347,344 | 01/16/2019 | 09/30/2026 |
| L0175#-AE-2 | ALPHA TRAINS FINANCE S.A. | | B | 1 | 2.B FE | 8,209,125 | 83.9518 | 6,955,305 | 8,284,875 | 8,284,875 | | | | 280,500 | 1.380 | 1.380 | JD | 57,324 | 56,450 | 10/02/2019 | 09/30/2031 |
| L8367#-AB-9 | SHURGARD LUXEMBOURG S. R.L. | | B | 1 | 2.C | 5,180,730 | 98.9852 | 4,155,073 | 4,197,670 | 4,197,670 | | | | 142,120 | 3.110 | 3.110 | JD | 2,176 | 130,353 | 06/25/2014 | 07/24/2024 |
| L8367#-AC-7 | SHURGARD LUXEMBOURG S. R.L. | | B | 1 | 2.C | 8,725,440 | 97.8712 | 6,919,258 | 7,069,760 | 7,069,760 | | | | 239,360 | 3.260 | 3.247 | JD | | 228,758 | 06/25/2014 | 07/24/2026 |
| N4281@-CA-1 | Koninklijke Vopak N.V. | | C | 1 | 2.B | 2,500,000 | 87.4262 | 2,185,655 | 2,500,000 | 2,500,000 | | | | | 3.300 | 3.300 | JD | 2,750 | 82,500 | 07/01/2020 | 12/19/2030 |
| N7660#-AS-6 | SHV Nederland BV | | C | 1 | 2.A | 36,000,000 | 93.9620 | 33,826,304 | 36,000,000 | 36,000,000 | | | | | 2.170 | 2.169 | AO | 151,900 | 781,200 | 09/24/2020 | 10/21/2025 |
| N7660#-AT-4 | SHV Nederland BV | | C | 1 | 2.A | 15,000,000 | 86.2433 | 12,936,498 | 15,000,000 | 15,000,000 | | | | | 2.720 | 2.720 | AO | 79,333 | 408,000 | 09/24/2020 | 10/21/2030 |
| N9061@-AB-6 | VTTI B.V. | | C | 1 | 3.A | 7,500,000 | 96.7068 | 7,253,009 | 7,500,000 | 7,500,000 | | | | | 4.870 | 4.867 | JD | 16,233 | 365,250 | 09/25/2015 | 12/15/2025 |
| N9391T-AX-7 | VONOVIA FINANCE BV | | B | 1 | 2.A FE | 15,466,264 | 91.5770 | 13,150,869 | 14,360,450 | 14,136,981 | | 58,982 | | 470,662 | 1.500 | 1.904 | JAN | 207,735 | 211,097 | 03/23/2018 | 01/14/2028 |
| P4001#-AA-8 | E LICA MESA LA PAZ, S. DE R. L. DE C. V. | | D | | 2.C PL | 12,838,427 | 92.5276 | 11,879,086 | 12,838,427 | 12,838,427 | | | | | 5.980 | 5.980 | MJSD | 23,459 | 767,738 | 04/27/2018 | 12/20/2044 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| P8711*-AA-4 | SOCIEDAD CONCESIONARIA OPERADORA AEROPOR | | C | 1 | 3.A FE | 9,747,618 | 94.6209 | 9,223,285 | 9,747,618 | 9,747,618 | | | | | 4.080 | 4.079 | JD | 17,676 | 426,928 | 07/19/2019 | 12/15/2026 |
| PPE45S-V2-1 | Ports America Holdings, LLC | | | 1,5 | 3.A | 8,526,000 | 100.0000 | 8,526,000 | 8,526,000 | 8,526,000 | | | | | 8.587 | 8.714 | MJSD | 2,034 | 658,888 | 11/09/2021 | 11/22/2028 |
| PPEKMC-OZ-6 | Cube Telecom Europe Bidco Limited | | C | 5 | 3.A | 9,950,000 | 100.0000 | 10,000,000 | 10,000,000 | 9,970,320 | | 10,401 | | | 8.680 | 8.935 | JD | 2,411 | 887,572 | 12/08/2021 | 09/15/2026 |
| PPFMEO-VZ-8 | REEF BIDCO LTD | | C | | 3.A | 5,100,000 | 100.0000 | 5,100,000 | 5,100,000 | 5,100,000 | | | | | 7.550 | 7.896 | MJSD | 34,398 | 391,451 | 09/01/2022 | 09/01/2027 |
| Q0006*-AE-6 | ALS Group Finance Pty Ltd | | B | 1 | 2.B IF | 21,413,000 | 104.8274 | 23,159,511 | 22,093,000 | 22,093,000 | | | | 680,000 | 4.710 | 4.710 | MN | 153,197 | | 11/08/2023 | 11/08/2028 |
| Q0006*-AF-3 | ALS Group Finance Pty Ltd | | B | 1 | 2.B IF | 32,612,240 | 103.2170 | 35,224,964 | 34,127,105 | 34,127,105 | | | | 1,514,864 | 6.050 | 6.050 | MN | 303,968 | | 11/08/2023 | 11/08/2028 |
| Q0846#-AD-8 | Australian Laboratory Services Pty Ltd | | B | 1 | 2.B | 4,937,310 | 87.1693 | 4,044,245 | 4,639,530 | 4,639,530 | | | | 157,080 | 1.500 | 1.500 | MN | 6,959 | 68,234 | 08/04/2020 | 11/25/2030 |
| Q0846#-AF-3 | Australian Laboratory Services Pty Ltd | | B | 1 | 2.B | 5,983,769 | 84.5425 | 5,129,226 | 6,067,041 | 6,067,041 | | | | 162,764 | 2.920 | 2.920 | MN | 17,716 | 171,349 | 08/04/2020 | 11/25/2030 |
| Q2308*-AB-3 | CHARTER HALL RETAIL MANAGEMENT LIMITED | | D | 1 | 2.A YE | 10,000,000 | 95.8113 | 9,581,135 | 10,000,000 | 10,000,000 | | | | | 3.760 | 3.759 | MN | 51,178 | 376,000 | 02/12/2016 | 05/12/2026 |
| Q3261#-AP-1 | DOWNER GROUP FINANCE PTY LIMITED | | C | 1 | 2.B FE | 9,400,000 | 97.5059 | 9,165,554 | 9,400,000 | 9,400,000 | | | | | 4.570 | 4.569 | JJ | 206,437 | 429,580 | 06/10/2015 | 07/08/2025 |
| Q3974@-AA-4 | GIP TITANIUM FINCO PTY LTD | | C | 1 | 2.B PL | 13,841,992 | 87.4442 | 12,104,021 | 13,841,992 | 13,841,992 | | | | | 2.800 | 2.793 | MJSD | 100,065 | 397,830 | 11/17/2021 | 03/31/2036 |
| Q5426#-AC-7 | L&K FINANCE PTY LTD | | C | 1 | 2.A FE | 30,000,000 | 96.0143 | 28,804,285 | 30,000,000 | 30,000,000 | | | | | 4.820 | 4.820 | JD | 76,317 | 1,446,100 | 03/22/2018 | 06/12/2030 |
| Q6188C-AC-0 | MIRABELA NICKEL LTD | | C | | 6. | 42,107 | 0.0001 | | 48,265 | | | | | | 9.500 | 0.000 | JD | | | 06/24/2015 | 06/24/2019 |
| Q8806#-AG-2 | Tabcorp Finance Pty Limited | | C | 1 | 2.C PL | 25,000,000 | 105.3812 | 26,345,300 | 25,000,000 | 25,000,000 | | | | | 6.690 | 6.690 | MS | 557,500 | 836,350 | 03/01/2023 | 03/01/2030 |
| Q8806@-AA-7 | TEC Hedland Pty Ltd | | B | 1 | 2.B PL | 15,219,962 | 79.3753 | 11,517,147 | 14,509,733 | 14,509,733 | | | | 89,310 | 4.070 | 4.071 | MJSD | 149,502 | 572,174 | 10/08/2020 | 06/30/2042 |
| Q9194*-AM-1 | TRANSURBAN QUEENSLAND FINANCE PTY LIMITE | | C | 1 | 2.B FE | 9,800,000 | 91.2936 | 8,946,771 | 9,800,000 | 9,800,000 | | | | | 4.060 | 4.059 | MN | 50,840 | 397,880 | 03/27/2019 | 05/15/2031 |
| Q9389#-AH-3 | VECTOR LIMITED | | C | 1 | 2.A | 14,700,000 | 83.4630 | 12,269,059 | 14,700,000 | 14,700,000 | | | | | 2.640 | 2.640 | MS | 117,502 | 388,080 | 03/04/2020 | 03/12/2032 |
| Q9496@-AA-0 | WR Carpenter No. 1 Pty Ltd | | C | 1 | 2.C PL | 34,172,373 | 84.5332 | 28,887,001 | 34,172,373 | 34,172,373 | | | | | 5.760 | 5.760 | FMAN | 328,055 | 1,968,328 | 10/28/2021 | 11/01/2036 |
| Q9609*-AA-6 | WestConnex Finance Company Pty Ltd | | C | 1 | 2.A FE | 17,000,000 | 85.0949 | 14,466,125 | 17,000,000 | 17,000,000 | | | | | 2.980 | 2.979 | MS | 149,166 | 506,600 | 05/11/2021 | 09/15/2031 |
| Q9749#-AL-9 | WesTrac Pty Ltd | | C | 1 | 2.B PL | 13,000,000 | 93.2950 | 12,128,354 | 13,000,000 | 13,000,000 | | | | | 3.310 | 3.309 | JJ | 207,978 | 430,300 | 05/22/2020 | 07/07/2027 |
| U70109-AG-5 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 5,419,467 | 96.9780 | 5,356,337 | 5,523,250 | 5,528,294 | | (5,833) | | 187,724 | 1.125 | 1.025 | MAR | 51,950 | 60,027 | 12/07/2017 | 03/01/2025 |
| X5151*-AF-7 | LANDSVIRKJUN | | C | 1 | 1.G FE | 400,000 | 98.1904 | 392,761 | 400,000 | 400,000 | | | | | 4.300 | 4.298 | MS | 5,399 | 17,200 | 01/30/2018 | 03/08/2025 |
| ZQ0157-53-2 | SOCIETA DI PROGETTO AUTOSTRADA DIRETTA B | | B | | 3.A FE | 20,692,807 | 78.8730 | 16,369,947 | 20,754,809 | 20,754,809 | | | | 702,693 | 3.375 | 3.366 | JD | 353,908 | 681,391 | 10/10/2019 | 12/31/2038 |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 19,016,404,413 | XXX | 17,969,738,560 | 18,913,425,816 | 18,902,029,665 | (209,313) | (7,628,711) | 167,733 | 22,497,814 | XXX | XXX | XXX | 196,432,090 | 660,722,144 | XXX | XXX |
| 03465P-AA-4 | AOMT 234 A1 - CMO/RMBS | | | 4 | 1.A FE | 24,694,319 | 90.0810 | 24,535,162 | 27,236,768 | 24,704,727 | | 10,408 | | | 3.700 | 4.150 | MON | 83,980 | 503,880 | 06/26/2023 | 04/25/2067 |
| 03465P-AB-2 | AOMT 234 A2 - CMO/RMBS | | | 4 | 1.C FE | 2,116,046 | 86.6191 | 2,070,316 | 2,390,138 | 2,117,135 | | 1,089 | | | 3.700 | 4.266 | MON | 7,370 | 44,218 | 06/26/2023 | 04/25/2067 |
| 03465P-AC-0 | AOMT 234 A3 - CMO/RMBS | | | 4 | 1.F FE | 2,169,513 | 86.0563 | 2,136,550 | 2,482,734 | 2,170,736 | | 1,223 | | | 3.700 | 4.330 | MON | 7,655 | 45,931 | 06/26/2023 | 04/25/2067 |
| 03465R-AA-0 | AOMT 235 A1 - RMBS | | | 4 | 1.A FE | 5,214,866 | 98.7990 | 5,407,714 | 5,473,450 | 5,215,461 | | 595 | | | 4.800 | 5.049 | MON | 21,894 | 87,575 | 08/16/2023 | 09/25/2067 |
| 03465R-AB-8 | AOMT 235 A2 - RMBS | | | 4 | 1.C FE | 1,254,610 | 95.7196 | 1,283,376 | 1,340,767 | 1,254,801 | | 191 | | | 4.800 | 5.151 | MON | 5,363 | 21,452 | 08/16/2023 | 09/25/2067 |
| 03465R-AC-6 | AOMT 235 A3 - RMBS | | | 4 | 1.F FE | 2,293,426 | 92.8315 | 2,303,803 | 2,481,703 | 2,293,834 | | 408 | | | 4.800 | 5.222 | MON | 9,927 | 39,707 | 08/16/2023 | 09/25/2067 |
| 034931-AA-3 | AOMT 233 A1 - CMO/RMBS | | | 4 | 1.A FE | 3,203,637 | 97.2267 | 3,230,376 | 3,322,521 | 3,203,923 | | 286 | | | 4.800 | 4.983 | MON | 13,290 | 53,160 | 08/09/2023 | 09/25/2067 |
| 10568E-AA-0 | BRAVO 23NQM3 A1 - CMO/RMBS | | | 4 | 1.A FE | 4,654,359 | 97.8510 | 4,698,734 | 4,801,927 | 4,655,158 | | 800 | | | 4.850 | 5.010 | MON | 19,408 | 155,262 | 04/20/2023 | 09/25/2062 |
| 10568E-AB-8 | BRAVO 23NQM3 A2 - CMO/RMBS | | | 4 | 1.C FE | 700,331 | 97.8113 | 717,381 | 733,433 | 700,509 | | 178 | | | 4.850 | 5.097 | MON | 2,964 | 23,714 | 04/20/2023 | 09/25/2062 |
| 10568E-AC-6 | BRAVO 23NQM3 A3 - CMO/RMBS | | | 4 | 1.F FE | 525,518 | 93.5559 | 517,253 | 552,881 | 525,664 | | 146 | | | 4.850 | 5.123 | MON | 2,235 | 17,876 | 04/20/2023 | 09/25/2062 |
| 10638M-AA-8 | BABS 2021-RM2 A - CMO/RMBS | | | 4 | 1.A FE | 25,191,607 | 89.8180 | 23,170,268 | 25,796,909 | 25,494,685 | | 290,922 | | | 1.750 | 2.482 | MON | 7,524 | 448,226 | 12/06/2021 | 10/25/2061 |
| 12530J-AA-0 | CFMT 22AB2 A - CMO/RMBS | | | 4 | 1.A FE | 27,961,395 | 89.6807 | 26,484,363 | 29,531,842 | 27,334,476 | | (515,766) | | | 2.000 | 0.302 | MON | 9,844 | 590,637 | 02/14/2022 | 02/26/2052 |
| 12530J-AB-8 | CFMT 22AB2 M1 - CMO/RMBS | | | 4 | 1.C FE | 3,053,656 | 82.8754 | 2,887,224 | 3,483,813 | 3,058,985 | | (3,911) | | | 2.000 | 2.421 | MON | 1,161 | 68,927 | 02/14/2022 | 02/26/2052 |
| 12545C-AD-2 | CWHL 2007-10 A4 - CMO/RMBS | | | 4 | 1.A FM | 1,473,733 | 45.1197 | 948,035 | 2,101,157 | 843,888 | | (36,961) | | | 5.500 | 10.966 | MON | 9,630 | 110,764 | 03/26/2008 | 07/25/2037 |
| 12570D-AA-4 | CIM 2023-I1 A1 - CMO/RMBS | | | 4 | 1.A FE | 1,666,585 | 101.5672 | 1,692,734 | 1,666,616 | 1,666,604 | | 19 | | | 6.031 | 6.003 | MON | 8,376 | 75,385 | 04/04/2023 | 04/25/2058 |
| 12647G-AX-6 | CSMC 2013-IVR4 A11 - CMO/RMBS | | | 4 | 1.A | 675,249 | 91.3694 | 616,009 | 674,196 | 676,558 | | 33 | | | 3.502 | 3.398 | MON | 1,967 | 23,568 | 11/05/2015 | 07/27/2043 |
| 126694-JT-6 | CWHL 2005-24 A3 - CMO/RMBS | | | 4 | 1.A FM | 2,271,244 | 55.8059 | 1,384,911 | 2,481,657 | 1,395,275 | | (82,489) | | | 5.500 | 6.732 | MON | 11,374 | 136,491 | 10/17/2005 | 11/25/2035 |
| 126694-TX-6 | CWHL 2005-30 A8 - CMO/RMBS | | | 4 | 1.A FM | 1,565,954 | 65.2462 | 1,092,574 | 1,674,541 | 1,092,807 | | (37,530) | | | 5.500 | 6.962 | MON | 7,675 | 92,100 | 12/05/2005 | 01/25/2036 |
| 126694-W4-6 | CWHL 2006-9 A3 - CMO/RMBS | | | 4 | 1.A FM | 1,722,760 | 50.4105 | 1,009,339 | 2,002,240 | 963,259 | | (73,043) | | | 6.000 | 7.573 | MON | 10,011 | 125,338 | 03/01/2006 | 05/25/2036 |
| 126694-W7-9 | CWHL 2006-9 A6 - CMO/RMBS | | | 4 | 1.A FM | 2,066,133 | 50.4105 | 1,229,692 | 2,439,358 | 1,173,045 | | (86,455) | | | 6.000 | 7.587 | MON | 12,197 | 152,701 | 03/01/2006 | 05/25/2036 |

# 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 Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 126694-X5-2 | CWHL 2006-9 A12 - CMO/RMBS | | | 4 | 1.A FM | 1,028,743 | 50.4105 | 612,330 | 1,214,688 | 584,115 | | (44,692) | | | 6.000 | 7.587 | MON | 6,073 | 76,038 | 03/14/2006 | 05/25/2036 |
| 12669F-F3-2 | CWHL 2004-J5 A5 - CMO/RMBS | | | 4 | 1.A FM | 259,186 | 92.5873 | 249,080 | 269,022 | 263,824 | | 187 | | | 5.500 | 6.184 | MON | 1,233 | 14,997 | 06/21/2004 | 07/25/2034 |
| 12669G-2V-2 | CWHL 2005-16 A3 - CMO/RMBS | | | 4 | 1.A FM | 1,026,288 | 65.7524 | 699,289 | 1,063,518 | 740,773 | | (27,948) | | | 5.500 | 5.498 | MON | 4,874 | 58,494 | 11/09/2005 | 09/25/2035 |
| 16162Y-AE-5 | CHASE 2006-S4 A5 - CMO/RMBS | | | 4 | 2.B FM | 1,616,802 | 45.5171 | 984,274 | 2,162,427 | 1,047,969 | | (10,471) | | | 6.000 | 6.894 | MON | 10,812 | 99,014 | 12/07/2006 | 12/25/2036 |
| 17025A-AL-6 | CWHL 2006-17 A11 - CMO/RMBS | | | 4 | 1.A FM | 721,031 | 45.6164 | 643,387 | 1,410,430 | 487,578 | | 4,106 | | | 6.000 | 17.045 | MON | 7,052 | 62,604 | 01/12/2009 | 12/25/2036 |
| 17322N-AA-2 | CMLTI 2014-J1 A1 - CMO/RMBS | | | 4 | 1.A | 3,836,344 | 90.6252 | 3,461,166 | 3,819,207 | 3,845,753 | | (1,924) | | | 3.500 | 3.334 | MON | 11,139 | 133,672 | 10/22/2015 | 05/25/2044 |
| 17323E-AD-5 | CMLTI 2014-J2 A1 - CMO/RMBS | | | 4 | 1.A | 1,209,722 | 93.5863 | 1,122,400 | 1,199,321 | 1,215,670 | | (1,125) | | | 3.500 | 3.113 | MON | 3,498 | 41,976 | 10/24/2014 | 11/25/2044 |
| 22541Q-BT-8 | CSFB 2003-11 A32 - CMO/RMBS | | | 4 | 1.A FM | 221,211 | 96.7502 | 206,822 | 213,769 | 213,194 | | (18) | | | 5.500 | 5.521 | MON | 980 | 11,985 | 05/21/2003 | 06/25/2033 |
| 22758C-AB-7 | CROSS 2023-H1 A2 - RMBS | | | 4 | 1.C FE | 906,819 | 100.3457 | 909,970 | 906,836 | 906,838 | | 18 | | | 6.918 | 6.885 | MON | 5,228 | 26,140 | 07/31/2023 | 03/27/2068 |
| 22758C-AC-5 | CROSS 2023-H1 A3 - RMBS | | | 4 | 1.F FE | 455,303 | 99.9753 | 455,191 | 455,303 | 455,303 | | | | | 7.020 | 6.986 | MON | 2,664 | 13,318 | 07/31/2023 | 03/27/2068 |
| 31573C-AB-1 | EFMT 2022-1 A2 - CMO/RMBS | | | 4 | 1.C FE | 456,975 | 67.2879 | 455,539 | 677,000 | 459,834 | | 2,859 | | | 3.001 | 6.074 | MON | 1,693 | 6,772 | 08/07/2023 | 01/25/2067 |
| 31739D-AA-2 | FASST 23S3 A1 - RMBS | | | 4 | 1.A FE | 18,617,794 | 95.2816 | 19,007,350 | 19,948,605 | 18,620,043 | | 2,249 | | | 4.500 | 4.855 | MON | 14,961 | 304,287 | 08/21/2023 | 08/23/2073 |
| 31739D-AB-0 | FASST 23S3 A2 - RMBS | | | 4 | 1.A FE | 23,096,820 | 94.6652 | 23,605,484 | 24,935,757 | 23,099,884 | | 3,064 | | | 4.500 | 4.895 | MON | 18,702 | 380,351 | 08/21/2023 | 08/23/2073 |
| 31739D-AC-8 | FASST 23S3 A3 - RMBS | | | 4 | 1.D FE | 4,550,199 | 93.5819 | 4,667,086 | 4,987,168 | 4,550,907 | | 708 | | | 4.500 | 4.976 | MON | 3,740 | 67,780 | 08/21/2023 | 08/23/2073 |
| 43761J-AC-1 | HOMES 23NQM1 A3 - CMO/RMBS | | | 4 | 1.F FE | 290,445 | 99.1011 | 288,778 | 291,397 | 290,450 | | 5 | | | 6.900 | 6.890 | MON | 1,676 | 15,119 | 03/16/2023 | 01/25/2068 |
| 466247-N2-5 | JPMMT 2006-S1 2A3 - CMO/RMBS | | | 4 | 1.A FM | 44,835 | 99.6786 | 42,013 | 42,149 | 42,567 | | (29) | | | 6.000 | 3.757 | MON | 211 | 2,529 | 11/21/2012 | 04/25/2036 |
| 46630U-AC-8 | JPMMT 2007-A3 2A1 - CMO/RMBS | | | 4 | 1.A FM | 216,777 | 88.7923 | 242,885 | 273,543 | 204,632 | | 1,322 | | | 4.703 | 11.580 | MON | 1,072 | 11,257 | 04/30/2007 | 05/25/2037 |
| 46641C-AA-9 | JPMMT 2014-1 1A1 - CMO/RMBS | | | 4 | 1.A | 638,105 | 92.6152 | 569,279 | 614,671 | 643,666 | | (1,484) | | | 4.000 | 3.000 | MON | 2,049 | 23,310 | 08/13/2014 | 01/25/2044 |
| 46641C-AH-4 | JPMMT 2014-1 1A9 - CMO/RMBS | | | 4 | 1.A | 1,046,565 | 91.2545 | 933,553 | 1,023,021 | 1,047,386 | | (1,297) | | | 3.500 | 2.984 | MON | 2,984 | 35,806 | 03/31/2014 | 01/25/2044 |
| 46641C-BK-6 | JPMMT 2014-1 1AA - CMO/RMBS | | | 4 | 1.A | 1,210,115 | 92.6152 | 1,077,645 | 1,163,572 | 1,236,805 | | 308 | | | 4.000 | 2.762 | MON | 3,879 | 44,126 | 04/15/2015 | 01/25/2044 |
| 46644V-BK-1 | JPMMT 154 2A3 - CMO/RMBS | | | 4 | 1.A | 2,750,711 | 95.5305 | 2,633,116 | 2,756,310 | 2,750,801 | | 1 | | | 3.000 | 3.019 | MON | 6,891 | 82,771 | 07/21/2015 | 06/26/2045 |
| 46657B-AQ-7 | JPMMT 23DSC2 A3 - RMBS | | | 4 | 1.G FE | 1,766,827 | 94.4232 | 1,781,960 | 1,887,206 | 1,767,133 | | 306 | | | 5.250 | 5.629 | MON | 8,257 | 33,026 | 08/14/2023 | 11/25/2063 |
| 55286M-AC-4 | MFRA 23NQM3 A3 - RMBS | | | 4 | 1.F FE | 1,316,701 | 101.0977 | 1,331,171 | 1,316,718 | 1,316,763 | | 62 | | | 7.174 | 7.138 | MON | 7,872 | 31,487 | 08/30/2023 | 07/25/2068 |
| 59981C-AB-8 | MCMLT 23NQM2 A2 - CMO/RMBS | | | 4 | 1.D FE | 2,545,386 | 101.6241 | 2,629,275 | 2,587,256 | 2,545,538 | | 152 | | | 6.240 | 6.321 | MON | 13,454 | 121,084 | 03/17/2023 | 12/26/2067 |
| 59981C-AC-6 | MCMLT 23NQM2 A3 - CMO/RMBS | | | 4 | 1.F FE | 1,668,656 | 101.5587 | 1,731,340 | 1,704,768 | 1,668,781 | | 126 | | | 6.240 | 6.355 | MON | 8,865 | 79,783 | 03/17/2023 | 12/26/2067 |
| 69435#-AA-4 | PES REUSS-PLACID LLC - RMBS | | | 4 | 1.F PL | 12,036,552 | 99.7972 | 12,012,141 | 12,036,552 | 12,036,552 | | | | | 6.930 | 7.034 | MJSD | 210,850 | 877,121 | 09/07/2022 | 09/07/2028 |
| 74957E-AR-8 | RFMSI 2006-S5 A16 - CMO/RMBS | | | 4 | 1.A FM | 1,246,684 | 84.0293 | 1,215,604 | 1,446,643 | 1,166,271 | | 12,664 | | | 6.000 | 9.170 | MON | 7,233 | 86,799 | 01/02/2007 | 06/25/2036 |
| 74969X-AA-9 | RPIT 221 A - CMO/RMBS | | | 4 | 1.A FE | 16,709,903 | 84.0283 | 14,060,475 | 16,733,023 | 16,708,704 | | (842) | | | 3.000 | 3.023 | MON | 8,367 | 501,991 | 01/21/2022 | 01/25/2062 |
| 81744N-AA-8 | SEMT 2012-6 A1 - CMO/RMBS | | | 4 | 1.A FM | 500,278 | 87.6258 | 461,749 | 526,955 | 509,037 | | 943 | | | 2.500 | 2.718 | MON | 1,098 | 13,161 | 08/19/2014 | 12/26/2042 |
| 81745B-AB-1 | SEMT 2013-6 A2 - CMO/RMBS | | | 4 | 1.A | 2,871,741 | 88.4940 | 2,536,505 | 2,866,301 | 2,874,181 | | (605) | | | 3.000 | 2.925 | MON | 7,166 | 85,989 | 04/28/2016 | 05/26/2043 |
| 822804-AJ-9 | SAFT 2013-1 A2 - CMO/RMBS | | | 4 | 1.A | 1,393,332 | 93.3341 | 1,342,782 | 1,438,682 | 1,405,890 | | 1,012 | | | 3.500 | 3.646 | MON | 4,196 | 50,354 | 06/27/2013 | 07/31/2043 |
| 92538G-AA-0 | VERUS 2021-8 A1 - CMO/RMBS | | | 4 | 1.A FE | 1,152,171 | 83.5444 | 1,132,441 | 1,355,496 | 1,164,845 | | 12,673 | | | 1.824 | 5.134 | MON | 2,060 | 16,483 | 03/30/2023 | 11/26/2066 |
| 92539B-AB-8 | VERUS 2023-1 A2 - CMO/RMBS | | | 4 | 1.C FE | 197,390 | 99.3266 | 195,877 | 197,205 | 197,772 | | 382 | | | 6.560 | 6.754 | MON | 1,078 | 8,624 | 04/20/2023 | 12/26/2067 |
| 92539T-AC-7 | VERUS 234 A3 - CMO/RMBS | | | 2 | 1.F FE | 885,385 | 98.9433 | 876,035 | 885,392 | 886,093 | | 708 | | | 6.319 | 6.399 | MON | 4,662 | 32,636 | 05/15/2023 | 05/25/2068 |
| 92838W-AE-4 | VSTA 2020-1 B1 - CMO/RMBS | | | 4 | 1.F FE | 1,235,268 | 97.0109 | 1,266,963 | 1,306,000 | 1,237,259 | | 1,992 | | | 5.375 | 6.128 | MON | 5,850 | 23,399 | 07/31/2023 | 03/25/2065 |
| 92922F-RE-0 | WAMU 2004-CB1 3A3 - CMO/RMBS | | | 4 | 1.A FM | 1,738,841 | 97.6706 | 1,810,897 | 1,854,087 | 1,792,729 | | (2,935) | | | 5.500 | 6.949 | MON | 8,498 | 101,835 | 05/14/2004 | 06/25/2034 |
| 1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 225,940,847 | XXX | 214,667,666 | 240,238,649 | 220,527,070 | | (577,377) | | | XXX | XXX | XXX | 664,761 | 6,393,030 | XXX | XXX |
| 00868P-AA-3 | ADNA 2001 A2 - CMBS | | C | 4 | 2.A FE | 1,276,470 | 102.2630 | 1,305,653 | 1,276,759 | 1,281,795 | | 1,729 | | | 8.620 | 8.245 | JJ | 54,723 | 122,034 | 10/02/2001 | 01/02/2025 |
| 05491U-BD-9 | BBCMS 2018-C2 A5 - CMBS | | | 4 | 1.A FE | 2,059,920 | 96.6884 | 1,933,768 | 2,000,000 | 2,030,709 | | (6,239) | | | 4.314 | 3.959 | MON | 7,190 | 86,285 | 12/04/2018 | 12/15/2051 |
| 05492J-BA-9 | BBCMS 2019-C5 XA - CMBS | | | 3 | 1.A FE | 5,186,779 | 3.2881 | 2,576,643 | | 2,864,001 | | (610,914) | | | 0.872 | 4.045 | MON | 56,960 | 732,320 | 11/06/2019 | 11/18/2052 |
| 05493Q-AB-1 | BBCMS 2023-5C23 A3 - CMBS | | | 4 | 1.A FE | 10,299,865 | 106.4163 | 10,641,627 | 10,000,000 | 10,296,079 | | (3,786) | | | 6.675 | 5.980 | MON | 55,625 | | 11/16/2023 | 12/15/2056 |
| 05493Q-AD-7 | BBCMS 2023-5C23 AS - CMBS | | | 4 | 1.A FE | 3,605,596 | 106.7060 | 3,734,711 | 3,500,000 | 3,603,993 | | (1,603) | | | 7.703 | 6.878 | MON | 22,468 | | 11/16/2023 | 12/15/2056 |
| 05550M-AV-6 | BBCMS 2019-C3 XA - CMBS | | | 3 | 1.A FE | 6,665,636 | 5.3515 | 3,398,249 | | 3,736,809 | | (721,834) | | | 1.309 | 3.945 | MON | 69,271 | 877,618 | 05/20/2019 | 05/17/2052 |
| 05604F-AC-9 | BWAY 2013-1515 A2 - CMBS | | | 2 | 1.A FE | 19,474,865 | 93.7148 | 17,805,810 | 19,000,000 | 19,041,185 | | (46,645) | | | 3.454 | 3.216 | MON | 54,693 | 656,317 | 02/26/2013 | 03/10/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 06211F-AV-0 | BANK5 2023-5YR4 A3 - CMBS | | | 4 | 1.A FE | 10,299,670 | 105.7978 | 10,579,778 | 10,000,000 | 10,297,778 | | (1,892) | | | 6.500 | 5.783 | MON | 54,167 | | 11/30/2023 | 12/15/2056 |
| 06539L-AX-8 | BANK 2018-BNK13 A2 - CMBS | | | 4 | 1.A FE | 5,067,150 | 96.9892 | 4,623,794 | 4,767,330 | 4,861,450 | | 50,125 | | | 4.074 | 2.007 | MON | 16,185 | 194,221 | 06/05/2020 | 08/17/2061 |
| 06539L-BB-5 | BANK 2018-BNK13 A5 - CMBS | | | 4 | 1.A FE | 4,377,296 | 95.6259 | 4,064,102 | 4,250,000 | 4,310,177 | | (13,456) | | | 4.217 | 3.864 | MON | 14,935 | 179,223 | 07/23/2018 | 08/17/2061 |
| 065405-AJ-1 | BANK 2019-BNK16 XA - CMBS | | | 3 | 1.A FE | 3,475,285 | 3.6021 | 1,695,953 | | 1,959,968 | | (233,583) | | | 0.940 | 5.503 | MON | 36,898 | 477,557 | 02/04/2019 | 02/16/2052 |
| 06540V-BC-8 | BANK 2019-BNK24 XA - CMBS | | | 3 | 1.A FE | 6,841,939 | 3.1762 | 3,956,625 | | 4,297,839 | | (677,936) | | | 0.635 | 4.088 | MON | 65,960 | 856,991 | 12/12/2019 | 11/17/2062 |
| 06541R-BC-6 | BANK 2019-BNK23 XA - CMBS | | | 3 | 1.A FE | 3,191,111 | 3.3179 | 1,790,177 | | 1,994,117 | | (324,356) | | | 0.803 | 3.919 | MON | 36,097 | 401,039 | 11/22/2019 | 12/17/2052 |
| 12508G-AV-8 | CCUBS 2017-C1 XA - CMBS | | | 3 | 1.A FE | 4,405,318 | 2.8948 | 1,758,696 | | 1,792,688 | | (288,600) | | | 1.013 | 12.524 | MON | 51,268 | 656,277 | 11/21/2017 | 11/15/2050 |
| 12515B-AF-5 | CD 2019-CD8 XA - CMBS | | | 3 | 1.A FE | 12,100,412 | 6.7491 | 7,051,988 | | 7,127,862 | | (1,228,754) | | | 1.399 | 3.987 | MON | 121,803 | 1,530,194 | 08/12/2019 | 08/17/2057 |
| 12528Y-AG-8 | CF 2019-CF2 XA - CMBS | | | 3 | 1.A FE | 9,216,942 | 4.7368 | 4,707,541 | | 5,212,972 | | (982,128) | | | 1.324 | 4.086 | MON | 109,676 | 1,246,964 | 09/27/2019 | 11/15/2052 |
| 12531W-AZ-5 | CFCRE 2016-C3 ASB - CMBS | | | 4 | 1.A FE | 4,988,560 | 98.3470 | 4,763,447 | 4,843,511 | 4,855,158 | | (9,197) | | | 3.688 | 3.313 | MON | 14,886 | 178,629 | 01/22/2016 | 01/10/2048 |
| 12592T-AL-9 | COMM 2015-3BP D - CMBS | | | 4 | 2.C FE | 23,966,321 | 92.3867 | 23,096,671 | 25,000,000 | 24,846,061 | | 113,032 | | | 3.346 | 3.803 | MON | 69,716 | 820,845 | 02/06/2015 | 02/12/2035 |
| 12594M-BD-9 | COMM 2016-COR1 XA - CMBS | | | 3 | 1.A FE | 5,561,230 | 2.5096 | 1,359,946 | | 1,478,629 | | (567,918) | | | 1.447 | 10.456 | MON | 65,349 | 747,189 | 10/12/2016 | 10/13/2049 |
| 12595E-AE-5 | COMM 2017-COR2 XA - CMBS | | | 3 | 1.A FE | 6,983,080 | 2.2398 | 2,474,187 | | 2,643,346 | | (775,008) | | | 1.306 | 5.577 | MON | 83,119 | 937,882 | 09/22/2017 | 09/12/2050 |
| 12652U-AW-9 | CSAIL 2018-CX11 XA - CMBS | | | 3 | 1.A FE | 11,512,126 | 2.4661 | 4,543,109 | | 5,051,657 | | (1,407,324) | | | 0.827 | 3.415 | MON | 126,914 | 1,740,834 | 04/05/2018 | 04/17/2051 |
| 126650-AW-0 | CVSPAS NOTES CTF - CMBS | | | 4 | 2.B | 3,549,969 | 99.4300 | 3,567,080 | 3,587,529 | 3,580,253 | | 2,276 | | | 5.298 | 5.504 | MON | 11,087 | 190,852 | 10/17/2005 | 01/11/2027 |
| 17291C-BW-4 | CGCMT 16C2 XA - CMBS | | | 3 | 1.A FE | 14,848,076 | 3.1855 | 3,507,399 | | 4,003,304 | | (2,032,617) | | | 1.659 | 3.786 | MON | 152,206 | 1,931,959 | 08/12/2016 | 08/12/2049 |
| 17291N-AA-9 | CGCMT 2023-SMRT A - CMBS | | | 4 | 1.A FE | 10,300,000 | 101.2447 | 10,124,467 | 10,000,000 | 10,263,721 | | (36,279) | | | 6.015 | 5.257 | MON | 50,122 | 345,980 | 05/10/2023 | 06/12/2040 |
| 17326C-BE-3 | CGCMT 2017-B1 XA - CMBS | | | 3 | 1.A FE | 3,489,316 | 2.1612 | 1,182,556 | | 1,296,665 | | (367,917) | | | 0.813 | 6.009 | MON | 37,090 | 441,206 | 08/15/2017 | 08/17/2050 |
| 17328C-AJ-1 | CGCMT 2019-C7 XA - CMBS | | | 3 | 1.A FE | 8,501,286 | 3.7552 | 4,541,396 | | 5,171,402 | | (894,037) | | | 0.985 | 4.056 | MON | 99,257 | 1,112,345 | 12/13/2019 | 12/16/2072 |
| 17328F-BB-0 | CGCMT 2019-GC41 XA - CMBS | | | 3 | 1.A FE | 5,391,281 | 3.8764 | 2,559,770 | | 2,915,351 | | (611,232) | | | 1.167 | 3.673 | MON | 64,246 | 723,559 | 08/06/2019 | 08/10/2056 |
| 17331L-AA-5 | CGCMT 2023-PRM3 A - CMBS | | | 4 | 1.A FE | 20,480,104 | 102.7019 | 20,540,376 | 20,000,000 | 20,430,801 | | (49,303) | | | 6.572 | 5.938 | MON | 109,529 | 646,573 | 06/15/2023 | 07/12/2040 |
| 23305M-AA-3 | DBCCR 2014-ARCP A - CMBS | | | 4 | 1.A FE | 7,724,989 | 99.5090 | 7,463,176 | 7,500,000 | 7,500,000 | | (20,408) | | | 4.238 | 4.238 | MON | 26,489 | 317,865 | 01/24/2014 | 01/12/2034 |
| 33767J-AC-6 | FKH 2020-SFR2 B - CMBS | | | 4 | 1.B FE | 11,499,864 | 92.5976 | 10,648,728 | 11,500,000 | 11,494,983 | | (1,554) | | | 1.567 | 1.558 | MON | 15,017 | 180,205 | 10/02/2020 | 10/19/2037 |
| 33767J-AE-2 | FKH 2020-SFR2 C - CMBS | | | 4 | 1.E FE | 11,999,694 | 92.3518 | 11,082,211 | 12,000,000 | 11,994,378 | | (1,695) | | | 1.667 | 1.658 | MON | 16,670 | 200,040 | 10/02/2020 | 10/19/2037 |
| 33767P-AA-6 | FKH 2022-SFR2 A - CMBS | | | 4 | 1.A FE | 19,183,386 | 96.1055 | 19,113,011 | 19,887,529 | 19,350,677 | | 125,573 | | | 4.250 | 5.078 | MON | 70,435 | 845,220 | 06/15/2022 | 07/19/2039 |
| 33768N-AA-0 | FKH 2022-SFR1 A - CMBS | | | 4 | 1.A FE | 1,986,580 | 95.9535 | 1,906,275 | 1,986,665 | 1,985,487 | | (666) | | | 4.145 | 4.141 | MON | 6,862 | 82,347 | 04/05/2022 | 05/19/2039 |
| 33768N-AC-6 | FKH 2022-SFR1 B - CMBS | | | 4 | 1.D FE | 4,999,886 | 95.8417 | 4,792,086 | 5,000,000 | 4,996,846 | | (1,589) | | | 4.493 | 4.491 | MON | 18,721 | 224,650 | 04/05/2022 | 05/19/2039 |
| 36250W-AJ-9 | GSMS 2015-590M C - CMBS | | | 4 | 1.G FE | 21,564,450 | 89.2041 | 19,233,298 | 21,561,000 | 21,544,700 | | (4,271) | | | 3.932 | 3.879 | MON | 70,653 | 831,878 | 10/23/2015 | 10/15/2035 |
| 36252H-AF-8 | GSMS 2017-GS5 XA - CMBS | | | 3 | 1.A FE | 6,054,234 | 2.1060 | 1,914,425 | | 2,163,650 | | (680,013) | | | 0.973 | 5.421 | MON | 73,726 | 811,242 | 03/13/2017 | 03/11/2050 |
| 36257H-BR-6 | GSMS 2019-GC40 XA - CMBS | | | 3 | 1.A FE | 7,339,237 | 3.7977 | 3,351,776 | | 3,934,563 | | (826,017) | | | 1.209 | 4.245 | MON | 88,885 | 1,002,221 | 06/27/2019 | 07/10/2052 |
| 46591E-AY-3 | JPMCC 2019-COR5 XA - CMBS | | | 3 | 1.A FE | 16,181,953 | 5.1274 | 7,427,934 | | 9,131,710 | | (1,335,347) | | | 1.624 | 4.120 | MON | 196,076 | 2,232,198 | 06/13/2019 | 06/14/2052 |
| 48128Y-AY-7 | JPMCC 2019-COR4 XA - CMBS | | | 3 | 1.A FE | 11,138,488 | 4.2955 | 5,487,863 | | 5,694,335 | | (1,265,948) | | | 1.271 | 6.116 | MON | 135,323 | 1,528,494 | 02/15/2019 | 03/12/2052 |
| 509915-AB-0 | LAKEE 231 A1 - CMBS | | | 2 | 1.E FE | 10,000,000 | 110.3847 | 11,038,467 | 10,000,000 | 10,000,000 | | | | | 8.210 | 8.328 | JD | 125,431 | | 11/07/2023 | 06/16/2053 |
| 55352N-AC-1 | MSCCG 2015-ALDR A2 - CMBS | | | 4 | 1.A FE | 7,358,844 | 91.0930 | 6,649,790 | 7,300,000 | 7,305,954 | | (7,772) | | | 3.577 | 3.433 | MON | 21,761 | 256,221 | 12/08/2015 | 06/08/2035 |
| 55352N-AJ-6 | MSCCG 2015-ALDR B - CMBS | | | 4 | 1.D FE | 3,501,064 | 89.7475 | 3,141,161 | 3,500,000 | 3,498,322 | | (590) | | | 3.577 | 3.527 | MON | 10,433 | 122,846 | 05/19/2015 | 06/08/2035 |
| 556227-AG-1 | MAD 2015-11MD C - CMBS | | | 4 | 1.G FE | 19,824,745 | 82.3877 | 16,849,117 | 20,451,000 | 20,311,852 | | 66,477 | | | 3.673 | 4.002 | MON | 62,602 | 737,089 | 09/15/2015 | 09/12/2035 |
| 61690V-BC-1 | MSBAM 2015-C26 B - CMBS | | | 4 | 1.D FE | 6,026,953 | 90.7821 | 5,446,925 | 6,000,000 | 6,000,589 | | (5,373) | | | 4.090 | 4.025 | MON | 20,450 | 245,400 | 09/07/2018 | 10/15/2048 |
| 61691A-BJ-1 | MSC 2015-UBS8 ASB - CMBS | | | 4 | 1.A FE | 3,892,955 | 98.2531 | 3,713,577 | 3,779,601 | 3,788,004 | | (7,815) | | | 3.626 | 3.184 | MON | 11,421 | 137,048 | 12/02/2015 | 12/17/2048 |
| 61766C-AF-6 | MSC 2016-UBS9 ASB - CMBS | | | 4 | 1.A FE | 2,299,706 | 97.7509 | 2,182,554 | 2,232,772 | 2,240,532 | | (4,625) | | | 3.340 | 2.903 | MON | 6,215 | 74,575 | 02/19/2016 | 03/17/2049 |
| 61766E-BC-8 | MSBAM 2016-C29 ASB - CMBS | | | 4 | 1.A FE | 5,403,975 | 97.5425 | 5,117,695 | 5,246,630 | 5,265,327 | | (11,145) | | | 3.140 | 2.704 | MON | 13,729 | 164,744 | 04/22/2016 | 05/17/2049 |
| 61766E-BF-1 | MSBAM 2016-C29 XA - CMBS | | | 3 | 1.A FE | 5,220,466 | 2.4867 | 1,170,202 | | 1,273,318 | | (604,836) | | | 1.662 | 6.948 | MON | 65,185 | 762,383 | 11/09/2016 | 05/17/2049 |
| 61766N-BC-8 | MSBAM 2016-C30 XA - CMBS | | | 3 | 1.A FE | 9,170,718 | 2.5780 | 2,234,975 | | 2,576,078 | | (1,040,056) | | | 1.341 | 5.940 | MON | 96,845 | 1,232,357 | 12/01/2016 | 09/17/2049 |
| 61769J-BB-6 | MSC 2019-H6 XA - CMBS | | | 3 | 1.A FE | 16,237,856 | 5.0890 | 8,081,241 | | 9,220,380 | | (1,952,237) | | | 1.287 | 3.538 | MON | 170,359 | 2,165,704 | 06/07/2019 | 06/17/2052 |
| 61771M-AX-8 | MSC 2019-H7 XA - CMBS | | | 3 | 1.A FE | 7,127,581 | 5.0754 | 3,568,403 | | 3,970,249 | | (773,343) | | | 1.437 | 4.412 | MON | 84,165 | 958,716 | 07/17/2019 | 07/17/2052 |
| 67117K-AA-2 | OAHS 221 FRN - CMBS | | | 4 | 1.F FE | 39,997,600 | 92.0117 | 36,804,680 | 40,000,000 | 39,993,362 | | 205 | | | 6.815 | 6.817 | MN | 348,322 | 2,726,000 | 06/27/2022 | 11/15/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 74331U-AC-2 | PROG 22SFR3 B - CMBS | | | 4 | 1.D FE | 3,617,335 | 93.3656 | 3,517,084 | 3,767,000 | 3,655,964 | | 28,917 | | | 3.600 | 4.555 | MON | 11,301 | 135,612 | 04/05/2022 | 04/17/2039 |
| 74331U-AE-8 | PROG 22SFR3 C - CMBS | | | 4 | 1.G FE | 5,570,692 | 93.0378 | 5,396,195 | 5,800,000 | 5,631,414 | | 43,633 | | | 3.750 | 4.694 | MON | 18,125 | 217,500 | 04/05/2022 | 04/17/2039 |
| 74332X-AC-5 | PROG 22SFR4 B - CMBS | | | 4 | 1.D FE | 1,099,873 | 95.6189 | 1,051,808 | 1,100,000 | 1,099,750 | | (75) | | | 4.788 | 4.772 | MON | 4,389 | 52,668 | 04/20/2022 | 05/17/2041 |
| 74333W-AC-6 | PROG 2021-SFR10 B - CMBS | | | 4 | 1.D FE | 12,153,514 | 87.8729 | 12,459,623 | 14,179,142 | 12,160,637 | | 7,123 | | | 2.722 | 3.855 | MON | 32,163 | 20,902 | 11/29/2023 | 12/19/2040 |
| 74334D-AA-1 | PROG 22SFR6 A - CMBS | | | 4 | 1.A FE | 7,488,830 | 96.4604 | 7,224,028 | 7,489,116 | 7,482,488 | | (6,363) | | | 4.451 | 4.459 | MON | 11,111 | 333,341 | 07/25/2022 | 07/19/2039 |
| 74334D-AC-7 | PROG 22SFR6 B - CMBS | | | 4 | 1.D FE | 8,999,858 | 97.2339 | 8,751,050 | 9,000,000 | 8,991,247 | | (8,639) | | | 4.997 | 5.010 | MON | 14,991 | 449,730 | 07/25/2022 | 07/19/2039 |
| 74334D-AE-3 | PROG 22SFR6 C - CMBS | | | 4 | 1.G FE | 6,999,861 | 96.6781 | 6,767,466 | 7,000,000 | 6,992,907 | | (6,978) | | | 5.195 | 5.211 | MON | 12,122 | 363,650 | 07/25/2022 | 07/19/2039 |
| 78419C-AE-4 | SGCMS 2016-C5 ASB - CMBS | | | 4 | 1.A FE | 3,212,334 | 97.3862 | 3,037,348 | 3,118,868 | 3,130,127 | | (7,032) | | | 2.895 | 2.440 | MON | 7,524 | 90,291 | 07/01/2016 | 10/13/2048 |
| 78419C-AG-9 | SGCMS 2016-C5 XA - CMBS | | | 3 | 1.A FE | 3,871,019 | 3.0262 | 860,054 | | 1,050,905 | | (277,090) | | | 2.003 | 0.400 | MON | 47,427 | 559,982 | 07/06/2016 | 10/13/2048 |
| 78487J-AA-4 | SVC 231 A - CMBS | | | 4 | 1.A FE | 7,699,763 | 98.1413 | 7,818,590 | 7,966,667 | 7,703,067 | | 3,304 | | | 5.150 | 5.375 | MON | 12,536 | 353,300 | 02/03/2023 | 02/20/2053 |
| 89613G-AD-8 | TAH 2020-SFR1 D - CMBS | | | 4 | 1.F FE | 7,347,703 | 90.8554 | 7,631,850 | 8,400,000 | 7,769,676 | | 344,336 | | | 2.548 | 7.506 | MON | 17,836 | 214,032 | 10/06/2022 | 07/19/2038 |
| 94989T-BA-1 | WFCM 2015-LC22 ASB - CMBS | | | 4 | 1.A FE | 3,977,374 | 98.3309 | 3,797,224 | 3,861,678 | 3,868,977 | | (7,280) | | | 3.571 | 3.168 | MON | 11,492 | 137,901 | 09/15/2015 | 09/17/2058 |
| 95000A-AV-9 | WFCM 2015-P2 ASB - CMBS | | | 4 | 1.A FE | 2,390,445 | 98.2206 | 2,279,667 | 2,320,967 | 2,325,784 | | (5,408) | | | 3.656 | 3.239 | MON | 7,071 | 84,855 | 12/08/2015 | 12/17/2048 |
| 95000F-AW-6 | WFCM 2016-C35 XA - CMBS | | | 3 | 1.A FE | 15,562,491 | 3.4181 | 3,690,159 | | 4,594,789 | | (2,049,934) | | | 1.877 | (0.079) | MON | 168,836 | 2,145,033 | 07/18/2016 | 07/17/2048 |
| 95000M-BS-9 | WFCM 2016-C36 XA - CMBS | | | 3 | 1.A FE | 6,347,168 | 2.4791 | 1,651,629 | | 1,970,054 | | (853,925) | | | 1.216 | 0.488 | MON | 67,507 | 831,751 | 10/25/2016 | 11/18/2059 |
| 95000X-AH-0 | WFCM 2017-C39 XA - CMBS | | | 3 | 1.A FE | 11,878,135 | 2.7689 | 3,825,205 | | 4,322,929 | | (1,054,853) | | | 1.163 | 6.145 | MON | 133,921 | 1,610,536 | 08/11/2017 | 09/16/2050 |
| 95000Y-AZ-8 | WFCM 2017-C40 XA - CMBS | | | 3 | 1.A FE | 7,151,126 | 2.3615 | 2,384,646 | | 2,608,968 | | (774,523) | | | 1.006 | 6.878 | MON | 84,676 | 946,551 | 10/06/2017 | 10/17/2050 |
| 95001F-BA-2 | WFCM 2017-RC1 XA - CMBS | | | 3 | 1.A FE | 4,138,207 | 3.5390 | 1,335,069 | | 1,533,561 | | (618,242) | | | 1.376 | (0.834) | MON | 43,246 | 601,034 | 03/01/2017 | 01/16/2060 |
| 95001W-BC-1 | WFCM 2019-C49 XA - CMBS | | | 3 | 1.A FE | 11,443,893 | 4.6938 | 5,568,220 | | 5,966,645 | | (1,327,575) | | | 1.416 | 6.389 | MON | 139,986 | 1,598,479 | 02/22/2019 | 03/15/2052 |
| 95002B-AF-0 | WFCM 2019-C53 XA - CMBS | | | 1,3 | 1.A FE | 3,388,720 | 4.2602 | 1,812,960 | | 1,968,306 | | (369,920) | | | 1.119 | 4.698 | MON | 39,675 | 449,681 | 10/23/2019 | 10/17/2052 |
| 95002E-BF-3 | WFCM 2020-C55 XA - CMBS | | | 3 | 1.A FE | 8,157,736 | 5.7406 | 4,459,005 | | 5,077,475 | | (844,552) | | | 1.293 | 3.805 | MON | 83,686 | 1,051,658 | 02/10/2020 | 02/18/2053 |
| 95002M-AY-5 | WFCM 2019-C52 XA - CMBS | | | 3 | 1.A FE | 2,766,148 | 6.1316 | 1,392,100 | | 1,531,251 | | (312,537) | | | 1.748 | 4.131 | MON | 33,068 | 380,251 | 08/06/2019 | 08/16/2052 |
| 1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 628,113,050 | XXX | 459,016,067 | 370,173,765 | 487,917,986 | | (28,176,058) | | | XXX | XXX | XXX | 4,469,901 | 48,303,072 | XXX | XXX |
| 00038K-AW-1 | ABBSL 1 CR - CDO | | | 4,5 | 1.F FE | 2,700,000 | 99.4333 | 2,684,699 | 2,700,000 | 2,700,000 | | | | | 7.894 | 7.873 | JAJO | 45,587 | 196,606 | 01/14/2022 | 01/16/2035 |
| 000848-AJ-0 | ABPCI X B1 - CDO | | | 4,5 | 1.C FE | 3,500,000 | 99.6113 | 3,486,397 | 3,500,000 | 3,500,000 | | | | | 8.027 | 8.092 | JAJO | 56,972 | 259,838 | 11/24/2020 | 01/20/2032 |
| 000848-AN-1 | ABPCI X C - CDO | | | 4,5 | 1.F FE | 1,500,000 | 100.0390 | 1,500,585 | 1,500,000 | 1,500,000 | | | | | 9.477 | 9.572 | JAJO | 28,827 | 133,411 | 11/24/2020 | 01/20/2032 |
| 00085K-AS-2 | ABPCI VII A1R - CDO | | | 2,5 | 1.A FE | 38,000,000 | 99.7326 | 37,898,373 | 38,000,000 | 38,000,000 | | | | | 7.079 | 7.125 | JAJO | 493,177 | 2,485,491 | 10/28/2021 | 10/20/2031 |
| 00085K-AU-7 | ABPCI VII A2R - CDO | | | 4,5 | 1.C FE | 15,000,000 | 99.0092 | 14,851,378 | 15,000,000 | 15,000,000 | | | | | 7.499 | 7.551 | JAJO | 206,225 | 1,044,990 | 10/28/2021 | 10/20/2031 |
| 00086A-AQ-7 | ABPCI I AA2 - CDO | | | 4,5 | 1.A FE | 30,000,000 | 99.3690 | 29,810,694 | 30,000,000 | 30,000,000 | | | | | 7.377 | 7.429 | JAJO | 448,794 | 2,029,477 | 04/29/2021 | 07/20/2033 |
| 00091U-AA-1 | ABPCI XI A1 - CDO | | | 4,5 | 1.A FE | 50,000,000 | 100.1047 | 50,052,338 | 50,000,000 | 50,000,000 | | | | | 7.937 | 8.000 | JAJO | 727,603 | 3,910,467 | 08/26/2022 | 10/27/2034 |
| 00091U-AE-3 | ABPCI XI B1 - CDO | | | 4,5 | 1.C FE | 16,500,000 | 100.3524 | 16,558,152 | 16,500,000 | 16,500,000 | | | | | 8.987 | 9.077 | JAJO | 271,872 | 1,480,066 | 08/26/2022 | 10/27/2034 |
| 00091U-AG-8 | ABPCI XI C - CDO | | | 4,5 | 1.G FE | 10,042,098 | 100.9176 | 10,091,760 | 10,000,000 | 10,037,860 | | (4,239) | | | 10.237 | 10.275 | JAJO | 187,687 | 260,855 | 10/05/2023 | 10/27/2034 |
| 00091Y-AA-3 | ABPCI 14 A - CDO | | | 4,5 | 1.A FE | 24,625,000 | 100.3377 | 25,084,428 | 25,000,000 | 24,697,760 | | 72,760 | | | 8.040 | 8.324 | JAJO | 351,749 | 1,346,827 | 01/31/2023 | 01/31/2035 |
| 00091Y-AE-5 | ABPCI 14 C - CDO | | | 4,5 | 1.F FE | 15,750,000 | 101.0230 | 15,911,115 | 15,750,000 | 15,750,000 | | | | | 10.440 | 10.589 | JAJO | 287,752 | 1,109,951 | 01/31/2023 | 01/31/2035 |
| 001207-AG-4 | AGL 9 C - CDO | | | 4,5 | 1.F FE | 4,000,000 | 100.0578 | 4,002,313 | 4,000,000 | 4,000,000 | | | | | 8.177 | 8.256 | JAJO | 66,328 | 303,041 | 11/23/2020 | 01/20/2034 |
| 001207-AJ-8 | AGL 9 D - CDO | | | 4,5 | 2.C FE | 1,750,000 | 100.0303 | 1,750,530 | 1,750,000 | 1,750,000 | | | | | 9.377 | 9.481 | JAJO | 33,277 | 153,872 | 11/23/2020 | 01/20/2034 |
| 00142D-AG-5 | CLVR 2021-2 D - CDO | | | 4,5 | 2.C FE | 1,000,000 | 98.7586 | 987,586 | 1,000,000 | 1,000,000 | | | | | 8.727 | 8.813 | JAJO | 17,697 | 81,337 | 07/20/2021 | 07/20/2034 |
| 00177H-AG-4 | AMMC 22 D - CDO | | | 4,5 | 2.B FE | 997,700 | 97.4149 | 974,149 | 1,000,000 | 1,020,426 | | 2,935 | | | 8.340 | 7.860 | JAJO | 15,753 | 78,185 | 01/18/2022 | 04/25/2031 |
| 00190Y-BK-0 | ARES XXVII DR2 - CDO | | | 4,5 | 2.C FE | 1,500,000 | 98.7093 | 1,480,639 | 1,500,000 | 1,500,000 | | | | | 8.902 | 8.998 | JAJO | 23,367 | 126,470 | 09/23/2021 | 10/30/2034 |
| 002100-AA-3 | Ardian Secondaries Fund IX - ABS | | | 4,5 | 1.G PL | 14,800,000 | 100.0000 | 14,800,000 | 14,800,000 | 14,800,000 | | | | | 8.514 | 8.514 | MJSD | 3,500 | 31,327 | 12/20/2023 | 01/22/2029 |
| 002223-AA-3 | ANTF 1 A1 - CDO | | | 4,5 | 1.A FE | 1,699,127 | 100.1003 | 1,700,830 | 1,699,127 | 1,699,127 | | | | | 7.916 | 7.898 | JAJO | 27,274 | 106,709 | 12/02/2022 | 01/20/2031 |
| 006346-AW-0 | ADMSO 231 A2 - ABS | | | 4 | 1.G FE | 16,252,454 | 102.7830 | 16,753,625 | 16,300,000 | 16,250,560 | | (1,894) | | | 6.967 | 6.991 | MON | 50,472 | 409,021 | 09/06/2023 | 07/15/2053 |
| 00851T-AJ-5 | AGL 11 C - CDO | | | 4,5 | 1.F FE | 2,000,000 | 99.0721 | 1,981,441 | 2,000,000 | 2,000,000 | | | | | 7.595 | 7.373 | JAJO | 32,962 | 141,018 | 04/20/2021 | 04/17/2034 |
| 00851T-AL-0 | AGL 11 D - CDO | | | 4,5 | 2.C FE | 1,000,000 | 98.5469 | 985,469 | 1,000,000 | 1,000,000 | | | | | 8.695 | 8.803 | JAJO | 18,599 | 81,631 | 04/20/2021 | 04/17/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 01627A-AA-6 | ADC 2021-1 A2 - ABS | | | 4 | 1.G FE | 6,131,489 | 89.6093 | 6,278,920 | 7,007,000 | 6,265,598 | | 134,109 | | | 1.937 | 6.410 | MON | 6,032 | 73,201 | 07/07/2023 | 08/15/2046 |
| 01627A-AC-2 | ADC 221 A2 - ABS | | | 4 | 1.G FE | 14,998,481 | 100.6640 | 15,633,124 | 15,530,000 | 15,008,334 | | 7,205 | | | 6.350 | 6.631 | MON | 43,829 | 988,894 | 11/07/2022 | 10/15/2047 |
| 01627A-AD-0 | ADC 231 A2 - ABS | | | 2 | 1.G FE | 25,889,281 | 98.9927 | 26,233,070 | 26,500,000 | 25,893,136 | | 3,855 | | | 6.000 | 6.181 | MON | 70,667 | 521,167 | 08/10/2023 | 08/17/2048 |
| 01627A-AE-8 | ADC 232 A2 - ABS | | | 2 | 1.G FE | 7,858,162 | 100.7823 | 8,062,585 | 8,000,000 | 7,858,303 | | 141 | | | 6.500 | 6.646 | MON | 23,111 | 23,111 | 11/15/2023 | 11/16/2048 |
| 01983K-AA-2 | ALLO 231 A2 - ABS | | | 4 | 1.F FE | 18,937,542 | 99.9859 | 19,997,178 | 20,000,000 | 18,943,522 | | 5,980 | | | 6.200 | 6.607 | MON | 37,889 | 609,667 | 06/16/2023 | 06/20/2053 |
| 023761-AA-7 | AMERICAN AIRLINES 2017-1 CLASS AA PASS T | | | 1 | 1.F FE | 6,216,447 | 91.5620 | 5,642,531 | 6,162,525 | 6,192,079 | | (4,335) | | | 3.650 | 3.523 | FA | 84,974 | 224,932 | 03/02/2017 | 08/15/2030 |
| 023765-AA-8 | AMERICAN AIRLINES 2016-2 PASS THROUGH TR | | | 1 | 1.G FE | 6,108,421 | 91.4650 | 5,548,064 | 6,065,779 | 6,088,490 | | (4,004) | | | 3.200 | 3.095 | JD | 8,627 | 194,105 | 11/06/2017 | 12/15/2029 |
| 02376U-AA-3 | AMERICAN AIRLINES 2016-1 PASS THROUGH TR | | | 1 | 1.G FE | 3,503,581 | 92.7890 | 3,244,999 | 3,497,181 | 3,500,257 | | (594) | | | 3.575 | 3.547 | JJ | 57,650 | 125,024 | 02/03/2017 | 07/15/2029 |
| 02377B-AB-2 | AMERICAN AIRLINES 2015-2 PASS THROUGH TR | | | 1 | 1.G FE | 5,160,801 | 92.1010 | 4,812,001 | 5,224,700 | 5,192,497 | | 6,777 | | | 3.600 | 3.806 | MS | 51,725 | 188,089 | 03/16/2018 | 03/22/2029 |
| 03027W-AK-8 | AMETOW 2018-1 A - RMBS | | | 2 | 1.A FE | 8,000,000 | 94.6099 | 7,568,791 | 8,000,000 | 8,000,000 | | | | | 3.652 | 3.680 | MON | 12,985 | 292,160 | 03/29/2018 | 03/15/2048 |
| 03066P-AD-1 | AMCAR 2020-3 B - ABS | | | 4 | 1.A FE | 4,398,171 | 99.0768 | 4,483,669 | 4,525,449 | 4,484,461 | | 86,290 | | | 0.760 | 6.270 | MON | 1,242 | 20,063 | 05/24/2023 | 12/18/2025 |
| 033295-AC-0 | ANCHF 14 B - CDO | | | 2 | 1.D FE | 2,925,063 | 82.8540 | 2,444,192 | 2,950,000 | 2,929,521 | | 2,641 | | | 3.250 | 3.379 | JAJO | 18,642 | 95,875 | 04/25/2022 | 01/23/2040 |
| 033295-AE-6 | ANCHF 14 C - CDO | | | 2 | 1.G FE | 2,700,000 | 81.9357 | 2,212,264 | 2,700,000 | 2,700,000 | | | | | 3.600 | 3.616 | JAJO | 18,900 | 97,200 | 11/16/2021 | 01/23/2040 |
| 03330E-AN-4 | ANCHF 3 BR - CDO | | | 2 | 1.D FE | 4,000,000 | 89.2745 | 3,570,980 | 4,000,000 | 4,000,000 | | | | | 3.471 | 3.486 | JAJO | 24,297 | 138,840 | 12/24/2020 | 01/28/2039 |
| 03330H-BN-6 | ANCHF 9R BAR - CDO | | | 4 | 1.C FE | 3,159,940 | 89.2342 | 2,819,749 | 3,159,940 | 3,159,940 | | | | | 3.054 | 3.053 | AO | 17,693 | 96,505 | 10/15/2021 | 10/26/2037 |
| 03330H-BS-5 | ANCHF 9R CAR - CDO | | | 4 | 1.F FE | 3,150,000 | 86.7603 | 2,732,949 | 3,150,000 | 3,150,000 | | | | | 3.554 | 3.553 | AO | 20,524 | 111,951 | 10/15/2021 | 10/26/2037 |
| 03330L-AS-7 | ANCHF 6RR CR2 - CDO | | | 4 | 1.D FE | 7,650,000 | 83.7903 | 6,409,955 | 7,650,000 | 7,650,000 | | | | | 3.424 | 3.438 | JAJO | 48,022 | 261,936 | 10/25/2021 | 07/25/2036 |
| 03330L-AU-2 | ANCHF 6RR DR2 - CDO | | | 4 | 1.G FE | 3,000,000 | 83.3972 | 2,501,917 | 3,000,000 | 3,000,000 | | | | | 5.074 | 5.106 | JAJO | 27,907 | 152,220 | 10/25/2021 | 07/25/2036 |
| 03330P-AU-3 | ANCHF 5RR DR2 - CDO | | | 4 | 1.E FE | 4,021,200 | 85.6111 | 3,424,445 | 4,000,000 | 4,015,633 | | (2,427) | | | 4.900 | 4.809 | AO | 35,933 | 196,000 | 09/16/2021 | 04/25/2036 |
| 03331X-AJ-0 | ANCHF 8R BR - CDO | | | 4 | 1.C FE | 4,000,000 | 89.2958 | 3,571,833 | 4,000,000 | 4,000,000 | | | | | 3.006 | 3.006 | JJ | 52,104 | 120,240 | 06/30/2021 | 07/27/2037 |
| 03665Y-AA-3 | ANTR 192 A1A - CDO | | | 4,5 | 1.A FE | 40,000,000 | 99.9827 | 39,993,094 | 40,000,000 | 40,000,000 | | | | | 7.424 | 7.483 | JAJO | 577,386 | 3,690,520 | 12/18/2019 | 01/23/2032 |
| 03665Y-AC-9 | ANTR 192 A2 - CDO | | | 4,5 | 1.A FE | 7,000,000 | 100.0215 | 7,001,502 | 7,000,000 | 7,000,000 | | | | | 7.674 | 7.739 | JAJO | 104,445 | 495,794 | 12/18/2019 | 01/23/2032 |
| 03665Y-AE-5 | ANTR 192 B - CDO | | | 4,5 | 1.C FE | 15,000,000 | 99.9949 | 14,999,232 | 15,000,000 | 15,000,000 | | | | | 8.274 | 8.350 | JAJO | 241,312 | 1,153,416 | 12/18/2019 | 01/23/2032 |
| 03665Y-AG-0 | ANTR 192 C - CDO | | | 4,5 | 1.F FE | 10,000,000 | 100.0366 | 10,003,659 | 10,000,000 | 10,000,000 | | | | | 9.374 | 9.485 | JAJO | 182,263 | 880,166 | 12/18/2019 | 01/23/2032 |
| 03666B-AA-2 | ANTR 2021-1 A1 - CDO | | | 4,5 | 1.A FE | 50,000,000 | 99.3232 | 49,661,598 | 50,000,000 | 50,000,000 | | | | | 7.170 | 7.237 | JAJO | 677,151 | 3,316,134 | 06/15/2021 | 07/25/2033 |
| 03666B-AE-4 | ANTR 2021-1 B - CDO | | | 4,5 | 1.C FE | 36,000,000 | 97.2323 | 35,003,621 | 36,000,000 | 36,000,000 | | | | | 7.490 | 7.554 | JAJO | 509,308 | 2,504,417 | 06/15/2021 | 07/25/2033 |
| 03666B-AG-9 | ANTR 2021-1 C - CDO | | | 4,5 | 1.F FE | 12,500,000 | 97.3745 | 12,171,810 | 12,500,000 | 12,500,000 | | | | | 8.390 | 8.472 | JAJO | 198,093 | 983,652 | 06/15/2021 | 07/25/2033 |
| 03666B-AJ-3 | ANTR 2021-1 D - CDO | | | 4,5 | 2.C FE | 11,000,000 | 94.3189 | 10,375,081 | 11,000,000 | 11,000,000 | | | | | 9.540 | 9.647 | JAJO | 198,216 | 993,870 | 06/15/2021 | 07/25/2033 |
| 03666L-AL-6 | ANTR 201R A1R - CDO | | | 4,5 | 1.A FE | 42,000,000 | 99.2239 | 41,674,053 | 42,000,000 | 42,000,000 | | | | | 7.134 | 7.193 | JAJO | 582,572 | 2,745,444 | 11/16/2021 | 10/24/2033 |
| 03666L-AN-2 | ANTR 201R A2R - CDO | | | 4,5 | 1.A FE | 14,000,000 | 99.0547 | 13,867,655 | 14,000,000 | 14,000,000 | | | | | 7.324 | 7.388 | JAJO | 199,363 | 942,043 | 11/16/2021 | 10/24/2033 |
| 03666L-AQ-5 | ANTR 201R BR - CDO | | | 4,5 | 1.C FE | 20,000,000 | 96.7190 | 19,343,809 | 20,000,000 | 20,000,000 | | | | | 7.574 | 7.640 | JAJO | 294,527 | 1,396,332 | 11/16/2021 | 10/24/2033 |
| 03765L-AP-7 | APID XX 1RA - CDO | | | 4,5 | 1.A FE | 7,400,895 | 99.9334 | 7,443,608 | 7,448,566 | 7,748,220 | | (11,252) | | | 6.755 | 3.908 | JAJO | 107,626 | 453,642 | 02/12/2019 | 07/16/2031 |
| 03765Y-AY-0 | APID XXIII CR - CDO | | | 4,5 | 1.F FE | 2,913,750 | 98.4937 | 2,954,812 | 3,000,000 | 3,147,187 | | (10,779) | | | 7.655 | 6.643 | JAJO | 49,123 | 210,010 | 02/28/2020 | 04/15/2033 |
| 03768R-AL-0 | APID XXXII C - CDO | | | 4,5 | 1.F FE | 4,250,000 | 99.6990 | 4,237,209 | 4,250,000 | 4,250,000 | | | | | 8.077 | 8.151 | JAJO | 69,612 | 317,672 | 12/19/2019 | 01/20/2033 |
| 03770C-AJ-4 | APID 41 C - CDO | | | 4,5 | 1.F FE | 10,000,000 | 100.7590 | 10,075,898 | 10,000,000 | 10,000,000 | | | | | 9.316 | 9.414 | JAJO | 188,904 | 926,202 | 08/10/2022 | 10/20/2034 |
| 03770C-AL-9 | APID 41 D - CDO | | | 4,5 | 2.C FE | 10,890,000 | 100.2895 | 11,031,843 | 11,000,000 | 10,988,361 | | 86,434 | | | 10.766 | 10.918 | JAJO | 240,138 | 1,192,943 | 08/10/2022 | 10/20/2034 |
| 03770E-AA-9 | APID 41 E - CDO | | | 4,5 | 3.B FE | 4,875,000 | 100.3044 | 5,015,222 | 5,000,000 | 4,928,180 | | 45,600 | | | 13.746 | 14.058 | JAJO | 139,367 | 704,905 | 08/10/2022 | 10/20/2034 |
| 03770G-AJ-5 | APID XLII D - CDO | | | 4,5 | 2.C FE | 9,062,000 | 101.1721 | 9,307,838 | 9,200,000 | 9,104,086 | | 41,887 | | | 11.176 | 11.497 | JAJO | 208,491 | 811,066 | 11/29/2022 | 01/22/2036 |
| 03770H-AA-2 | APID XLII E - CDO | | | 4,5 | 3.A FE | 3,880,000 | 100.6483 | 4,025,934 | 4,000,000 | 3,843,540 | | (37,179) | | | 14.376 | 12.479 | JAJO | 116,604 | 457,882 | 11/29/2022 | 01/22/2036 |
| 03770M-AC-7 | APID XLV B - CDO | | C | 4,5 | 1.C FE | 20,000,000 | 100.1418 | 20,028,358 | 20,000,000 | 20,000,000 | | | | | 7.930 | 8.005 | JAJO | 295,159 | 660,003 | 04/13/2023 | 04/28/2036 |
| 03770M-AE-3 | APID XLV C - CDO | | C | 4,5 | 1.F FE | 14,000,000 | 100.3038 | 14,042,529 | 14,000,000 | 14,000,000 | | | | | 8.680 | 8.820 | FMAN | 226,153 | 506,919 | 04/13/2023 | 04/28/2036 |
| 039937-AE-7 | ARES LXIII B1 - CDO | | | 4,5 | 1.C FE | 10,000,000 | 99.3783 | 9,937,834 | 10,000,000 | 10,000,000 | | | | | 7.276 | 7.419 | JAJO | 109,557 | 678,695 | 03/10/2022 | 04/20/2035 |
| 039951-AE-8 | ARES 70 B1 - CDO | | C | 4,5 | 1.C FE | 5,000,000 | 99.1967 | 4,959,835 | 5,000,000 | 5,000,000 | | | | | 7.769 | 7.858 | JAJO | 56,110 | | 09/29/2023 | 10/25/2035 |
| 039951-AG-3 | ARES 70 C - CDO | | C | 4,5 | 1.F FE | 6,000,000 | 99.7699 | 5,986,195 | 6,000,000 | 6,000,000 | | | | | 8.269 | 8.368 | JAJO | 71,665 | | 09/29/2023 | 10/25/2035 |
| 039951-AJ-7 | ARES 70 D1 - CDO | | C | 4,5 | 2.B FE | 20,000,000 | 100.1192 | 20,023,836 | 20,000,000 | 20,000,000 | | | | | 9.869 | 10.002 | JAJO | 285,107 | | 09/29/2023 | 10/25/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 04016P-AJ-7 | ARES XLIII AR - CDO | | | 4,5 | 1.A FE | 50,000,000 | 99.6150 | 49,807,485 | 50,000,000 | 50,000,000 | | | | | 6.815 | 6.777 | JAJO | 728,878 | 3,075,496 | 06/04/2021 | 07/17/2034 |
| 04016P-AL-2 | ARES XLIII BR - CDO | | | 4,5 | 1.C FE | 22,500,000 | 99.4168 | 22,368,776 | 22,500,000 | 22,500,000 | | | | | 7.245 | 7.325 | JAJO | 348,686 | 1,506,823 | 06/04/2021 | 07/17/2034 |
| 04017J-AG-6 | ARES XLIX C - CDO | | | 4,5 | 1.F FE | 2,962,500 | 98.9201 | 2,967,603 | 3,000,000 | 3,166,320 | | (21,768) | | | 7.624 | 6.168 | JAJO | 44,471 | 210,966 | 01/07/2020 | 07/22/2030 |
| 04018A-AQ-2 | ARES LVIII AR - CDO | | C | 4,5 | 1.A FE | 11,093,428 | 99.0469 | 11,090,284 | 11,197,000 | 11,097,765 | | 4,337 | | | 6.724 | 7.014 | JAJO | 161,031 | 187,878 | 09/07/2023 | 01/16/2035 |
| 04018B-AQ-0 | ARES LV BR - CDO | | | 4,5 | 1.C FE | 16,000,000 | 99.6110 | 15,937,763 | 16,000,000 | 16,000,000 | | | | | 7.355 | 7.425 | JAJO | 251,721 | 1,071,519 | 06/25/2021 | 07/17/2034 |
| 04018E-AA-9 | ARES LIX A - CDO | | | 4,5 | 1.A FE | 52,500,000 | 99.0396 | 51,995,783 | 52,500,000 | 52,500,000 | | | | | 6.670 | 6.722 | JAJO | 661,425 | 3,215,795 | 03/09/2021 | 04/25/2034 |
| 04018E-AC-5 | ARES LIX B1 - CDO | | | 4,5 | 1.C FE | 8,000,000 | 98.2543 | 7,860,342 | 8,000,000 | 8,000,000 | | | | | 7.040 | 7.097 | JAJO | 106,380 | 520,037 | 03/09/2021 | 04/25/2034 |
| 04018E-AE-1 | ARES LIX C1 - CDO | | | 4,5 | 1.F FE | 8,750,000 | 98.5037 | 8,619,075 | 8,750,000 | 8,750,000 | | | | | 7.540 | 7.606 | JAJO | 124,617 | 613,148 | 03/09/2021 | 04/25/2034 |
| 04018L-AL-9 | ARES L BR - CDO | | C | 4,5 | 1.C FE | 1,967,000 | 99.3500 | 1,987,000 | 2,000,000 | 1,970,165 | | 3,165 | | | 7.255 | 7.799 | JAJO | 31,037 | 36,246 | 07/20/2023 | 01/15/2032 |
| 04018U-AJ-4 | ARES 2R AR - CDO | | C | 4,5 | 1.A FE | 18,000,000 | 99.9676 | 17,994,171 | 18,000,000 | 18,000,000 | | | | | 7.091 | 7.194 | JAJO | 258,815 | 126,245 | 08/30/2023 | 10/20/2036 |
| 04018U-AN-5 | ARES 2R CR - CDO | | C | 4,5 | 1.F FE | 13,500,000 | 99.8605 | 13,481,174 | 13,500,000 | 13,500,000 | | | | | 8.266 | 8.386 | JAJO | 226,277 | 110,546 | 08/30/2023 | 10/20/2036 |
| 04018U-AQ-8 | ARES 2R D1R - CDO | | C | 4,5 | 2.C FE | 13,000,000 | 101.0297 | 13,133,863 | 13,000,000 | 13,000,000 | | | | | 10.216 | 10.364 | JAJO | 269,300 | 131,802 | 08/30/2023 | 10/20/2036 |
| 04018X-AJ-8 | ARES I D - CDO | | | 4,5 | 2.C FE | 1,375,000 | 98.7098 | 1,357,260 | 1,375,000 | 1,375,000 | | | | | 8.655 | 8.751 | JAJO | 25,456 | 110,157 | 08/03/2021 | 10/16/2034 |
| 04019D-AE-2 | ARES LXI C - CDO | | | 4,5 | 1.F FE | 3,633,030 | 99.0352 | 3,597,980 | 3,633,030 | 3,633,030 | | | | | 7.677 | 7.736 | JAJO | 56,559 | 256,822 | 08/20/2021 | 10/20/2034 |
| 04019L-AN-4 | ARES LI BR - CDO | | | 4,5 | 1.C FE | 3,986,000 | 99.8061 | 3,978,271 | 3,986,000 | 3,986,000 | | | | | 7.405 | 7.376 | JAJO | 63,136 | 268,957 | 07/26/2021 | 07/17/2034 |
| 04965L-AL-2 | ATRM XIV C - CDO | | | 4,5 | 1.F FE | 3,629,740 | 99.0729 | 3,707,309 | 3,742,000 | 3,908,948 | | (17,573) | | | 7.605 | 6.452 | JAJO | 60,872 | 260,060 | 03/02/2020 | 08/23/2030 |
| 05071A-AG-5 | AUDAX 1R ANR - CDO | | | 4,5 | 1.C FE | 34,500,000 | 98.4877 | 33,978,246 | 34,500,000 | 34,500,000 | | | | | 7.274 | 7.338 | JAJO | 487,933 | 2,304,022 | 03/26/2021 | 04/22/2033 |
| 05071G-AC-1 | AUDAX 5 B - CDO | | | 4,5 | 1.C FE | 37,500,000 | 97.2782 | 36,479,308 | 37,500,000 | 37,500,000 | | | | | 7.568 | 7.645 | JAJO | 551,829 | 2,618,122 | 06/17/2021 | 07/22/2033 |
| 05071G-AE-7 | AUDAX 5 C - CDO | | | 4,5 | 1.F FE | 20,000,000 | 97.2357 | 19,447,134 | 20,000,000 | 20,000,000 | | | | | 8.518 | 8.610 | JAJO | 331,253 | 1,588,443 | 06/17/2021 | 07/22/2033 |
| 05072M-AG-8 | AUDAX 4 AR - CDO | | C | 4,5 | 1.A FE | 37,000,000 | 101.0861 | 37,401,857 | 37,000,000 | 37,000,000 | | | | | 7.966 | 8.034 | JAJO | 597,658 | 1,455,399 | 03/17/2023 | 04/20/2035 |
| 05072M-AJ-2 | AUDAX 4 BR - CDO | | C | 4,5 | 1.C FE | 15,300,000 | 100.8023 | 15,422,744 | 15,300,000 | 15,300,000 | | | | | 9.116 | 9.205 | JAJO | 282,818 | 691,268 | 03/17/2023 | 04/20/2035 |
| 050921-AD-7 | AUDAX 7 C - CDO | | | 4,5 | 1.F FE | 15,000,000 | 100.7927 | 15,118,909 | 15,000,000 | 15,000,000 | | | | | 10.116 | 10.235 | JAJO | 307,690 | 977,103 | 01/20/2023 | 04/20/2035 |
| 050921-AF-2 | AUDAX 7 D - CDO | | | 4,5 | 2.C FE | 5,000,000 | 100.6260 | 5,031,301 | 5,000,000 | 5,000,000 | | | | | 12.416 | 12.594 | JAJO | 125,883 | 402,048 | 01/20/2023 | 04/20/2035 |
| 050921-AK-1 | AUDAX 7 B - CDO | | | 4,5 | 1.C FE | 3,000,000 | 100.8755 | 3,026,266 | 3,000,000 | 3,000,000 | | | | | 9.216 | 9.316 | JAJO | 56,063 | 177,496 | 01/20/2023 | 04/20/2035 |
| 05377R-DC-5 | AESOP 182 A - ABS | | | 4 | 1.A FE | 4,742,478 | 99.7448 | 4,752,840 | 4,765,000 | 4,751,271 | | 8,793 | | | 4.000 | 6.304 | MON | 5,824 | 47,650 | 10/03/2023 | 03/20/2025 |
| 05377R-DL-5 | AESOP 192 A - ABS | | | 4 | 1.A FE | 7,497,348 | 98.7653 | 7,407,397 | 7,500,000 | 7,499,650 | | 490 | | | 3.350 | 3.383 | MON | 7,677 | 251,250 | 04/16/2019 | 09/22/2025 |
| 05554L-AA-0 | BXCMM 2021-1 B - CDO | | | 4,5 | 1.C FE | 2,000,000 | 98.8952 | 1,977,904 | 2,000,000 | 2,000,000 | | | | | 7.555 | 7.635 | JAJO | 32,321 | 137,984 | 11/10/2021 | 01/16/2035 |
| 05554L-AC-6 | BXCMM 2021-1 C - CDO | | | 4,5 | 1.F FE | 20,000,000 | 97.2459 | 19,449,176 | 20,000,000 | 20,000,000 | | | | | 8.255 | 8.345 | JAJO | 353,151 | 1,521,398 | 11/10/2021 | 01/16/2035 |
| 05554L-AG-7 | BXCMM 2021-1 A - CDO | | | 4,5 | 1.A FE | 25,000,000 | 99.3428 | 24,835,712 | 25,000,000 | 25,000,000 | | | | | 7.135 | 7.200 | JAJO | 381,550 | 2,365,831 | 11/10/2021 | 01/16/2035 |
| 05577@-AP-5 | MUFG AMERICAS LEASING CORPORATION - ABS | | | 4 | 1.D | 260,431 | 98.5652 | 256,694 | 260,431 | 260,431 | | | | | 3.930 | 3.928 | FA | 3,639 | 10,233 | 02/11/2011 | 02/23/2026 |
| 05577@-AQ-3 | MUFG AMERICAS LEASING CORPORATION - ABS | | | 4 | 1.D | 122,556 | 98.5652 | 120,797 | 122,556 | 122,556 | | | | | 3.930 | 3.928 | FA | 1,713 | 4,795 | 02/11/2011 | 02/23/2026 |
| 05577@-AR-1 | MUFG AMERICAS LEASING CORPORATION - ABS | | | 4 | 1.D | 497,883 | 98.2496 | 489,168 | 497,883 | 497,883 | | | | | 3.930 | 3.929 | MN | 3,044 | 21,523 | 02/11/2011 | 05/05/2026 |
| 055979-AA-6 | BMWLT 2023-2 A1 - ABS | | | 4 | 1.C FE | 8,592,196 | 99.9794 | 8,590,423 | 8,592,196 | 8,592,196 | | | | | 5.687 | 5.786 | MON | 8,144 | 103,157 | 10/03/2023 | 10/25/2024 |
| 056162-AN-0 | BABSN 2015-I AR - CDO | | | 4,5 | 1.A FE | 13,424,865 | 99.8000 | 13,564,863 | 13,592,047 | 14,016,133 | | 7,600 | | | 6.667 | 3.617 | JAJO | 183,765 | 821,648 | 02/13/2019 | 01/20/2031 |
| 05682G-AL-2 | BCC 222 D1 - CDO | | | 4,5 | 2.B FE | 6,500,000 | 99.4230 | 6,462,494 | 6,500,000 | 6,500,000 | | | | | 9.048 | 9.158 | JAJO | 114,353 | 553,827 | 03/11/2022 | 04/23/2035 |
| 05682N-AJ-2 | BCC 217 D - CDO | | | 4,5 | 2.C FE | 2,500,000 | 97.4364 | 2,435,910 | 2,500,000 | 2,500,000 | | | | | 8.924 | 9.016 | JAJO | 43,378 | 208,666 | 11/16/2021 | 01/22/2035 |
| 05683E-AU-6 | BCC 2020-2 DR - CDO | | | 4,5 | 2.C FE | 1,250,000 | 98.2292 | 1,227,864 | 1,250,000 | 1,250,000 | | | | | 8.958 | 9.060 | JAJO | 23,018 | 104,783 | 07/02/2021 | 07/19/2034 |
| 05683V-AW-4 | BCC 2019-1 CR - CDO | | | 4,5 | 1.F FE | 1,253,125 | 99.4837 | 1,243,546 | 1,250,000 | 1,301,738 | | 6,675 | | | 7.808 | 7.134 | JAJO | 20,063 | 90,209 | 08/17/2021 | 04/19/2034 |
| 05684A-AQ-2 | BCC 2019-4 A2R - CDO | | | 4,5 | 1.A FE | 12,000,000 | 98.4671 | 11,816,053 | 12,000,000 | 12,000,000 | | | | | 7.012 | 7.067 | JAJO | 163,612 | 773,716 | 02/25/2022 | 04/23/2035 |
| 05684A-AS-8 | BCC 2019-4 BR - CDO | | | 4,5 | 1.C FE | 16,000,000 | 98.4622 | 15,753,946 | 16,000,000 | 16,000,000 | | | | | 7.312 | 7.372 | JAJO | 227,482 | 1,080,155 | 02/25/2022 | 04/23/2035 |
| 05684D-AJ-2 | BCC 2020-1 C - CDO | | | 4,5 | 1.F FE | 4,700,000 | 99.9927 | 4,699,659 | 4,700,000 | 4,700,000 | | | | | 8.357 | 8.441 | JAJO | 81,826 | 364,803 | 03/03/2020 | 04/18/2033 |
| 05684R-AG-7 | BCC 2021-2 C - CDO | | | 4,5 | 1.F FE | 1,700,000 | 99.2107 | 1,686,582 | 1,700,000 | 1,700,000 | | | | | 7.755 | 7.836 | JAJO | 28,200 | 120,724 | 04/16/2021 | 07/17/2034 |
| 05684U-AG-0 | BCC 221 C - CDO | | | 4,5 | 1.F FE | 3,750,000 | 97.7373 | 3,665,147 | 3,750,000 | 3,750,000 | | | | | 7.595 | 7.666 | JAJO | 59,336 | 262,829 | 02/03/2022 | 04/18/2035 |
| 05766B-AN-8 | BOBA 2020-1 CR - CDO | | | 4,5 | 1.F FE | 2,000,000 | 98.3028 | 1,966,055 | 2,000,000 | 2,000,000 | | | | | 7.777 | 7.841 | JAJO | 31,542 | 143,410 | 12/16/2021 | 01/20/2032 |
| 05766B-AQ-1 | BOBA 2020-1 DR - CDO | | | 4,5 | 2.C FE | 1,000,000 | 99.3981 | 993,981 | 1,000,000 | 1,000,000 | | | | | 8.827 | 8.917 | JAJO | 17,900 | 82,351 | 12/16/2021 | 01/20/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 05874X-AE-9 | BALLY 14 B - CDO | | | 4,5 | 1.F FE | 1,500,000 | 100.0390 | 1,500,585 | 1,500,000 | 1,500,000 | | | | | 7.977 | 8.052 | JAJO | 24,265 | 110,599 | 12/18/2020 | 01/20/2034 |
| 05875M-AS-1 | BALLY 2019-2 BR - CDO | | | 4,5 | 1.D FE | 1,000,000 | 98.8221 | 988,221 | 1,000,000 | 1,000,000 | | | | | 7.529 | 7.610 | FMAN | 8,784 | 71,279 | 02/05/2021 | 11/20/2030 |
| 05875M-AU-6 | BALLY 2019-2 CR - CDO | | | 4,5 | 2.B FE | 1,000,000 | 99.6859 | 996,859 | 1,000,000 | 1,000,000 | | | | | 8.779 | 8.899 | FMAN | 10,242 | 83,918 | 02/05/2021 | 11/20/2030 |
| 06759J-AU-2 | BABSN 2019-I CR - CDO | | | 4,5 | 1.F FE | 2,750,000 | 100.0297 | 2,750,817 | 2,750,000 | 2,750,000 | | | | | 7.955 | 7.936 | JAJO | 46,794 | 200,851 | 04/09/2021 | 04/16/2035 |
| 06760W-AC-0 | BMM 2021-I A1 - CDO | | | 4,5 | 1.A FE | 40,000,000 | 99.2325 | 39,692,992 | 40,000,000 | 40,000,000 | | | | | 7.227 | 7.277 | JAJO | 586,225 | 2,645,136 | 06/30/2021 | 07/20/2033 |
| 06760W-AE-6 | BMM 2021-I A2 - CDO | | | 4,5 | 1.C FE | 11,500,000 | 97.0510 | 11,160,864 | 11,500,000 | 11,500,000 | | | | | 7.577 | 7.636 | JAJO | 176,701 | 801,286 | 06/30/2021 | 07/20/2033 |
| 06760W-AG-1 | BMM 2021-I B - CDO | | | 4,5 | 1.F FE | 9,000,000 | 97.2722 | 8,754,499 | 9,000,000 | 9,000,000 | | | | | 8.577 | 8.659 | JAJO | 156,538 | 718,343 | 06/30/2021 | 07/20/2033 |
| 06761V-AA-5 | BABSN 2019-IV A1 - CDO | | | 4,5 | 1.A FE | 15,000,000 | 100.0787 | 15,011,807 | 15,000,000 | 15,000,000 | | | | | 6.875 | 6.635 | JAJO | 224,117 | 1,531,021 | 11/13/2019 | 01/18/2033 |
| 06762B-AJ-9 | BABSN 2020-IV D1 - CDO | | | 4,5 | 2.B FE | 2,000,000 | 99.0363 | 1,980,727 | 2,000,000 | 2,000,000 | | | | | 9.377 | 9.474 | JAJO | 38,031 | 175,854 | 12/09/2020 | 01/20/2032 |
| 06762Q-AA-5 | BABSN 3 A - CDO | | | 2,5 | 1.A FE | 59,700,000 | 100.1028 | 60,061,651 | 60,000,000 | 60,238,315 | | 300,614 | | | 7.536 | 7.436 | JAJO | 916,858 | 4,612,680 | 07/22/2022 | 07/20/2033 |
| 06762V-AD-8 | BABSN 2022-III C - CDO | | | 4,5 | 1.F FE | 8,000,000 | 100.6053 | 8,048,423 | 8,000,000 | 8,000,000 | | | | | 9.166 | 9.261 | JAJO | 148,690 | 697,677 | 09/01/2022 | 10/22/2035 |
| 06762V-AE-6 | BABSN 2022-III D - CDO | | | 4,5 | 2.C FE | 10,000,000 | 101.3143 | 10,131,426 | 10,000,000 | 10,000,000 | | | | | 10.616 | 10.746 | JAJO | 215,265 | 1,021,930 | 09/01/2022 | 10/22/2035 |
| 06762Y-AA-8 | BABSN 2022-III E - CDO | | | 4,5 | 3.C FE | 6,930,000 | 100.7056 | 7,049,395 | 7,000,000 | 6,813,760 | | (137,515) | | | 13.646 | 10.840 | JAJO | 193,695 | 934,521 | 09/01/2022 | 10/22/2035 |
| 06763F-AC-4 | BABSN 2023-II B1 - CDO | | C | 4,5 | 1.C FE | 28,000,000 | 100.1587 | 28,044,449 | 28,000,000 | 28,000,000 | | | | | 8.009 | 7.971 | JAJO | 1,071,403 | | 05/31/2023 | 07/21/2036 |
| 06763F-AE-0 | BABSN 2023-II D - CDO | | C | 4,5 | 2.C FE | 15,000,000 | 101.2316 | 15,184,742 | 15,000,000 | 15,000,000 | | | | | 10.659 | 10.678 | JAJO | 763,883 | | 05/31/2023 | 07/21/2036 |
| 07030U-A*-3 | Bastion Funding I LLC - ABS | | | 1 | 1.F PL | 25,580,633 | 101.5588 | 25,979,382 | 25,580,633 | 25,580,633 | | | | | 7.120 | 7.119 | MON | 30,356 | 1,563,097 | 02/16/2023 | 04/15/2038 |
| 07131A-AE-4 | BATLN XV C - CDO | | | 4,5 | 1.F FE | 4,250,000 | 98.3855 | 4,181,383 | 4,250,000 | 4,250,000 | | | | | 7.912 | 7.989 | JAJO | 70,987 | 309,180 | 01/28/2020 | 01/18/2033 |
| 07131A-AG-9 | BATLN XV D - CDO | | | 4,5 | 2.B FE | 2,250,000 | 95.7950 | 2,155,387 | 2,250,000 | 2,250,000 | | | | | 8.914 | 9.010 | JAJO | 42,344 | 186,496 | 01/28/2020 | 01/18/2033 |
| 07133P-AE-9 | BATLN 17 C - CDO | | | 4,5 | 1.F FE | 4,500,000 | 96.7500 | 4,353,750 | 4,500,000 | 4,500,000 | | | | | 7.777 | 7.846 | JAJO | 70,969 | 322,672 | 02/01/2021 | 03/09/2034 |
| 07133P-AG-4 | BATLN 17 D - CDO | | | 4,5 | 2.C FE | 2,175,000 | 95.0610 | 2,067,578 | 2,175,000 | 2,175,000 | | | | | 8.927 | 9.017 | JAJO | 39,374 | 181,318 | 02/01/2021 | 03/09/2034 |
| 07134W-AJ-2 | BATLN XXI C - CDO | | | 4,5 | 1.F FE | 1,500,000 | 97.2507 | 1,458,761 | 1,500,000 | 1,500,000 | | | | | 7.645 | 7.732 | JAJO | 24,882 | 106,522 | 06/08/2021 | 07/17/2034 |
| 072929-AG-7 | BAPACL-1-C - CDO | | C | 4,5 | 1.F FE | 20,000,000 | 99.9344 | 19,986,872 | 20,000,000 | 20,000,000 | | | | | 8.270 | 8.383 | JAJO | 55,136 | | 11/02/2023 | 01/21/2037 |
| 072929-AL-6 | BAPACL-1-D - CDO | | C | 4,5 | 2.C FE | 20,000,000 | 99.9830 | 19,996,604 | 20,000,000 | 20,000,000 | | | | | 0.000 | 0.000 | JAJO | 66,469 | | 11/02/2023 | 01/21/2037 |
| 07403C-AC-5 | BRMTN 1 B - CDO | | | 4,5 | 1.C FE | 21,737,320 | 100.6557 | 21,892,620 | 21,750,000 | 21,910,793 | | 111,816 | | | 8.403 | 8.250 | JAJO | 385,830 | 1,875,163 | 07/13/2022 | 07/16/2035 |
| 07403C-AG-6 | BRMTN 1 D - CDO | | | 4,5 | 2.C FE | 12,375,000 | 100.6830 | 12,585,376 | 12,500,000 | 12,505,003 | | 91,599 | | | 10.594 | 10.630 | JAJO | 283,239 | 1,396,985 | 07/13/2022 | 07/16/2035 |
| 07403K-AA-1 | BRMTN 1 E - CDO | | | 4,5 | 3.C FE | 4,791,910 | 100.6037 | 5,030,183 | 5,000,000 | 4,853,133 | | 43,260 | | | 13.714 | 14.388 | JAJO | 146,662 | 739,927 | 07/13/2022 | 07/16/2035 |
| 07655#-AA-7 | BEDROCK ABS I LLC - ABS | | | 1 | 2.A | 26,965,335 | 102.7663 | 27,711,285 | 26,965,335 | 26,965,335 | | | | | 7.951 | 8.068 | MON | 29,778 | 2,358,414 | 11/21/2022 | 12/27/2037 |
| 08179X-AW-5 | BSP II AR2 - CDO | | | 4,5 | 1.A FE | 818,612 | 99.9786 | 818,436 | 818,612 | 818,612 | | | | | 6.415 | 6.535 | JAJO | 11,426 | 85,318 | 02/17/2021 | 07/16/2029 |
| 08180X-AS-1 | BSP 8R A2R - CDO | | | 4,5 | 1.C FE | 12,400,000 | 98.8820 | 12,261,366 | 12,400,000 | 12,400,000 | | | | | 7.127 | 7.169 | JAJO | 179,215 | 807,420 | 02/09/2018 | 01/20/2031 |
| 08181B-AS-8 | BSP 9R BR - CDO | | | 4,5 | 1.C FE | 20,000,000 | 99.8508 | 19,970,150 | 20,000,000 | 20,000,000 | | | | | 7.427 | 7.482 | JAJO | 301,224 | 1,363,124 | 07/16/2018 | 07/21/2031 |
| 08181F-AC-4 | BSP 32 A2 - CDO | | C | 4,5 | 1.A FE | 5,000,000 | 100.1715 | 5,008,574 | 5,000,000 | 5,000,000 | | | | | 7.317 | 7.379 | JAJO | 41,666 | | 10/04/2023 | 10/27/2036 |
| 08181F-AE-0 | BSP 32 B - CDO | | C | 4,5 | 1.C FE | 5,000,000 | 99.8385 | 4,991,924 | 5,000,000 | 5,000,000 | | | | | 7.767 | 7.847 | JAJO | 44,228 | | 10/04/2023 | 10/27/2036 |
| 08181F-AG-5 | BSP 32 C - CDO | | C | 4,5 | 1.F FE | 16,000,000 | 99.8827 | 15,981,229 | 16,000,000 | 16,000,000 | | | | | 8.167 | 8.261 | JAJO | 148,820 | | 10/04/2023 | 10/27/2036 |
| 08181F-AJ-9 | BSP 32 D - CDO | | C | 4,5 | 2.C FE | 14,000,000 | 99.4769 | 13,926,769 | 14,000,000 | 14,000,000 | | | | | 9.617 | 9.717 | JAJO | 153,337 | | 10/04/2023 | 10/27/2036 |
| 08182B-AQ-1 | BSP XVII CR - CDO | | | 4,5 | 1.F FE | 2,500,000 | 99.5204 | 2,488,009 | 2,500,000 | 2,500,000 | | | | | 7.805 | 7.787 | JAJO | 41,738 | 178,800 | 07/21/2021 | 07/15/2032 |
| 08182D-AG-9 | BSP VI-B C1 - CDO | | | 4,5 | 1.F FE | 2,000,000 | 100.0254 | 2,000,508 | 2,000,000 | 2,000,000 | | | | | 8.127 | 8.195 | JAJO | 32,961 | 150,507 | 07/12/2021 | 07/20/2034 |
| 08182R-AE-3 | BSP XIX C - CDO | | | 4,5 | 1.F FE | 4,000,000 | 99.9948 | 3,999,793 | 4,000,000 | 4,000,000 | | | | | 8.145 | 8.244 | JAJO | 70,630 | 304,280 | 12/06/2019 | 01/18/2033 |
| 08186A-AE-6 | BSP XXVI C - CDO | | | 4,5 | 1.F FE | 10,000,000 | 99.6359 | 9,963,594 | 10,000,000 | 10,000,000 | | | | | 7.916 | 7.987 | JAJO | 160,515 | 734,459 | 05/02/2022 | 07/20/2034 |
| 08186E-AJ-7 | BSP 29 D - CDO | | | 4,5 | 2.C FE | 15,259,750 | 101.5462 | 15,739,664 | 15,500,000 | 15,339,930 | | 32,522 | | | 11.128 | 11.457 | JAJO | 325,810 | 1,419,563 | 11/21/2022 | 01/25/2036 |
| 09076V-AJ-0 | BGCLO 3 D1 - CDO | | | 4,5 | 2.C FE | 2,500,000 | 98.6820 | 2,467,049 | 2,500,000 | 2,500,000 | | | | | 8.858 | 8.957 | JAJO | 45,522 | 207,032 | 11/03/2021 | 01/19/2035 |
| 09262W-AA-1 | BLKMM 59 A - CDO | | | 4,5 | 1.A FE | 20,000,000 | 100.0593 | 20,011,858 | 20,000,000 | 20,000,000 | | | | | 7.846 | 7.820 | JAJO | 298,175 | | 10/05/2023 | 10/20/2033 |
| 09262W-AC-7 | BLKMM 59 B - CDO | | | 4,5 | 1.C FE | 30,000,000 | 100.0086 | 30,002,585 | 30,000,000 | 30,000,000 | | | | | 8.666 | 8.659 | JAJO | 494,412 | | 10/05/2023 | 10/20/2033 |
| 092913-AJ-1 | ELB 5R CR - CDO | | | 4,5 | 1.F FE | 7,650,000 | 97.7330 | 7,476,576 | 7,650,000 | 7,650,000 | | | | | 8.535 | 8.600 | MJSD | 30,831 | 636,635 | 04/22/2022 | 06/15/2034 |
| 092913-AL-6 | ELB 5R DR - CDO | | | 4,5 | 2.C FE | 10,800,000 | 92.2605 | 9,964,138 | 10,800,000 | 10,800,000 | | | | | 9.835 | 9.948 | MJSD | 50,157 | 1,041,128 | 04/22/2022 | 06/15/2034 |
| 09606B-AA-2 | BSTRM 231 A2 - ABS | | | 4 | 1.G FE | 17,184,419 | 97.0453 | 16,982,935 | 17,500,000 | 17,187,212 | | 2,793 | | | 5.398 | 5.521 | MON | 28,864 | 582,534 | 04/25/2023 | 05/20/2053 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 09609N-AL-9 | BLUEM XXIV AR - CDO | | | 4,5 | 1.A FE | 50,000,000 | 98.9055 | 49,452,757 | 50,000,000 | 50,000,000 | | | | | 6.777 | 6.816 | JAJO | 687,156 | 3,078,295 | 03/18/2021 | 04/20/2034 |
| 09609N-AN-5 | BLUEM XXIV BR - CDO | | | 4,5 | 1.C FE | 19,250,000 | 98.6665 | 18,993,293 | 19,250,000 | 19,250,000 | | | | | 7.277 | 7.338 | JAJO | 284,072 | 1,282,730 | 03/18/2021 | 04/20/2034 |
| 09627F-AQ-3 | BLUEM 25R BR - CDO | | | 4,5 | 1.C FE | 15,000,000 | 99.0042 | 14,850,635 | 15,000,000 | 15,000,000 | | | | | 7.355 | 7.426 | JAJO | 235,988 | 1,004,549 | 06/25/2021 | 07/15/2036 |
| 09627F-AS-9 | BLUEM 25R CR - CDO | | | 4,5 | 1.F FE | 8,500,000 | 98.0101 | 8,330,859 | 8,500,000 | 8,500,000 | | | | | 7.905 | 7.986 | JAJO | 143,726 | 616,514 | 06/25/2021 | 07/15/2036 |
| 09628J-AN-1 | BLUEM 2015-3 A2R - CDO | | | 4,5 | 1.C FE | 22,515,000 | 99.1350 | 22,320,249 | 22,515,000 | 22,515,000 | | | | | 7.177 | 7.228 | JAJO | 327,689 | 1,477,467 | 03/27/2018 | 04/21/2031 |
| 09628W-BA-9 | BLUEM 162RR BR2 - CDO | | | 4,5 | 1.F FE | 13,000,000 | 99.4965 | 12,934,550 | 13,000,000 | 13,000,000 | | | | | 7.879 | 7.961 | FMAN | 119,494 | 972,971 | 09/01/2021 | 08/20/2032 |
| 09629C-AS-4 | BLUEM I CR - CDO | | | 4,5 | 1.F FE | 3,000,000 | 99.6665 | 2,989,995 | 3,000,000 | 3,000,000 | | | | | 7.927 | 7.985 | JAJO | 48,225 | 219,677 | 03/11/2021 | 07/20/2029 |
| 09630A-AG-1 | BLUEM 2018-3 B - CDO | | | 4,5 | 1.C FE | 11,002,200 | 99.5750 | 10,953,247 | 11,000,000 | 11,746,757 | | 44,663 | | | 7.410 | 5.458 | JAJO | 153,960 | 756,316 | 05/28/2019 | 10/25/2030 |
| 09630K-AS-3 | BLUEM 29R D1R - CDO | | | 4,5 | 2.A FE | 4,000,000 | 96.6999 | 3,867,996 | 4,000,000 | 4,000,000 | | | | | 8.790 | 8.883 | JAJO | 66,412 | 330,991 | 07/15/2021 | 07/25/2034 |
| 09630M-AE-0 | BLUEM 33 C - CDO | | | 4,5 | 1.E FE | 2,707,630 | 98.4674 | 2,666,133 | 2,707,630 | 2,707,630 | | | | | 7.729 | 7.808 | FMAN | 24,414 | 198,543 | 10/01/2021 | 11/20/2034 |
| 09630M-AG-5 | BLUEM 33 D - CDO | | | 4,5 | 2.A FE | 2,000,000 | 98.7143 | 1,974,286 | 2,000,000 | 2,000,000 | | | | | 9.045 | 9.251 | FMAN | 21,106 | 174,966 | 10/01/2021 | 11/20/2034 |
| 09631B-AJ-2 | BLUEM XXXI D - CDO | | | 4,5 | 2.C FE | 973,000 | 95.0279 | 950,279 | 1,000,000 | 991,852 | | 7,762 | | | 8.658 | 8.900 | JAJO | 17,798 | 80,785 | 03/23/2022 | 04/19/2034 |
| 10004*-AA-3 | BORROWED SUNSHINE, LLC - ABS | | | 1 | 2.B PL | 22,499,077 | 86.5054 | 19,462,913 | 22,499,077 | 22,499,077 | | | | | 4.086 | 4.086 | FMAN | 104,699 | 916,758 | 01/09/2020 | 01/13/2040 |
| 10638N-AA-6 | BABS 22RM3 A - RMBS | | | 4 | 1.A FE | 14,162,395 | 87.5786 | 13,016,218 | 14,862,327 | 14,244,559 | | 71,277 | | | 1.750 | 2.539 | MON | 4,335 | 259,224 | 01/21/2022 | 02/25/2062 |
| 11124T-AN-4 | BDRVR 201R CR - CDO | | | 4,5 | 1.F FE | 3,675,990 | 98.5307 | 3,645,635 | 3,700,000 | 3,693,107 | | 5,056 | | | 7.677 | 7.756 | JAJO | 57,602 | 261,556 | 03/15/2022 | 07/20/2034 |
| 12327A-AA-6 | BJETS 2022-1 A - ABS | | | 4 | 1.G FE | 16,653,757 | 96.2117 | 16,515,758 | 17,166,054 | 16,754,805 | | 65,985 | | | 4.455 | 5.314 | MON | 33,989 | 764,748 | 05/05/2022 | 06/15/2037 |
| 12327A-AB-4 | BJETS 2022-1 B - ABS | | | 4 | 2.B FE | 3,781,133 | 91.6750 | 3,591,278 | 3,917,402 | 3,805,288 | | 15,845 | | | 5.192 | 6.193 | MON | 9,040 | 203,392 | 05/05/2022 | 06/15/2037 |
| 12327B-AA-4 | BJETS 211 A - ABS | | | 4 | 1.F FE | 17,197,690 | 92.7672 | 16,066,718 | 17,319,386 | 17,211,029 | | 7,431 | | | 2.162 | 2.219 | MON | 16,642 | 374,445 | 03/07/2022 | 04/15/2036 |
| 12480V-AL-9 | CBAM 171 D - CDO | | | 4,5 | 2.C FE | 2,002,400 | 99.4887 | 1,989,773 | 2,000,000 | 2,078,437 | | 3,870 | | | 9.427 | 8.397 | JAJO | 38,233 | 176,868 | 06/02/2021 | 07/22/2030 |
| 12481H-AU-9 | CBAM 2017-3 CR - CDO | | | 4,5 | 1.F FE | 1,850,000 | 100.0115 | 1,850,212 | 1,850,000 | 1,850,000 | | | | | 8.114 | 8.193 | JAJO | 31,691 | 138,336 | 06/30/2021 | 07/17/2034 |
| 12509V-AL-6 | CBAM 2020-12 CR - CDO | | | 4,5 | 1.F FE | 5,000,000 | 98.8714 | 4,943,568 | 5,000,000 | 5,000,000 | | | | | 7.927 | 7.999 | JAJO | 80,375 | 366,128 | 06/11/2021 | 07/20/2034 |
| 12510H-AM-2 | CAUTO 211 A3 - ABS | | | 4 | 1.E FE | 9,636,617 | 87.1383 | 9,626,004 | 11,046,812 | 9,896,352 | | 259,735 | | | 1.920 | 6.347 | MON | 9,427 | 140,221 | 05/03/2023 | 08/15/2051 |
| 12510H-AN-0 | CAUTO 211 A4 - ABS | | | 4 | 1.E FE | 21,529,651 | 73.4104 | 16,118,923 | 21,957,282 | 21,602,556 | | 64,856 | | | 2.760 | 3.018 | MON | 26,934 | 606,032 | 02/10/2022 | 08/15/2051 |
| 12510H-AP-5 | CAUTO 221 A1 - ABS | | | 4 | 1.A FE | 1,859,839 | 89.2910 | 1,660,812 | 1,860,000 | 1,859,869 | | 28 | | | 3.350 | 3.375 | MON | 2,769 | 62,387 | 03/08/2022 | 03/15/2052 |
| 12510H-AQ-3 | CAUTO 221 A2 - ABS | | | 2 | 1.E FE | 8,381,953 | 86.5197 | 7,253,057 | 8,383,125 | 8,382,216 | | 247 | | | 3.700 | 3.731 | MON | 13,786 | 310,233 | 03/08/2022 | 03/15/2052 |
| 12510H-AS-9 | CAUTO 231 A1 - ABS | | | 4 | 1.A FE | 6,264,093 | 99.6886 | 6,414,963 | 6,435,000 | 6,263,612 | | (480) | | | 5.750 | 5.941 | MON | 16,445 | 82,225 | 09/14/2023 | 09/15/2053 |
| 12511G-AE-1 | CBAM 2021-14 C - CDO | | | 4,5 | 1.F FE | 4,000,000 | 98.7847 | 3,951,387 | 4,000,000 | 4,000,000 | | | | | 7.727 | 7.796 | JAJO | 62,678 | 284,791 | 02/26/2021 | 04/20/2034 |
| 12528V-AJ-8 | CFIP 181 D - CDO | | | 4,5 | 2.C FE | 1,999,000 | 99.0723 | 1,981,446 | 2,000,000 | 2,094,006 | | 5,705 | | | 8.785 | 7.716 | JAJO | 36,606 | 166,186 | 02/04/2021 | 07/18/2031 |
| 12529Q-AG-4 | CFIP 2021-1 C1 - CDO | | | 4,5 | 1.F FE | 2,700,000 | 99.1822 | 2,677,920 | 2,700,000 | 2,700,000 | | | | | 8.077 | 8.150 | JAJO | 44,224 | 201,815 | 11/17/2021 | 01/22/2035 |
| 12529Q-AN-9 | CFIP 2021-1 C2 - CDO | | | 4 | 1.F FE | 3,600,004 | 88.2102 | 3,175,716 | 3,600,170 | 3,599,527 | | (587) | | | 3.974 | 3.994 | JAJO | 28,217 | 143,071 | 11/17/2021 | 01/22/2035 |
| 12530M-AA-3 | SORT 2020-1 A1 - ABS | | | 4 | 1.E FE | 20,234,873 | 92.5242 | 18,724,744 | 20,237,670 | 20,218,797 | | 12,005 | | | 1.690 | 1.758 | MON | 15,201 | 342,212 | 07/14/2020 | 07/15/2060 |
| 12530M-AB-1 | SORT 2020-1 A2 - ABS | | | 4 | 1.E FE | 3,937,194 | 85.0759 | 3,351,168 | 3,939,033 | 3,937,761 | | 69 | | | 1.990 | 2.008 | MON | 3,484 | 78,467 | 07/14/2020 | 07/15/2060 |
| 12549F-BQ-1 | CIFC 2013-IV CRR - CDO | | | 4,5 | 1.E FE | 1,930,500 | 99.1386 | 1,982,772 | 2,000,000 | 2,063,204 | | 5,977 | | | 7.549 | 6.688 | JAJO | 27,680 | 140,346 | 01/04/2021 | 04/28/2031 |
| 12553D-AL-1 | CIFC 2019-1 BR - CDO | | | 4,5 | 1.C FE | 15,300,000 | 99.3562 | 15,201,501 | 15,300,000 | 15,300,000 | | | | | 7.227 | 7.273 | JAJO | 224,231 | 1,011,765 | 04/01/2021 | 04/20/2032 |
| 12553D-AN-7 | CIFC 2019-1 CR - CDO | | | 4,5 | 1.F FE | 1,000,000 | 99.5306 | 995,306 | 1,000,000 | 1,000,000 | | | | | 7.727 | 7.782 | JAJO | 15,670 | 71,198 | 04/05/2021 | 04/20/2032 |
| 12554V-AN-6 | CIFC 193R A1R - CDO | | | 4,5 | 1.A FE | 11,000,000 | 99.8517 | 10,983,688 | 11,000,000 | 11,000,000 | | | | | 6.815 | 6.782 | JAJO | 160,353 | 676,609 | 08/16/2021 | 10/16/2034 |
| 12555X-AE-1 | CIFC 2019-VI B - CDO | | | 4,5 | 1.C FE | 20,000,000 | 100.0125 | 20,002,501 | 20,000,000 | 20,000,000 | | | | | 7.555 | 7.636 | JAJO | 323,207 | 1,379,843 | 12/02/2019 | 01/18/2033 |
| 12555X-AG-6 | CIFC 2019-VI C - CDO | | | 4,5 | 1.F FE | 9,500,000 | 100.0915 | 9,508,693 | 9,500,000 | 9,500,000 | | | | | 8.355 | 8.448 | JAJO | 169,779 | 732,270 | 12/02/2019 | 01/18/2033 |
| 12565K-AA-5 | CLIF 211 A - ABS | | | 2 | 1.F FE | 31,687,426 | 87.9313 | 30,916,622 | 35,159,987 | 32,228,520 | | 533,357 | | | 1.640 | 4.931 | MON | 20,823 | 549,269 | 01/18/2023 | 02/18/2046 |
| 12565K-AC-1 | CLIF 211 B - ABS | | | 4 | 2.B FE | 3,176,513 | 86.9699 | 2,763,128 | 3,177,107 | 3,204,840 | | 28,286 | | | 2.380 | 2.648 | MON | 2,731 | 75,615 | 02/17/2021 | 02/18/2046 |
| 12569E-AJ-6 | CIFC 227 C - CDO | | | 4,5 | 1.F FE | 5,500,000 | 100.5550 | 5,530,525 | 5,500,000 | 5,500,000 | | | | | 9.262 | 9.361 | JAJO | 99,051 | 437,863 | 10/14/2022 | 10/22/2035 |
| 12569G-AA-0 | CIFC 227 E - CDO | | | 4,5 | 3.C FE | 4,387,500 | 101.4173 | 4,563,777 | 4,500,000 | 4,373,864 | | (14,727) | | | 14.338 | 13.257 | JAJO | 123,669 | 566,942 | 10/14/2022 | 10/22/2035 |
| 12570L-AA-6 | CIFC 221 A - CDO | | | 4,5 | 1.A FE | 40,000,000 | 99.2876 | 39,715,027 | 40,000,000 | 40,000,000 | | | | | 6.723 | 6.779 | JAJO | 567,706 | 2,442,799 | 01/27/2022 | 04/17/2035 |
| 12570L-AE-8 | CIFC 221 C - CDO | | | 4,5 | 1.F FE | 15,105,000 | 97.9905 | 14,801,461 | 15,105,000 | 15,105,000 | | | | | 7.503 | 7.570 | JAJO | 239,253 | 1,041,917 | 01/27/2022 | 04/17/2035 |
| 12570L-AG-3 | CIFC 221 D - CDO | | | 4,5 | 2.C FE | 17,000,000 | 96.3029 | 16,371,490 | 17,000,000 | 17,000,000 | | | | | 8.453 | 8.543 | JAJO | 303,363 | 1,336,374 | 01/27/2022 | 04/17/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 127656-A*-7 | CAERUS GNB ABS I LLC A-1 - ABS | | | 1 | 1.G PL | 16,398,420 | 102.1060 | 16,747,591 | 16,402,160 | 16,395,639 | | (2,781) | | | 7.480 | 7.454 | MON | 10,224 | 1,087,056 | 02/09/2023 | 04/28/2040 |
| 127656-A@-5 | CAERUS GNB ABS I LLC A-2 - ABS | | | 1 | 2.A PL | 18,078,469 | 101.3020 | 18,315,157 | 18,079,758 | 18,075,251 | | (3,218) | | | 7.850 | 7.821 | MON | 11,827 | 1,257,606 | 02/09/2023 | 04/28/2040 |
| 12807C-AA-1 | CAI 2020-1 A - ABS | | C | 4 | 1.F FE | 23,674,180 | 90.0044 | 22,108,744 | 24,564,075 | 23,817,287 | | 131,034 | | | 2.220 | 3.246 | MON | 9,089 | 526,899 | 05/04/2023 | 09/25/2045 |
| 13876L-AN-7 | CANYC 2020-1 CR - CDO | | | 4,5 | 1.F FE | 1,250,000 | 99.0239 | 1,237,799 | 1,250,000 | 1,250,000 | | | | | 7.595 | 7.681 | JAJO | 20,601 | 88,136 | 04/28/2021 | 07/15/2034 |
| 13876R-AG-9 | CANYC 2020-3 C - CDO | | | 4,5 | 1.F FE | 6,000,000 | 100.0703 | 6,004,221 | 6,000,000 | 6,000,000 | | | | | 8.045 | 8.139 | JAJO | 104,662 | 450,353 | 12/04/2020 | 01/15/2034 |
| 13876R-AJ-3 | CANYC 2020-3 D - CDO | | | 4,5 | 2.C FE | 1,000,000 | 99.0500 | 990,500 | 1,000,000 | 1,000,000 | | | | | 9.245 | 9.364 | JAJO | 20,010 | 87,192 | 12/04/2020 | 01/15/2034 |
| 13876X-AL-5 | CANYC 2021-2 C - CDO | | | 4,5 | 1.F FE | 1,750,000 | 100.0297 | 1,750,520 | 1,750,000 | 1,750,000 | | | | | 7.955 | 8.037 | JAJO | 29,778 | 127,814 | 04/12/2021 | 04/17/2034 |
| 14016T-AG-4 | C4US I C - CDO | | | 4,5 | 1.F FE | 3,233,750 | 100.0569 | 3,251,848 | 3,250,000 | 3,328,954 | | 21,621 | | | 8.107 | 7.783 | JAJO | 54,889 | 244,020 | 12/03/2021 | 01/18/2035 |
| 14016T-AJ-8 | C4US I D - CDO | | | 4,5 | 2.C FE | 2,970,600 | 100.0434 | 3,001,302 | 3,000,000 | 3,061,948 | | 21,618 | | | 9.277 | 9.036 | JAJO | 57,979 | 260,837 | 12/03/2021 | 01/18/2035 |
| 14309Y-BW-3 | CGMS 2012-4 CR - CDO | | | 4,5 | 1.F FE | 3,150,000 | 100.0423 | 3,151,331 | 3,150,000 | 3,150,000 | | | | | 8.274 | 8.355 | JAJO | 50,675 | 242,217 | 09/07/2021 | 04/22/2032 |
| 14312O-AG-8 | CGMS 2021-8 D - CDO | | | 4,5 | 2.C FE | 2,375,875 | 98.4580 | 2,353,147 | 2,390,000 | 2,387,111 | | 1,279 | | | 8.745 | 8.875 | JAJO | 45,269 | 196,306 | 03/15/2022 | 10/16/2034 |
| 14314H-AU-8 | CGMS 2019-3 BR - CDO | | | 4,5 | 1.F FE | 4,000,000 | 99.9940 | 3,999,759 | 4,000,000 | 4,000,000 | | | | | 7.977 | 8.041 | JAJO | 64,706 | 294,930 | 12/17/2021 | 10/20/2032 |
| 14315J-AS-8 | CGMS 2017-2 AJR - CDO | | | 4,5 | 1.A FE | 20,000,000 | 100.0192 | 20,003,842 | 20,000,000 | 20,000,000 | | | | | 7.077 | 7.089 | JAJO | 287,029 | 1,292,151 | 03/26/2021 | 07/20/2031 |
| 14316E-AS-8 | CGMS 2019-2 BR - CDO | | | 4,5 | 1.F FE | 3,700,000 | 100.0044 | 3,700,163 | 3,700,000 | 3,700,000 | | | | | 7.745 | 7.836 | JAJO | 62,167 | 266,494 | 12/15/2021 | 07/15/2032 |
| 14316M-AA-9 | CGMS 2021-1 A1 - CDO | | | 4,5 | 1.A FE | 30,000,000 | 99.8006 | 29,940,177 | 30,000,000 | 30,000,000 | | | | | 6.685 | 6.756 | JAJO | 428,982 | 1,839,231 | 02/02/2021 | 04/17/2034 |
| 14316W-AE-9 | CGMS 2021-7 B - CDO | | | 4,5 | 1.F FE | 3,750,000 | 99.5871 | 3,734,516 | 3,750,000 | 3,750,000 | | | | | 7.755 | 7.833 | JAJO | 62,205 | 266,304 | 08/11/2021 | 10/15/2035 |
| 14317K-AG-9 | CGMS 2021-9 D - CDO | | | 4,5 | 2.C FE | 1,500,000 | 98.4517 | 1,476,775 | 1,500,000 | 1,500,000 | | | | | 8.877 | 8.967 | JAJO | 27,002 | 124,286 | 09/17/2021 | 10/20/2034 |
| 14318Q-AG-5 | CGMS 235 C - CDO | | C | 4,5 | 1.F FE | 15,000,000 | 99.4945 | 14,924,172 | 15,000,000 | 15,000,000 | | | | | 3.000 | 8.346 | JAJO | 13,750 | | 11/10/2023 | 01/28/2036 |
| 14318Q-AJ-9 | CGMS 235 D - CDO | | C | 4,5 | 2.C FE | 12,000,000 | 99.2433 | 11,909,195 | 12,000,000 | 12,000,000 | | | | | 5.100 | 10.233 | JAJO | 18,700 | | 11/10/2023 | 01/28/2036 |
| 14318X-AA-3 | CARMX 2023-4 A1 - ABS | | | 4 | 1.C FE | 28,660,778 | 100.0286 | 28,668,970 | 28,660,778 | 28,660,778 | | | | | 5.429 | 5.768 | MON | 77,538 | 264,541 | 10/12/2023 | 10/15/2024 |
| 14686A-AU-3 | CARVL II CR - CDO | | | 4,5 | 1.F FE | 1,500,000 | 98.2294 | 1,473,441 | 1,500,000 | 1,500,000 | | | | | 7.677 | 7.739 | JAJO | 23,352 | 106,036 | 02/25/2021 | 04/20/2032 |
| 14686F-AG-3 | CARVL 6 D - CDO | | | 4,5 | 2.C FE | 2,500,000 | 99.0048 | 2,475,120 | 2,500,000 | 2,500,000 | | | | | 9.112 | 9.184 | JAJO | 44,294 | 271,936 | 04/22/2022 | 04/21/2034 |
| 14687E-AG-5 | CARVL IV C - CDO | | | 4,5 | 1.F FE | 2,000,000 | 98.9604 | 1,979,208 | 2,000,000 | 2,000,000 | | | | | 7.727 | 7.795 | JAJO | 31,339 | 142,396 | 06/17/2021 | 07/20/2034 |
| 14687E-AJ-9 | CARVL IV D - CDO | | | 4,5 | 2.C FE | 2,750,000 | 98.7609 | 2,715,926 | 2,750,000 | 2,750,000 | | | | | 8.927 | 9.017 | JAJO | 49,783 | 229,252 | 06/17/2021 | 07/20/2034 |
| 14687M-AG-7 | CARVL 5 D - CDO | | | 4,5 | 2.C FE | 2,000,000 | 98.7493 | 1,974,987 | 2,000,000 | 2,000,000 | | | | | 8.795 | 8.905 | JAJO | 37,625 | 165,284 | 11/24/2021 | 10/16/2034 |
| 15032F-AJ-5 | CEDF VII D - CDO | | | 4,5 | 2.C FE | 1,720,250 | 96.6346 | 1,691,106 | 1,750,000 | 1,795,757 | | (4,029) | | | 8.227 | 7.585 | JAJO | 29,196 | 133,468 | 03/23/2021 | 01/21/2031 |
| 15034A-AE-5 | CEDF XIV C - CDO | | | 4,5 | 1.F FE | 3,500,000 | 98.4771 | 3,446,697 | 3,500,000 | 3,500,000 | | | | | 7.395 | 7.481 | JAJO | 56,187 | 239,703 | 04/23/2021 | 07/15/2033 |
| 15186A-AA-9 | CBCF 2 A1 - CDO | | C | 4 | 1.A FE | 1,828,070 | 89.0693 | 1,628,249 | 1,828,070 | 1,828,070 | | | | | 3.050 | 3.062 | JAJO | 10,222 | 55,756 | 12/21/2021 | 01/25/2040 |
| 15186A-AE-1 | CBCF 2 B - CDO | | C | 4 | 1.D FE | 2,283,070 | 82.2130 | 1,876,981 | 2,283,070 | 2,283,070 | | | | | 3.350 | 3.364 | JAJO | 14,022 | 76,483 | 12/21/2021 | 01/25/2040 |
| 15673E-AA-1 | CERB XXVIII A - CDO | | | 4,5 | 1.A FE | 14,461,024 | 99.7443 | 14,424,052 | 14,461,024 | 14,461,024 | | | | | 7.395 | 6.639 | JAJO | 232,148 | 990,386 | 09/24/2020 | 10/15/2031 |
| 15673F-AA-8 | CERB 27 A1 - CDO | | | 4,5 | 1.A FE | 20,000,000 | 100.0066 | 20,001,318 | 20,000,000 | 20,000,000 | | | | | 7.370 | 7.413 | JAJO | 315,254 | 1,517,148 | 11/21/2019 | 01/15/2032 |
| 15673F-AC-4 | CERB 27 B - CDO | | | 4,5 | 1.A FE | 28,000,000 | 100.0110 | 28,003,082 | 28,000,000 | 28,000,000 | | | | | 8.270 | 8.342 | JAJO | 495,255 | 2,158,269 | 11/21/2019 | 01/15/2032 |
| 15673F-AD-2 | CERB 27 C1 - CDO | | | 4,5 | 1.E FE | 10,000,000 | 100.0090 | 10,000,896 | 10,000,000 | 10,000,000 | | | | | 9.345 | 9.467 | JAJO | 199,888 | 882,032 | 11/21/2019 | 01/15/2032 |
| 15674L-AA-4 | CERB 32 A - CDO | | | 4,5 | 1.A FE | 27,500,000 | 99.4084 | 27,337,308 | 27,500,000 | 27,500,000 | | | | | 7.165 | 7.262 | JAJO | 421,467 | 1,819,428 | 03/30/2021 | 04/22/2033 |
| 15676*-AA-9 | Cerberus Redwood Levered A II LLC - ABS | | | 4 | 1.C | 9,329,198 | 100.0000 | 9,329,198 | 9,329,198 | 9,329,198 | | | | | 8.320 | 8.320 | JAJO | 71,151 | | 11/28/2023 | 04/13/2031 |
| 16144K-AA-6 | CHAOT 23A A1 - ABS | | | 4 | 1.D FE | 3,195,705 | 99.9897 | 3,195,377 | 3,195,705 | 3,195,705 | | | | | 5.698 | 5.698 | MON | 3,035 | 45,017 | 09/22/2023 | 09/25/2024 |
| 17150E-AA-9 | CHMML 2 A1 - CDO | | C | 4,5 | 1.A FE | 18,000,000 | 100.1223 | 18,022,023 | 18,000,000 | 18,000,000 | | | | | 7.694 | 7.761 | JAJO | 296,214 | 669,352 | 03/16/2023 | 10/01/2032 |
| 17150E-AE-1 | CHMML 2 B - CDO | | C | 4,5 | 1.C FE | 30,000,000 | 100.1948 | 30,058,432 | 30,000,000 | 30,000,000 | | | | | 8.644 | 8.743 | JAJO | 554,648 | 1,257,295 | 03/16/2023 | 10/01/2032 |
| 171512-AA-4 | CHMML IV A1 - CDO | | | 4,5 | 1.A FE | 35,000,000 | 99.9829 | 34,994,028 | 35,000,000 | 35,000,000 | | | | | 7.424 | 7.135 | JAJO | 505,213 | 2,390,497 | 11/08/2019 | 01/23/2032 |
| 171512-AE-6 | CHMML IV B - CDO | | | 4,5 | 1.C FE | 29,437,188 | 99.8991 | 29,802,913 | 29,833,000 | 29,576,843 | | 111,959 | | | 8.224 | 8.327 | JAJO | 477,036 | 2,278,907 | 09/28/2022 | 01/23/2032 |
| 171512-AG-1 | CHMML IV C - CDO | | | 4,5 | 1.G FE | 10,000,000 | 100.0083 | 10,000,829 | 10,000,000 | 10,000,000 | | | | | 9.324 | 9.081 | JAJO | 181,291 | 875,110 | 11/08/2019 | 01/23/2032 |
| 17151J-AC-3 | CHMML I B - CDO | | | 4,5 | 1.C FE | 5,000,000 | 97.2740 | 4,863,700 | 5,000,000 | 5,000,000 | | | | | 7.348 | 7.776 | JAJO | 74,505 | 357,091 | 04/22/2022 | 04/20/2034 |
| 17151J-AE-9 | CHMML I C - CDO | | | 4,5 | 1.F FE | 16,500,000 | 97.7413 | 16,127,322 | 16,500,000 | 16,500,000 | | | | | 8.198 | 8.645 | JAJO | 274,306 | 1,320,597 | 04/22/2022 | 04/20/2034 |
| 17151K-AA-4 | CHMML III A1 - CDO | | | 4,5 | 1.A FE | 25,000,000 | 99.1557 | 24,788,915 | 25,000,000 | 25,000,000 | | | | | 7.160 | 7.229 | JAJO | 343,087 | 1,648,916 | 10/01/2021 | 10/24/2033 |
| 17151K-AG-1 | CHMML III B1 - CDO | | | 4,5 | 1.C FE | 25,000,000 | 96.7140 | 24,178,493 | 25,000,000 | 25,000,000 | | | | | 7.560 | 7.630 | JAJO | 362,254 | 1,750,305 | 10/01/2021 | 10/24/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 17151K-AJ-5 | CHMML III C - CDO | | | 4,5 | 1.G FE | 5,000,000 | 94.5821 | 4,729,106 | 5,000,000 | 5,000,000 | | | | | 8.260 | 8.344 | JAJO | 79,159 | 385,547 | 10/01/2021 | 10/24/2033 |
| 17151L-AC-8 | CHMML 2 A1 - CDO | | | 4,5 | 1.A FE | 35,500,000 | 100.1300 | 35,546,165 | 35,500,000 | 35,500,000 | | | | | 7.698 | 7.801 | JAJO | | | 11/02/2023 | 01/22/2036 |
| 17151L-AJ-3 | CHMML 2 B - CDO | | | 4,5 | 1.C FE | 20,000,000 | 99.9183 | 19,983,651 | 20,000,000 | 20,000,000 | | | | | 8.548 | 8.660 | JAJO | | | 11/02/2023 | 01/22/2036 |
| 17181T-AC-5 | CIFC 2018-IV A2 - CDO | | | 4,5 | 1.C FE | 1,967,340 | 100.0127 | 2,000,255 | 2,000,000 | 2,101,135 | | (14,310) | | | 7.364 | 5.896 | JAJO | 31,094 | 134,344 | 11/06/2019 | 10/17/2031 |
| 17181T-AE-1 | CIFC 2018-IV B - CDO | | | 4,5 | 1.F FE | 1,503,000 | 99.8475 | 1,497,713 | 1,500,000 | 1,554,828 | | (4,750) | | | 7.764 | 6.852 | JAJO | 24,587 | 106,841 | 08/03/2021 | 10/17/2031 |
| 17182X-AS-0 | CIFC 2019-IV BR - CDO | | | 4,5 | 1.F FE | 13,045,000 | 99.7839 | 13,016,807 | 13,045,000 | 13,045,000 | | | | | 7.645 | 7.732 | JAJO | 213,321 | 926,382 | 09/30/2021 | 10/16/2034 |
| 17182X-AU-5 | CIFC 2019-IV CR - CDO | | | 4,5 | 2.C FE | 12,500,000 | 97.8932 | 12,236,652 | 12,500,000 | 12,500,000 | | | | | 8.645 | 8.753 | JAJO | 231,145 | 1,014,068 | 09/30/2021 | 10/16/2034 |
| 19521U-AA-1 | CLGIX 2021-1 A2 - ABS | | | 4 | 1.G FE | 24,998,618 | 90.3512 | 22,587,810 | 25,000,000 | 24,986,721 | | (11,914) | | | 3.300 | 3.263 | MON | 13,750 | 825,000 | 12/14/2021 | 12/26/2051 |
| 197363-BA-1 | CECLO 29R CR - CDO | | | 4,5 | 1.F FE | 1,800,000 | 98.5488 | 1,773,879 | 1,800,000 | 1,800,000 | | | | | 7.877 | 7.947 | JAJO | 28,753 | 130,894 | 10/26/2021 | 10/20/2034 |
| 19737L-AL-7 | CECLO 31 C - CDO | | | 4,5 | 1.F FE | 5,000,000 | 98.1816 | 4,909,081 | 5,000,000 | 5,000,000 | | | | | 7.927 | 7.999 | JAJO | 80,375 | 366,128 | 02/01/2021 | 04/20/2034 |
| 20633K-AA-6 | TUNES 221 A2 - ABS | | | 4 | 1.E FE | 31,437,844 | 101.1374 | 32,350,820 | 31,987,000 | 31,553,034 | | 115,158 | | | 6.500 | 6.944 | JAJO | 410,056 | 1,393,779 | 12/21/2023 | 01/20/2073 |
| 22284H-AC-7 | CLVR 3 B - CDO | | | 4,5 | 1.A FE | 8,660,000 | 99.9443 | 8,655,176 | 8,660,000 | 8,660,000 | | | | | 7.505 | 7.570 | JAJO | 139,022 | 593,094 | 08/09/2017 | 10/15/2029 |
| 22822R-BH-2 | CROCAS 2018-2 C - RMBS | | | 4 | 1.F FE | 6,000,000 | 94.7553 | 5,685,320 | 6,000,000 | 6,000,000 | | | | | 4.241 | 4.274 | MON | 11,309 | 254,460 | 06/26/2018 | 07/15/2048 |
| 23317*-AA-8 | DD SOUTH 4 LC - ABS | | | 4 | 1.B | 2,210,479 | 97.1217 | 2,118,989 | 2,181,788 | 2,198,620 | | (2,783) | | | 3.721 | 3.567 | MON | 3,608 | 83,626 | 04/01/2019 | 07/15/2029 |
| 23317*-AC-4 | DULLES DISCOVERY IV - ABS | | | 4 | 1.B | 4,154,618 | 89.3082 | 3,724,934 | 4,170,877 | 4,159,033 | | 1,018 | | | 3.550 | 3.585 | MON | 10,694 | 149,826 | 04/01/2019 | 09/05/2033 |
| 23317*-AD-2 | DULLES DISCOVERY IV - ABS | | | 1 | 1.B | 3,359,280 | 98.2324 | 3,299,901 | 3,359,280 | 3,359,284 | | 2 | | | 5.680 | 5.680 | MON | 13,781 | 190,807 | 08/31/2018 | 09/05/2033 |
| 23802W-AA-9 | COLO 2021-1 A2 - ABS | | | 4 | 1.G FE | 33,993,445 | 90.5233 | 30,777,915 | 34,000,000 | 33,996,919 | | 1,389 | | | 2.060 | 2.073 | MON | 11,673 | 700,400 | 02/24/2021 | 02/27/2051 |
| 23802W-AG-6 | COLO 212 A2 - ABS | | | 4 | 1.G FE | 30,010,016 | 88.7525 | 27,902,005 | 31,438,000 | 30,378,709 | | 282,889 | | | 2.400 | 3.657 | MON | 12,575 | 722,412 | 04/20/2023 | 10/25/2051 |
| 23802W-AL-5 | COLO 2023-1 A2 - ABS | | | 4 | 1.G FE | 23,054,493 | 94.3051 | 23,576,281 | 25,000,000 | 23,336,283 | | 281,790 | | | 5.116 | 7.069 | MON | 21,317 | 1,055,175 | 02/23/2023 | 02/25/2053 |
| 24460X-AA-8 | DPATH 2021-2 A1 - CDO | | | 4,5 | 1.A FE | 40,000,000 | 99.5618 | 39,824,708 | 40,000,000 | 40,000,000 | | | | | 7.255 | 7.322 | JAJO | 620,747 | 2,638,352 | 12/06/2021 | 01/17/2034 |
| 24460X-AC-4 | DPATH 2021-2 B1 - CDO | | | 4,5 | 1.C FE | 10,000,000 | 97.5446 | 9,754,461 | 10,000,000 | 10,000,000 | | | | | 7.655 | 7.735 | JAJO | 163,742 | 700,032 | 12/06/2021 | 01/17/2034 |
| 24460X-AG-5 | DPATH 2021-2 C - CDO | | | 4,5 | 1.F FE | 15,100,000 | 97.2214 | 14,680,438 | 15,100,000 | 15,100,000 | | | | | 8.555 | 8.649 | JAJO | 276,318 | 1,194,459 | 12/15/2021 | 01/17/2034 |
| 24460X-AJ-9 | DPATH 2021-2 D - CDO | | | 4,5 | 2.C FE | 10,000,000 | 86.6494 | 8,664,940 | 10,000,000 | 10,000,000 | | | | | 9.755 | 9.875 | JAJO | 208,659 | 912,366 | 12/06/2021 | 01/17/2034 |
| 24461B-AA-5 | DPATH 2022-1 A1 - CDO | | | 4,5 | 1.A FE | 30,000,000 | 99.3597 | 29,807,910 | 30,000,000 | 30,000,000 | | | | | 7.344 | 7.307 | JAJO | 471,232 | 2,017,676 | 04/18/2022 | 07/15/2033 |
| 24702E-AA-8 | DEFT 233 A1 - ABS | | | 4 | 1.D FE | 10,035,013 | 100.0610 | 10,041,134 | 10,035,013 | 10,035,013 | | | | | 5.759 | 5.759 | MON | 14,448 | 104,346 | 10/10/2023 | 10/22/2024 |
| 24703G-AA-2 | DEFT 232 A1 - ABS | | | 4 | 1.D FE | 4,948,273 | 100.0088 | 4,948,707 | 4,948,273 | 4,948,273 | | | | | 5.643 | 5.643 | MON | 7,756 | 146,331 | 06/12/2023 | 06/24/2024 |
| 247361-ZV-3 | DELTA AIRLINES 2020-1 CLASS AA PASS THRO | | | 1 | 1.E FE | 8,697,934 | 88.8420 | 7,727,418 | 8,697,934 | 8,697,934 | | | | | 2.000 | 2.000 | JD | 10,148 | 173,959 | 03/04/2020 | 12/10/2029 |
| 24737B-AA-3 | DELTA AIRLINES 2019-1 PASS THROUGH TRUST | | | 1 | 2.A FE | 2,500,000 | 99.2520 | 2,481,300 | 2,500,000 | 2,500,000 | | | | | 3.204 | 3.200 | AO | 14,685 | 80,100 | 03/06/2019 | 10/25/2025 |
| 26113*-AA-7 | Dyal Capital Partners IV Issuer (B) - AB | | | 1 | 1.F PL | 9,450,000 | 85.1066 | 8,042,572 | 9,450,000 | 9,450,000 | | | | | 3.650 | 3.648 | FA | 123,598 | 344,925 | 02/05/2021 | 02/22/2041 |
| 26113@-AA-5 | Dyal Capital Partners IV Issuer (A) - AB | | | 1 | 1.F PL | 17,550,000 | 85.1066 | 14,936,204 | 17,550,000 | 17,550,000 | | | | | 3.650 | 3.648 | FA | 229,539 | 640,575 | 02/05/2021 | 02/22/2041 |
| 262431-AE-9 | DRSLF 50 C - CDO | | | 4,5 | 1.E FE | 6,817,950 | 99.2790 | 6,899,890 | 6,950,000 | 7,278,459 | | (40,071) | | | 7.905 | 6.616 | JAJO | 117,517 | 504,738 | 03/04/2020 | 07/15/2030 |
| 26244K-AN-6 | DRSLF 41 AR - CDO | | | 4,5 | 1.A FE | 9,280,585 | 99.7649 | 9,373,119 | 9,395,206 | 9,759,899 | | (1,589) | | | 6.625 | 3.765 | JAJO | 133,141 | 560,725 | 03/11/2019 | 04/15/2031 |
| 26244Q-AN-3 | DRSLF 49 AR - CDO | | | 4,5 | 1.A FE | 8,545,265 | 99.7478 | 8,585,527 | 8,607,237 | 8,705,958 | | 47,659 | | | 6.607 | 5.764 | JAJO | 118,469 | 515,307 | 03/22/2022 | 07/18/2030 |
| 26245C-BG-7 | DRSLF 43 1R2 - CDO | | | 4,5 | 1.C FE | 26,100,000 | 99.2112 | 25,894,119 | 26,100,000 | 26,100,000 | | | | | 7.277 | 7.339 | JAJO | 385,158 | 1,739,183 | 03/18/2021 | 04/20/2034 |
| 26245X-AL-1 | DRSLF 86 A1R - CDO | | | 4,5 | 1.A FE | 5,000,000 | 99.7800 | 4,989,000 | 5,000,000 | 5,000,000 | | | | | 6.764 | 6.823 | JAJO | 71,402 | 305,909 | 06/10/2021 | 07/17/2034 |
| 26245X-AQ-0 | DRSLF 86 BR - CDO | | | 4,5 | 1.C FE | 10,270,000 | 99.4166 | 10,210,083 | 10,270,000 | 10,270,000 | | | | | 7.364 | 7.429 | JAJO | 159,669 | 690,812 | 06/10/2021 | 07/17/2034 |
| 26246E-AG-3 | DRSLF 83 C - CDO | | | 4,5 | 1.F FE | 3,000,000 | 99.9968 | 2,999,903 | 3,000,000 | 3,000,000 | | | | | 7.807 | 7.880 | JAJO | 48,792 | 216,107 | 11/23/2020 | 01/20/2032 |
| 26246E-AJ-7 | DRSLF 83 D - CDO | | | 4,5 | 2.C FE | 1,000,000 | 99.0100 | 990,100 | 1,000,000 | 1,000,000 | | | | | 9.157 | 9.259 | JAJO | 19,076 | 85,723 | 11/23/2020 | 01/20/2032 |
| 262487-AG-6 | DRSLF 95 D - CDO | | | 4,5 | 2.C FE | 2,000,000 | 96.8481 | 1,936,961 | 2,000,000 | 2,000,000 | | | | | 8.529 | 8.624 | FMAN | 19,900 | 162,760 | 07/29/2021 | 08/21/2034 |
| 262488-AE-9 | DRSLF 92 C - CDO | | | 4,5 | 1.F FE | 3,150,000 | 99.0267 | 3,119,341 | 3,150,000 | 3,150,000 | | | | | 7.629 | 7.706 | FMAN | 28,036 | 227,682 | 08/19/2021 | 11/20/2034 |
| 26252Q-AJ-1 | DRSLF 68 AR - CDO | | | 4,5 | 1.A FE | 40,000,000 | 99.7500 | 39,900,000 | 40,000,000 | 40,000,000 | | | | | 6.715 | 6.787 | JAJO | 583,958 | 2,468,169 | 07/01/2021 | 07/15/2035 |
| 26252Q-AL-6 | DRSLF 68 BR - CDO | | | 4,5 | 1.C FE | 15,000,000 | 99.2520 | 14,887,804 | 15,000,000 | 15,000,000 | | | | | 7.245 | 7.325 | JAJO | 235,988 | 1,005,947 | 07/01/2021 | 07/15/2035 |
| 26252Q-AN-2 | DRSLF 68 CR - CDO | | | 4,5 | 1.F FE | 10,000,000 | 98.3288 | 9,832,880 | 10,000,000 | 10,000,000 | | | | | 7.595 | 7.681 | JAJO | 164,812 | 706,020 | 07/01/2021 | 07/15/2035 |
| 26252Q-AQ-5 | DRSLF 68 DR - CDO | | | 4,5 | 2.C FE | 6,500,000 | 97.9120 | 6,364,282 | 6,500,000 | 6,500,000 | | | | | 9.005 | 9.007 | JAJO | 125,201 | 544,352 | 07/01/2021 | 07/15/2035 |
| 26253B-AJ-3 | DRSLF 104 C - CDO | | | 4,5 | 1.F FE | 14,500,000 | 100.9788 | 14,641,931 | 14,500,000 | 14,500,000 | | | | | 9.417 | 9.545 | FMAN | 159,306 | 1,523,226 | 07/28/2022 | 08/21/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 26253B-AL-8 | DRSLF 104 D - CDO | | | 4,5 | 2.C FE | 10,395,000 | 101.4075 | 10,647,789 | 10,500,000 | 10,490,025 | | 90,501 | | | 10.717 | 10.883 | FMAN | 131,284 | 1,269,480 | 07/28/2022 | 08/21/2034 |
| 26746*-AA-2 | Dyal Capital Partners III Issuer (B) - A | | | 1 | 1.G PL | 14,232,338 | 90.5697 | 12,890,192 | 14,232,338 | 14,232,338 | | | | | 4.400 | 4.400 | JD | 27,832 | 626,223 | 06/11/2020 | 06/15/2040 |
| 26746@-AA-0 | Dyal Capital Partners III Issuer (A) - A | | | 1 | 1.G PL | 24,767,662 | 90.5697 | 22,432,008 | 24,767,662 | 24,767,662 | | | | | 4.400 | 4.400 | JD | 48,435 | 1,089,777 | 06/11/2020 | 06/15/2040 |
| 278300-AN-8 | EATON 2020-1 CR - CDO | | | 4,5 | 1.F FE | 2,000,000 | 99.0074 | 1,980,147 | 2,000,000 | 2,000,000 | | | | | 7.595 | 7.681 | JAJO | 32,962 | 141,018 | 08/13/2021 | 10/16/2034 |
| 278300-AQ-1 | EATON 2020-1 DR - CDO | | | 4,5 | 2.C FE | 2,750,000 | 98.4594 | 2,707,634 | 2,750,000 | 2,750,000 | | | | | 8.645 | 8.752 | JAJO | 51,499 | 223,095 | 08/13/2021 | 10/16/2034 |
| 27830K-AY-0 | EATON 151R CR - CDO | | | 4,5 | 1.E FE | 1,199,040 | 99.1285 | 1,189,542 | 1,200,000 | 1,253,481 | | 618 | | | 7.577 | 6.349 | JAJO | 18,438 | 83,612 | 01/26/2021 | 01/22/2030 |
| 27830T-AG-0 | EATON 2014-1 C - CDO | | | 4,5 | 1.F FE | 5,085,219 | 99.1000 | 5,090,356 | 5,136,585 | 5,436,889 | | (35,205) | | | 7.755 | 6.284 | JAJO | 85,206 | 364,771 | 01/07/2020 | 07/15/2030 |
| 28622E-AJ-7 | AWPT 2021-13 C1 - CDO | | | 4,5 | 1.F FE | 3,500,000 | 98.8738 | 3,460,584 | 3,500,000 | 3,500,000 | | | | | 7.895 | 7.987 | JAJO | 59,106 | 257,397 | 06/09/2021 | 07/17/2034 |
| 28623M-AJ-8 | AWPT 2021-12 C2 - CDO | | | 4,5 | 1.F FE | 3,500,000 | 98.8124 | 3,458,433 | 3,500,000 | 3,500,000 | | | | | 7.977 | 8.045 | JAJO | 56,618 | 258,064 | 02/11/2021 | 04/20/2032 |
| 290015-AQ-9 | ELMW1 I CR - CDO | | | 4,5 | 1.F FE | 3,750,000 | 100.0574 | 3,752,151 | 3,750,000 | 3,750,000 | | | | | 8.377 | 8.457 | JAJO | 63,703 | 291,705 | 10/15/2020 | 10/20/2033 |
| 290015-AS-5 | ELMW1 I DR - CDO | | | 4,5 | 2.C FE | 3,585,750 | 100.2254 | 3,507,888 | 3,500,000 | 3,740,818 | | 10,433 | | | 10.077 | 8.815 | JAJO | 71,522 | 332,585 | 04/15/2021 | 10/20/2033 |
| 29002G-AD-3 | ELMW4 IV C - CDO | | | 4,5 | 1.F FE | 878,000 | 99.2615 | 992,615 | 1,000,000 | 984,801 | | 6,282 | | | 7.595 | 8.034 | JAJO | 16,246 | 70,509 | 04/13/2020 | 04/15/2033 |
| 29002H-AQ-2 | ELMW3 III CR - CDO | | | 4,5 | 1.F FE | 2,500,000 | 99.2632 | 2,481,580 | 2,500,000 | 2,500,000 | | | | | 7.777 | 7.810 | JAJO | 39,427 | 179,639 | 09/10/2021 | 10/20/2034 |
| 29002H-AS-8 | ELMW3 III DR - CDO | | | 4,5 | 2.C FE | 1,125,000 | 99.3568 | 1,117,763 | 1,125,000 | 1,125,000 | | | | | 8.827 | 8.921 | JAJO | 20,138 | 92,814 | 09/10/2021 | 10/20/2034 |
| 29002L-AG-5 | ELM11 XI D - CDO | | | 4,5 | 2.C FE | 1,750,000 | 98.4395 | 1,722,691 | 1,750,000 | 1,750,000 | | | | | 8.627 | 8.711 | JAJO | 30,615 | 140,565 | 08/18/2021 | 10/20/2034 |
| 29003B-AN-1 | ELMW5 5 CR - CDO | | | 4,5 | 1.F FE | 3,201,573 | 99.3143 | 3,215,796 | 3,238,000 | 3,266,009 | | 18,411 | | | 7.677 | 7.567 | JAJO | 50,410 | 228,897 | 03/24/2022 | 10/24/2034 |
| 29003B-AP-6 | ELMW5 5 DR - CDO | | | 4,5 | 2.C FE | 1,715,000 | 98.8081 | 1,694,559 | 1,715,000 | 1,715,000 | | | | | 8.777 | 8.836 | JAJO | 30,525 | 140,362 | 06/17/2021 | 10/24/2034 |
| 29374L-AA-8 | EFF 233 A1 - ABS | | | 4 | 1.C FE | 6,335,133 | 99.9658 | 6,332,967 | 6,335,133 | 6,335,133 | | | | | 5.906 | 5.906 | MON | 11,432 | 58,202 | 10/18/2023 | 10/21/2024 |
| 29414H-AA-9 | EOLE FINANCE SPC | | C | 1 | 1.D FE | 836,649 | 99.4400 | 832,604 | 837,293 | 837,271 | | 79 | | | 2.341 | 2.355 | FMAN | 2,015 | 19,601 | 04/10/2014 | 02/24/2024 |
| 30166Q-AD-1 | EART 2022-2 B - ABS | | | 4 | 1.C FE | 4,761,897 | 99.4814 | 4,782,224 | 4,807,152 | 4,778,855 | | 16,958 | | | 3.650 | 5.988 | MON | 7,798 | 43,865 | 09/25/2023 | 10/15/2026 |
| 30191E-AL-9 | FDF 5R CR - CDO | | | 4 | 1.F FE | 1,500,000 | 86.9893 | 1,304,840 | 1,500,000 | 1,500,000 | | | | | 3.919 | 3.919 | JJ | 25,474 | 58,785 | 01/11/2022 | 01/25/2038 |
| 30295#-AA-5 | Fidelity Real Estate Company LLC CTL | | | 1 | 1.E | 19,331,024 | 79.9129 | 15,447,981 | 19,331,024 | 19,331,024 | | | | | 2.800 | 2.787 | MON | 46,741 | 542,725 | 03/04/2020 | 04/30/2040 |
| 314353-AA-1 | FEDERAL EXPRESS CORPORATION 2020-1 PASS | | | 1 | 1.D FE | 15,716,904 | 83.4660 | 15,213,622 | 18,227,328 | 15,746,022 | | 29,118 | | | 1.875 | 4.248 | FA | 124,364 | 210,237 | 06/21/2023 | 08/20/2035 |
| 31680E-AA-9 | FITAT 2023-1 A1 - ABS | | | 4 | 1.D FE | 8,056,354 | 99.9990 | 8,056,275 | 8,056,354 | 8,056,354 | | | | | 5.618 | 5.676 | MON | 21,373 | 143,325 | 08/15/2023 | 08/15/2024 |
| 33829W-AC-3 | MORGN 2019-5 AR - CDO | | | 4,5 | 1.A FE | 40,000,000 | 99.3557 | 39,742,272 | 40,000,000 | 40,000,000 | | | | | 6.724 | 6.685 | JAJO | 575,264 | 2,439,479 | 02/09/2022 | 04/16/2035 |
| 33829W-AE-9 | MORGN 2019-5 BR - CDO | | | 4,5 | 1.C FE | 9,000,000 | 98.8238 | 8,894,139 | 9,000,000 | 9,000,000 | | | | | 7.244 | 7.211 | JAJO | 139,445 | 596,203 | 02/09/2022 | 04/16/2035 |
| 33833V-AJ-4 | MORGN 217 D - CDO | | | 4,5 | 2.C FE | 2,000,000 | 95.7272 | 1,914,544 | 2,000,000 | 2,000,000 | | | | | 8.574 | 8.658 | JAJO | 33,342 | 159,855 | 03/05/2021 | 04/23/2034 |
| 33834W-AE-2 | MORGN 2019-4 CR - CDO | | | 4,5 | 1.D FE | 8,000,000 | 99.6133 | 7,969,066 | 8,000,000 | 8,000,000 | | | | | 8.077 | 8.143 | JAJO | 131,034 | 597,972 | 01/15/2021 | 04/22/2030 |
| 33835A-AJ-8 | MORGN 2020-6 A1R - CDO | | | 4,5 | 1.A FE | 44,095,975 | 99.4577 | 44,208,926 | 44,450,000 | 44,286,855 | | 126,309 | | | 6.824 | 6.979 | JAJO | 589,762 | 2,766,268 | 09/01/2022 | 10/23/2034 |
| 33846B-AA-2 | FCAT 233 A1 - ABS | | | 4 | 1.B FE | 1,376,003 | 99.9908 | 1,375,877 | 1,376,003 | 1,376,003 | | | | | 5.642 | 5.886 | MON | 3,666 | 28,089 | 08/08/2023 | 08/15/2024 |
| 33883Q-AG-0 | FLAT 22 C - CDO | | | 4,5 | 1.F FE | 2,700,000 | 98.9823 | 2,672,523 | 2,700,000 | 2,700,000 | | | | | 7.545 | 7.630 | JAJO | 44,210 | 189,009 | 09/27/2021 | 10/15/2034 |
| 33883Q-AJ-4 | FLAT 22 D - CDO | | | 4,5 | 2.C FE | 2,500,000 | 99.2594 | 2,481,485 | 2,500,000 | 2,500,000 | | | | | 8.645 | 8.752 | JAJO | 46,818 | 202,814 | 09/27/2021 | 10/15/2034 |
| 33938M-AA-7 | FLX 2021-1 A2 - ABS | | | 4 | 1.G FE | 32,654,697 | 89.8485 | 29,552,970 | 32,892,000 | 32,745,513 | | 47,286 | | | 3.250 | 3.436 | MON | 17,817 | 1,068,990 | 11/23/2021 | 11/27/2051 |
| 33938M-AJ-8 | FLEXENTIAL ISSUER, LLC - ABS | | | 4 | 1.G PL | 14,234,340 | 100.0000 | 15,000,000 | 15,000,000 | 14,235,546 | | 1,206 | | | 7.250 | 7.686 | MON | 18,125 | 178,229 | 10/18/2023 | 09/25/2053 |
| 34486*-AA-0 | FOOTBALL CLUB TERMINAL NOTES 2024 TRUST | | | 1 | 1.F FE | 7,230,000 | 98.2180 | 7,101,160 | 7,230,000 | 7,230,000 | | | | | 3.410 | 3.407 | OCT | 58,896 | 249,967 | 07/30/2012 | 10/05/2024 |
| 344930-AA-0 | FORDO 2023-B A1 - ABS | | | 4 | 1.C FE | 6,275,322 | 99.9875 | 6,274,535 | 6,275,322 | 6,275,322 | | | | | 5.517 | 5.659 | MON | 16,349 | 165,411 | 06/21/2023 | 07/15/2024 |
| 34502*-AB-8 | NATIONAL FOOTBALL LEAGUE, INC. | | | 1 | 1.F FE | 16,939,040 | 96.1998 | 15,391,964 | 16,000,000 | 16,487,617 | | (122,305) | | | 3.310 | 2.498 | OCT | 129,458 | 536,956 | 02/17/2020 | 10/05/2027 |
| 34528L-AD-7 | FORDL 2022-A A3 - ABS | | | 4 | 1.A FE | 5,543,100 | 99.5335 | 5,560,249 | 5,586,306 | 5,558,913 | | 15,814 | | | 3.230 | 6.327 | MON | 8,019 | 45,109 | 09/26/2023 | 05/15/2025 |
| 34535A-AC-4 | FORDO 2022-C A2B - ABS | | | 4,5 | 1.A FE | 2,874,166 | 100.0072 | 2,874,374 | 2,874,166 | 2,874,166 | | | | | 5.858 | 5.899 | MON | 7,951 | 155,780 | 09/20/2022 | 04/15/2025 |
| 34918R-AE-0 | FWIA 2021-2 C - CDO | | | 4,5 | 1.F FE | 3,500,000 | 99.2651 | 3,474,279 | 3,500,000 | 3,500,000 | | | | | 7.925 | 7.998 | JAJO | 56,248 | 256,290 | 08/04/2021 | 10/20/2034 |
| 34960N-AU-0 | FCBSL 3R DR - CDO | | | 4,5 | 2.B FE | 3,250,000 | 99.4773 | 3,233,012 | 3,250,000 | 3,250,000 | | | | | 9.007 | 9.105 | JAJO | 60,983 | 274,329 | 01/04/2022 | 04/18/2031 |
| 34962U-AC-2 | FCO XV AT - CDO | | | 4,5 | 1.A FE | 40,015,000 | 99.0953 | 39,638,124 | 40,000,000 | 40,453,989 | | 101,550 | | | 7.190 | 6.733 | JAJO | 543,232 | 3,203,844 | 08/05/2021 | 04/25/2033 |
| 34962U-AE-8 | FCO XV B - CDO | | | 4,5 | 1.C FE | 8,500,000 | 97.3553 | 8,275,198 | 8,500,000 | 8,500,000 | | | | | 7.490 | 7.560 | JAJO | 120,253 | 591,321 | 03/05/2021 | 04/25/2033 |
| 34962U-AG-3 | FCO XV C - CDO | | | 4,5 | 1.F FE | 9,000,000 | 97.6834 | 8,791,508 | 9,000,000 | 9,000,000 | | | | | 8.290 | 8.370 | JAJO | 140,927 | 699,104 | 03/05/2021 | 04/25/2033 |
| 34963W-AE-3 | FCBSL XIV C - CDO | | | 4,5 | 1.F FE | 2,500,000 | 100.0259 | 2,500,648 | 2,500,000 | 2,500,000 | | | | | 8.124 | 8.199 | JAJO | 39,489 | 188,444 | 11/05/2021 | 10/23/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 34963W-AJ-2 | FCBSL XIV B2 - CDO | | | 4 | 1.C FE | 2,650,000 | 88.1326 | 2,335,514 | 2,650,000 | 2,650,000 | | | | | 3.150 | 3.162 | JAJO | 15,768 | 83,475 | 11/05/2021 | 10/23/2034 |
| 34964H-AE-5 | FCBSL XVII B2 - CDO | | | 4 | 1.C FE | 1,600,000 | 95.9811 | 1,535,698 | 1,600,000 | 1,600,000 | | | | | 4.794 | 4.822 | JAJO | 14,489 | 76,704 | 04/29/2022 | 10/23/2034 |
| 34964H-AJ-4 | FCBSL XVII C2 - CDO | | | 4 | 1.F FE | 2,125,000 | 95.7152 | 2,033,949 | 2,125,000 | 2,125,000 | | | | | 5.589 | 5.628 | JAJO | 22,434 | 118,766 | 04/29/2022 | 10/23/2034 |
| 34964R-AC-7 | FCO XIX AT - CDO | | | 4,5 | 1.A FE | 50,000,000 | 100.1258 | 50,062,877 | 50,000,000 | 50,000,000 | | | | | 7.894 | 7.955 | JAJO | 844,206 | 3,893,694 | 08/10/2022 | 10/17/2033 |
| 34964R-AE-3 | FCO XIX B - CDO | | | 4,5 | 1.C FE | 8,000,000 | 100.4563 | 8,036,504 | 8,000,000 | 8,000,000 | | | | | 8.994 | 9.092 | JAJO | 153,895 | 720,280 | 08/10/2022 | 10/17/2033 |
| 35910E-AA-2 | FYBR 2023-1 A2 - ABS | | | 4 | 1.F FE | 34,592,110 | 99.6029 | 35,757,437 | 35,900,000 | 34,596,792 | | 4,683 | | | 6.600 | 6.887 | MON | 72,398 | 698,500 | 12/19/2023 | 08/20/2053 |
| 361528-AA-0 | GBXL 2022-1 A - ABS | | | 4 | 1.F FE | 9,353,104 | 87.8420 | 8,219,907 | 9,357,607 | 9,353,283 | | 80 | | | 2.870 | 2.872 | MON | 8,206 | 268,580 | 02/01/2022 | 02/20/2052 |
| 362585-AB-7 | GMCAR 2022-2 A2 - ABS | | | 4 | 1.A FE | 2,160,824 | 99.8426 | 2,171,207 | 2,174,629 | 2,169,033 | | 8,209 | | | 2.680 | 7.231 | MON | 2,283 | 18,267 | 08/24/2023 | 05/16/2025 |
| 36258V-AE-4 | GMCAR 2020-2 A4 - ABS | | | 4 | 1.A FE | 3,246,850 | 99.8558 | 3,271,302 | 3,276,027 | 3,253,600 | | 6,751 | | | 1.740 | 4.633 | MON | 2,375 | 14,251 | 10/03/2023 | 08/18/2025 |
| 362943-AA-0 | GALXY 32 A - CDO | | C | 4,5 | 1.A FE | 20,000,000 | 99.8569 | 19,971,371 | 20,000,000 | 20,000,000 | | | | | 7.122 | 7.222 | JAJO | 233,706 | | 09/22/2023 | 10/20/2036 |
| 362943-AE-2 | GALXY 32 C - CDO | | C | 4,5 | 1.F FE | 10,000,000 | 99.9752 | 9,997,524 | 10,000,000 | 10,000,000 | | | | | 8.192 | 8.306 | JAJO | 134,256 | | 09/22/2023 | 10/20/2036 |
| 362943-AG-7 | GALXY 32 D - CDO | | C | 4,5 | 2.C FE | 10,000,000 | 99.6023 | 9,960,230 | 10,000,000 | 10,000,000 | | | | | 9.692 | 9.780 | JAJO | 158,839 | | 09/22/2023 | 10/20/2036 |
| 36320M-AN-8 | GALXY XX BR - CDO | | | 4,5 | 1.A FE | 40,000,000 | 98.5584 | 39,423,349 | 40,000,000 | 40,000,000 | | | | | 7.027 | 7.075 | JAJO | 570,003 | 2,564,025 | 03/14/2018 | 04/21/2031 |
| 37959P-AG-2 | SEACO 2021-2 A - ABS | | C | 4 | 1.F FE | 25,024,653 | 89.7225 | 25,132,884 | 28,011,802 | 25,166,687 | | 100,022 | | | 1.950 | 2.672 | MON | 21,242 | 458,044 | 09/26/2023 | 08/19/2041 |
| 379929-AA-0 | GMALT 2023-3 A1 - ABS | | | 4 | 1.C FE | 3,108,367 | 99.9888 | 3,108,019 | 3,108,367 | 3,108,367 | | | | | 5.634 | 6.066 | MON | 5,838 | 61,294 | 08/08/2023 | 08/20/2024 |
| 380881-FH-0 | GCCT 2022-2 A - ABS | | A | 4,5 | 1.A FE | 21,000,000 | 99.9968 | 20,999,332 | 21,000,000 | 21,000,000 | | | | | 5.605 | 5.800 | MON | 55,583 | 1,104,672 | 01/27/2022 | 01/15/2026 |
| 38123H-AU-8 | GOLD9 IX CR2 - CDO | | | 4,5 | 1.C FE | 1,500,000 | 99.9057 | 1,498,586 | 1,500,000 | 1,500,000 | | | | | 7.752 | 7.823 | JAJO | 20,348 | 108,241 | 04/05/2021 | 10/29/2029 |
| 38137W-AQ-8 | GLM 6 AR - CDO | | C | 4,5 | 1.A FE | 12,648,685 | 99.4048 | 12,693,993 | 12,770,000 | 12,653,915 | | 5,230 | | | 6.736 | 7.010 | JAJO | 174,422 | 216,893 | 08/24/2023 | 04/20/2035 |
| 38138T-AC-5 | GLM 10 A - CDO | | | 4,5 | 1.A FE | 30,000,000 | 99.8750 | 29,962,500 | 30,000,000 | 30,000,000 | | | | | 6.777 | 6.824 | JAJO | 412,294 | 1,846,977 | 06/25/2021 | 07/20/2034 |
| 38138T-AG-6 | GLM 10 C - CDO | | | 4,5 | 1.F FE | 9,350,000 | 98.7558 | 9,233,670 | 9,350,000 | 9,350,000 | | | | | 7.627 | 7.693 | JAJO | 144,614 | 656,220 | 06/25/2021 | 07/20/2034 |
| 38138T-AJ-0 | GLM 10 D - CDO | | | 4,5 | 2.C FE | 12,750,000 | 97.6871 | 12,455,110 | 12,750,000 | 12,750,000 | | | | | 8.727 | 8.813 | JAJO | 225,640 | 1,037,043 | 06/25/2021 | 07/20/2034 |
| 38139L-AE-7 | GLM 18 B - CDO | | C | 4,5 | 1.C FE | 9,000,000 | 99.5880 | 8,962,924 | 9,000,000 | 9,000,000 | | | | | 7.769 | 7.880 | JAJO | 87,405 | | 10/20/2023 | 01/21/2037 |
| 38139L-AG-2 | GLM 18 C - CDO | | C | 4,5 | 1.F FE | 16,000,000 | 100.0078 | 16,001,255 | 16,000,000 | 16,000,000 | | | | | 8.169 | 8.285 | JAJO | 163,387 | | 10/20/2023 | 01/21/2037 |
| 38139L-AJ-6 | GLM 18 D - CDO | | C | 4,5 | 2.C FE | 17,000,000 | 100.1515 | 17,025,754 | 17,000,000 | 17,000,000 | | | | | 9.719 | 9.856 | JAJO | 206,537 | | 10/20/2023 | 01/21/2037 |
| 381733-AE-4 | GCBSL 60 C - CDO | | | 4,5 | 1.E FE | 9,000,000 | 100.0471 | 9,004,241 | 9,000,000 | 9,000,000 | | | | | 8.278 | 8.360 | JAJO | 140,730 | 701,212 | 03/25/2022 | 10/25/2034 |
| 381733-AG-9 | GCBSL 60 D - CDO | | | 4,5 | 2.B FE | 5,970,000 | 99.3376 | 5,960,259 | 6,000,000 | 6,074,520 | | 34,859 | | | 9.148 | 9.025 | JAJO | 103,680 | 520,400 | 03/25/2022 | 10/25/2034 |
| 381743-AA-1 | GOCAP 54 A - CDO | | | 2,5 | 1.A FE | 44,250,000 | 99.3107 | 43,944,999 | 44,250,000 | 44,250,000 | | | | | 7.184 | 7.236 | FMAN | 494,520 | 2,956,597 | 07/09/2021 | 08/05/2033 |
| 381743-AC-7 | GOCAP 54 B - CDO | | | 2,5 | 1.B FE | 18,250,000 | 96.9618 | 17,695,525 | 18,250,000 | 18,250,000 | | | | | 7.504 | 7.570 | FMAN | 213,039 | 1,278,436 | 07/09/2021 | 08/05/2033 |
| 381743-AE-3 | GOCAP 54 C - CDO | | | 2,5 | 1.E FE | 13,000,000 | 97.1706 | 12,632,184 | 13,000,000 | 13,000,000 | | | | | 8.304 | 8.381 | FMAN | 167,932 | 1,015,823 | 07/09/2021 | 08/05/2033 |
| 38176P-AA-0 | GOCAP 44 A1N - CDO | | | 4,5 | 1.A FE | 24,877,055 | 99.7533 | 24,815,694 | 24,877,055 | 24,877,055 | | | | | 7.324 | 7.382 | FMAN | 283,434 | 1,697,394 | 06/07/2019 | 06/23/2031 |
| 38176P-AC-6 | GOCAP 44 A2A - CDO | | | 4,5 | 1.A FE | 10,000,000 | 99.6779 | 9,967,790 | 10,000,000 | 10,000,000 | | | | | 7.554 | 7.611 | FMAN | 117,511 | 705,569 | 06/07/2019 | 06/23/2031 |
| 38176P-AE-2 | GOCAP 44 B - CDO | | | 4,5 | 1.C FE | 17,000,000 | 99.9941 | 16,998,995 | 17,000,000 | 17,000,000 | | | | | 8.054 | 8.121 | FMAN | 212,992 | 1,285,411 | 06/07/2019 | 06/23/2031 |
| 38176P-AG-7 | GOCAP 44 C - CDO | | | 4,5 | 1.F FE | 15,000,000 | 99.8707 | 14,980,603 | 15,000,000 | 15,000,000 | | | | | 9.104 | 9.193 | FMAN | 212,434 | 1,293,436 | 06/07/2019 | 06/23/2031 |
| 38176Y-AA-1 | GOCAP 46 A1A - CDO | | | 4,5 | 1.A FE | 42,500,000 | 100.0059 | 42,502,493 | 42,500,000 | 42,500,000 | | | | | 7.477 | 7.531 | JAJO | 644,409 | 2,918,183 | 12/06/2019 | 01/20/2032 |
| 38176Y-AE-3 | GOCAP 46 A2 - CDO | | | 4,5 | 1.A FE | 16,000,000 | 100.0211 | 16,003,373 | 16,000,000 | 16,000,000 | | | | | 7.727 | 7.781 | JAJO | 250,712 | 1,139,166 | 12/06/2019 | 01/20/2032 |
| 38176Y-AG-8 | GOCAP 46 B - CDO | | | 4,5 | 1.C FE | 10,000,000 | 100.0014 | 10,000,137 | 10,000,000 | 10,000,000 | | | | | 8.327 | 8.394 | JAJO | 168,862 | 772,812 | 12/06/2019 | 01/20/2032 |
| 38176Y-AJ-2 | GOCAP 46 C1 - CDO | | | 4,5 | 1.F FE | 15,000,000 | 99.9922 | 14,998,828 | 15,000,000 | 15,000,000 | | | | | 9.427 | 9.511 | JAJO | 286,751 | 1,326,509 | 12/06/2019 | 01/20/2032 |
| 38177D-AL-2 | GCBSL 48B C - CDO | | | 4,5 | 1.F FE | 3,736,860 | 100.0919 | 3,753,446 | 3,750,000 | 3,997,704 | | (28,967) | | | 8.464 | 6.984 | JAJO | 67,010 | 293,717 | 02/19/2020 | 04/17/2033 |
| 38177J-AG-0 | GCBSL 52B C - CDO | | | 4,5 | 1.F FE | 5,000,000 | 100.0948 | 5,004,740 | 5,000,000 | 5,000,000 | | | | | 8.477 | 8.562 | JAJO | 85,952 | 394,010 | 12/04/2020 | 01/20/2034 |
| 38177J-AJ-4 | GCBSL 52B D - CDO | | | 4,5 | 2.C FE | 2,509,375 | 99.3272 | 2,483,180 | 2,500,000 | 2,578,673 | | 12,501 | | | 9.777 | 9.247 | JAJO | 49,566 | 229,956 | 12/15/2021 | 01/20/2034 |
| 38178G-AA-8 | GOCAP 49 AR - CDO | | | 4,5 | 1.A FE | 35,000,000 | 99.6417 | 34,874,586 | 35,000,000 | 35,000,000 | | | | | 7.207 | 7.256 | JAJO | 511,527 | 2,307,397 | 08/06/2021 | 08/26/2033 |
| 38178G-AC-4 | GOCAP 49 BR - CDO | | | 2,5 | 1.C FE | 30,000,000 | 96.8846 | 29,065,390 | 30,000,000 | 30,000,000 | | | | | 7.577 | 7.637 | JAJO | 460,960 | 2,090,310 | 08/06/2021 | 08/26/2033 |
| 38178G-AE-0 | GOCAP 49 CR - CDO | | | 2,5 | 1.F FE | 20,000,000 | 97.1165 | 19,423,292 | 20,000,000 | 20,000,000 | | | | | 8.277 | 8.355 | JAJO | 335,696 | 1,535,484 | 08/06/2021 | 08/26/2033 |
| 38178L-AE-9 | GCBSL 55(B) C - CDO | | | 4,5 | 1.F FE | 1,000,000 | 99.7143 | 997,143 | 1,000,000 | 1,000,000 | | | | | 7.877 | 7.948 | JAJO | 15,974 | 72,719 | 08/02/2021 | 07/20/2034 |
| 38179A-AC-6 | GOCAP 57 A2 - CDO | | | 4,5 | 1.A FE | 15,000,000 | 98.9816 | 14,847,239 | 15,000,000 | 15,000,000 | | | | | 7.290 | 7.351 | JAJO | 206,545 | 1,013,090 | 11/23/2021 | 10/25/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38179A-AE-2 | GOCAP 57 B1 - CDO | | | 4,5 | 1.C FE | 20,000,000 | 96.5055 | 19,301,103 | 20,000,000 | 20,000,000 | | | | | 7.540 | 7.605 | JAJO | 284,838 | 1,401,481 | 11/23/2021 | 10/25/2034 |
| 38179A-AJ-1 | GOCAP 57 C - CDO | | | 4,5 | 1.F FE | 20,000,000 | 96.7884 | 19,357,689 | 20,000,000 | 20,000,000 | | | | | 8.190 | 8.268 | JAJO | 309,394 | 1,533,287 | 11/23/2021 | 10/25/2034 |
| 38179A-AL-6 | GOCAP 57 D - CDO | | | 4,5 | 2.C FE | 7,500,000 | 92.0422 | 6,903,164 | 7,500,000 | 7,500,000 | | | | | 9.240 | 9.342 | JAJO | 130,898 | 654,826 | 11/23/2021 | 10/25/2034 |
| 38179G-AJ-8 | GOCAP 59 C - CDO | | | 4,5 | 1.F FE | 20,000,000 | 97.3708 | 19,474,168 | 20,000,000 | 20,000,000 | | | | | 8.477 | 8.562 | JAJO | 343,807 | 1,576,040 | 12/15/2021 | 01/20/2034 |
| 38179G-AL-3 | GOCAP 59 D - CDO | | | 4,5 | 2.C FE | 20,000,000 | 91.9539 | 18,390,772 | 20,000,000 | 20,000,000 | | | | | 9.677 | 9.787 | JAJO | 392,474 | 1,819,374 | 12/15/2021 | 01/20/2034 |
| 38217T-AA-3 | GOODG 2020-1 A - ABS | | | 4 | 1.A FE | 8,316,636 | 78.3160 | 6,516,521 | 8,320,799 | 8,316,172 | | 94 | | | 2.630 | 2.633 | AO | 46,199 | 221,817 | 07/23/2020 | 04/15/2055 |
| 38217U-AA-0 | GOODG 2021-1 A - ABS | | | 4 | 1.A FE | 6,390,921 | 78.3183 | 5,006,531 | 6,392,540 | 6,432,027 | | 48,257 | | | 2.660 | 2.553 | AO | 35,898 | 172,817 | 04/21/2021 | 10/16/2056 |
| 387422-AC-2 | SCFGP 231 A3 - ABS | | | 4 | 1.A FE | 4,999,585 | 103.6878 | 5,184,390 | 5,000,000 | 4,999,600 | | 15 | | | 6.460 | 6.461 | MON | 9,869 | 57,422 | 10/11/2023 | 09/20/2032 |
| 398079-BE-2 | GWOLF II B1 - CDO | | | 4,5 | 1.F FE | 1,500,000 | 98.2116 | 1,473,174 | 1,500,000 | 1,500,000 | | | | | 7.955 | 8.037 | JAJO | 25,524 | 109,549 | 03/12/2021 | 04/17/2034 |
| 398079-BG-7 | GWOLF II B2 - CDO | | | 4 | 1.F FE | 1,500,000 | 86.5365 | 1,298,048 | 1,500,000 | 1,500,000 | | | | | 3.774 | 3.792 | JAJO | 11,951 | 56,610 | 03/12/2021 | 04/17/2034 |
| 398079-BJ-1 | GWOLF II C1 - CDO | | | 4,5 | 2.A FE | 4,000,000 | 98.5574 | 3,942,296 | 4,000,000 | 4,000,000 | | | | | 9.005 | 9.108 | JAJO | 77,047 | 334,597 | 03/12/2021 | 04/17/2034 |
| 40055@-AA-6 | Gryphon Junior Capital III Rated Feeder | | | 4 | 2.A | 4,512,063 | 100.0000 | 4,512,063 | 4,512,063 | 4,512,063 | | | | | 7.000 | 6.761 | MJSD | | (140,165) | 12/13/2023 | 11/14/2037 |
| 40131Y-AK-9 | GUARD 1R BR - CDO | | | 4 | 1.D FE | 9,000,000 | 88.1058 | 7,929,521 | 9,000,000 | 9,000,000 | | | | | 3.500 | 3.499 | AO | 62,125 | 315,000 | 10/05/2021 | 10/20/2037 |
| 40172C-AL-5 | GUGG 2020-1 CR - CDO | | | 4,5 | 1.F FE | 8,500,000 | 100.0408 | 8,503,464 | 8,500,000 | 8,500,000 | | | | | 8.095 | 8.199 | JAJO | 149,180 | 642,297 | 03/26/2021 | 04/15/2031 |
| 40256L-AC-4 | RRAMX 5 A2 - CDO | | | 4,5 | 1.C FE | 1,000,000 | 99.9475 | 999,475 | 1,000,000 | 1,000,000 | | | | | 7.455 | 7.528 | JAJO | 15,946 | 67,981 | 05/27/2021 | 07/17/2034 |
| 40440X-AG-6 | HLM 2021-16 D - CDO | | | 4,5 | 2.C FE | 1,000,000 | 98.4077 | 984,077 | 1,000,000 | 1,000,000 | | | | | 8.874 | 8.967 | JAJO | 17,254 | 82,961 | 11/12/2021 | 01/23/2035 |
| 40637L-AE-0 | HLSY 4 C - CDO | | | 4,5 | 1.F FE | 2,250,000 | 98.7806 | 2,222,565 | 2,250,000 | 2,250,000 | | | | | 7.827 | 7.897 | JAJO | 35,713 | 162,476 | 06/04/2021 | 04/20/2034 |
| 40638T-AG-7 | HLSY II C - CDO | | | 4,5 | 1.F FE | 5,991,100 | 99.3693 | 5,962,157 | 6,000,000 | 6,226,353 | | 74,377 | | | 7.872 | 7.992 | JAJO | 95,781 | 436,008 | 01/12/2022 | 07/20/2031 |
| 40638U-AL-3 | HLSY 3 D1 - CDO | | | 4,5 | 2.A FE | 5,000,000 | 100.0731 | 5,003,653 | 5,000,000 | 5,000,000 | | | | | 9.902 | 10.023 | JAJO | 86,639 | 469,497 | 10/21/2020 | 11/30/2032 |
| 41154X-AN-5 | HARB 1 D - CDO | | | 4,5 | 2.C FE | 1,145,984 | 97.6558 | 1,119,425 | 1,146,296 | 1,180,165 | | (2,659) | | | 8.577 | 7.901 | JAJO | 19,938 | 91,493 | 09/08/2021 | 01/21/2031 |
| 41242*-BT-8 | HARDWOOD FUNDING, LLC | | | 1 | 1.G FE | 3,500,000 | 84.7271 | 2,965,450 | 3,500,000 | 3,500,000 | | | | | 2.990 | 2.990 | JD | 6,977 | 104,650 | 01/17/2020 | 06/07/2035 |
| 41242*-BU-5 | HARDWOOD FUNDING, LLC | | | 1 | 1.G FE | 1,200,000 | 80.0874 | 961,049 | 1,200,000 | 1,200,000 | | | | | 3.230 | 3.230 | JD | 2,584 | 38,760 | 01/17/2020 | 06/07/2040 |
| 413717-AW-9 | HRPK 1R CR - CDO | | | 4,5 | 1.F FE | 2,000,000 | 98.5699 | 1,971,398 | 2,000,000 | 2,000,000 | | | | | 7.627 | 7.694 | JAJO | 30,933 | 140,368 | 04/16/2021 | 04/20/2034 |
| 413717-AY-5 | HRPK 1R DR - CDO | | | 4,5 | 2.C FE | 3,500,000 | 98.5259 | 3,448,408 | 3,500,000 | 3,500,000 | | | | | 8.777 | 8.864 | JAJO | 62,295 | 286,453 | 04/16/2021 | 04/20/2034 |
| 428357-AA-5 | HIFI 221 A2 - ABS | | | 4 | 1.F FE | 22,009,424 | 93.1369 | 20,490,117 | 22,000,000 | 22,008,991 | | (213) | | | 3.939 | 3.957 | FMAN | 144,430 | 866,580 | 02/07/2022 | 02/02/2062 |
| 440405-AE-8 | HORZN 181 A - ABS | | | 2 | 2.C FE | 16,368,315 | 85.9818 | 13,850,817 | 16,109,017 | 16,240,652 | | (54,456) | | | 4.458 | 3.996 | MON | 31,917 | 718,139 | 06/17/2021 | 12/15/2038 |
| 44328U-AA-4 | HPEFS 2023-2 A1 - ABS | | | 4 | 1.D FE | 9,375,284 | 100.0588 | 9,380,794 | 9,375,284 | 9,375,284 | | | | | 5.760 | 5.950 | MON | 18,001 | 125,960 | 09/19/2023 | 10/18/2024 |
| 44918C-AA-0 | HART 2023-C A1 - ABS | | | 4 | 1.C FE | 19,468,811 | 99.9812 | 19,465,154 | 19,468,811 | 19,468,811 | | | | | 5.634 | 5.679 | MON | 51,797 | 97,500 | 11/03/2023 | 11/15/2024 |
| 44918M-AC-4 | HART 2022-B A2B - ABS | | | 4,5 | 1.A FE | 1,960,002 | 100.0190 | 1,960,375 | 1,960,002 | 1,960,002 | | | | | 5.918 | 5.960 | MON | 5,478 | 107,425 | 07/12/2022 | 05/15/2025 |
| 449303-AG-1 | ICG 2021-1 C - CDO | | | 4,5 | 1.F FE | 2,000,000 | 98.9015 | 1,978,031 | 2,000,000 | 2,000,000 | | | | | 7.864 | 7.938 | JAJO | 33,205 | 144,483 | 01/29/2021 | 04/17/2034 |
| 44933M-AC-5 | HALST 21C A3 - ABS | | | 4 | 1.A FE | 3,446,283 | 99.8166 | 3,471,097 | 3,477,476 | 3,471,163 | | 24,880 | | | 0.380 | 5.116 | MON | 587 | 4,405 | 08/28/2023 | 09/16/2024 |
| 44934L-AD-4 | HALST 2022-B A3 - ABS | | | 4 | 1.A FE | 12,770,024 | 99.3362 | 12,832,125 | 12,917,873 | 12,822,632 | | 52,608 | | | 3.350 | 6.366 | MON | 19,233 | 108,187 | 09/26/2023 | 06/16/2025 |
| 45783N-AA-5 | INSTR 2021-1 A - ABS | | | 1 | 1.F FE | 11,273,575 | 87.3785 | 9,856,043 | 11,279,708 | 11,273,320 | | 145 | | | 2.300 | 2.303 | MON | 11,530 | 259,693 | 02/03/2021 | 02/16/2054 |
| 46602A-AU-6 | IVYH VII ARR - CDO | | | 4,5 | 1.A FE | 20,000,000 | 99.1125 | 19,822,503 | 20,000,000 | 20,000,000 | | | | | 7.157 | 7.207 | JAJO | 290,274 | 1,308,374 | 10/08/2021 | 10/20/2033 |
| 46602A-AW-2 | IVYH VII B1R - CDO | | | 4,5 | 1.C FE | 20,000,000 | 96.6680 | 19,333,594 | 20,000,000 | 20,000,000 | | | | | 7.577 | 7.640 | JAJO | 307,307 | 1,393,540 | 10/08/2021 | 10/20/2033 |
| 46602A-AY-8 | IVYH VII CRR - CDO | | | 4,5 | 1.G FE | 15,000,000 | 97.0292 | 14,554,376 | 15,000,000 | 15,000,000 | | | | | 8.277 | 8.355 | JAJO | 251,772 | 1,151,614 | 10/08/2021 | 10/20/2033 |
| 46603P-AA-6 | IVYH XVIII A - CDO | | | 4,5 | 1.A FE | 50,000,000 | 99.3325 | 49,666,228 | 50,000,000 | 50,000,000 | | | | | 7.174 | 7.228 | JAJO | 697,428 | 3,288,607 | 03/22/2021 | 04/22/2033 |
| 46603P-AC-2 | IVYH XVIII B1 - CDO | | | 4,5 | 1.C FE | 23,012,500 | 97.1794 | 22,351,254 | 23,000,000 | 23,193,590 | | (2,643) | | | 7.574 | 7.388 | JAJO | 338,706 | 1,605,782 | 08/12/2021 | 04/22/2033 |
| 46603P-AG-3 | IVYH XVIII C - CDO | | | 4,5 | 1.G FE | 7,500,000 | 97.3730 | 7,302,975 | 7,500,000 | 7,500,000 | | | | | 8.374 | 8.459 | JAJO | 122,114 | 584,291 | 03/22/2021 | 04/22/2033 |
| 46604C-AE-6 | IVYH 20 C - CDO | | C | 4,5 | 1.F FE | 15,000,000 | 100.3550 | 15,053,256 | 15,000,000 | 15,000,000 | | | | | 9.616 | 9.234 | JAJO | 292,481 | 860,715 | 02/13/2023 | 04/20/2035 |
| 46604C-AG-1 | IVYH 20 D - CDO | | C | 4,5 | 2.C FE | 18,000,000 | 100.4407 | 18,079,323 | 18,000,000 | 18,000,000 | | | | | 11.794 | 11.948 | JAJO | 430,476 | 1,273,758 | 02/13/2023 | 04/20/2035 |
| 46604E-AJ-1 | IVYH IX-R BRR - CDO | | | 4,5 | 1.C FE | 10,000,000 | 97.0215 | 9,702,148 | 10,000,000 | 10,000,000 | | | | | 7.462 | 7.523 | JAJO | 145,093 | 690,263 | 02/14/2022 | 04/24/2034 |
| 46604E-AL-6 | IVYH IX-R CRR - CDO | | | 4,5 | 1.G FE | 12,000,000 | 96.3467 | 11,561,603 | 12,000,000 | 12,000,000 | | | | | 8.212 | 8.288 | JAJO | 191,612 | 919,316 | 02/14/2022 | 04/24/2034 |
| 46604E-AN-2 | IVYH IX-R DRR - CDO | | | 4,5 | 2.C FE | 6,000,000 | 91.0377 | 5,462,259 | 6,000,000 | 6,000,000 | | | | | 9.362 | 9.477 | JAJO | 109,223 | 529,425 | 02/14/2022 | 04/24/2034 |
| 46604E-AQ-5 | IVYH IX-R ERR - CDO | | | 4,5 | 3.C FE | 7,760,000 | 87.5248 | 7,001,985 | 8,000,000 | 7,946,593 | | 52,142 | | | 13.598 | 14.063 | JAJO | 205,484 | 1,051,295 | 02/14/2022 | 04/24/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 46604R-AE-3 | IVYH XXI C - CDO | | C | 4,5 | 1.F FE | 10,000,000 | 100.3623 | 10,036,232 | 10,000,000 | 10,000,000 | | | | | 9.521 | 9.589 | JAJO | 362,328 | | 07/19/2023 | 07/18/2035 |
| 46604R-AG-8 | IVYH XXI D - CDO | | C | 4,5 | 2.C FE | 10,000,000 | 98.6912 | 9,869,121 | 10,000,000 | 10,000,000 | | | | | 11.777 | 11.966 | JAJO | 448,161 | | 07/19/2023 | 07/18/2035 |
| 47050E-AE-9 | JTWN XV C - CDO | | | 4,5 | 1.F FE | 2,500,000 | 99.9136 | 2,497,840 | 2,500,000 | 2,500,000 | | | | | 8.105 | 8.192 | JAJO | 43,342 | 186,383 | 02/03/2020 | 04/15/2033 |
| 477143-AH-4 | JBLU AA - ABS | | | 1 | 1.G FE | 14,707,929 | 84.4100 | 12,414,963 | 14,707,929 | 14,707,929 | | | | | 2.750 | 2.742 | MON | 51,682 | 404,468 | 10/29/2019 | 11/15/2033 |
| 48251B-BA-7 | KKR 16RR B2R - CDO | | | 4,5 | 1.F FE | 1,150,000 | 99.1100 | 1,139,765 | 1,150,000 | 1,150,000 | | | | | 7.925 | 7.998 | JAJO | 18,481 | 84,209 | 08/31/2021 | 10/20/2034 |
| 48252U-AL-1 | KKR 25 CR - CDO | | | 4,5 | 1.F FE | 3,500,000 | 100.0069 | 3,500,241 | 3,500,000 | 3,500,000 | | | | | 7.845 | 7.936 | JAJO | 59,556 | 255,628 | 05/26/2021 | 07/17/2034 |
| 48253U-AE-6 | KKR 34 C - CDO | | | 4,5 | 1.F FE | 6,000,000 | 99.7180 | 5,983,078 | 6,000,000 | 6,000,000 | | | | | 7.745 | 7.834 | JAJO | 100,812 | 432,153 | 06/04/2021 | 07/17/2034 |
| 48253W-AE-2 | KKR 28 C - CDO | | | 4,5 | 1.F FE | 13,000,000 | 98.8422 | 12,849,490 | 13,000,000 | 13,000,000 | | | | | 7.646 | 7.709 | MJSD | 46,939 | 951,079 | 01/30/2020 | 03/17/2031 |
| 48253W-AG-7 | KKR 28 D - CDO | | | 4,5 | 2.B FE | 10,000,000 | 98.1166 | 9,811,658 | 10,000,000 | 10,000,000 | | | | | 8.546 | 8.627 | MJSD | 40,357 | 822,849 | 01/30/2020 | 03/17/2031 |
| 48254G-AE-6 | KKR 29 C - CDO | | | 4,5 | 1.F FE | 6,000,000 | 99.0265 | 5,941,590 | 6,000,000 | 6,000,000 | | | | | 7.655 | 7.737 | JAJO | 98,245 | 420,019 | 01/25/2021 | 01/15/2032 |
| 48254L-AE-5 | KKR 35 C - CDO | | | 4,5 | 1.F FE | 3,050,000 | 99.0104 | 3,019,817 | 3,050,000 | 3,050,000 | | | | | 7.877 | 7.947 | JAJO | 48,720 | 221,792 | 08/13/2021 | 10/20/2034 |
| 48585J-AA-8 | KTAMA 1 A1 - CDO | | C | 4,5 | 1.A FE | 35,000,000 | 100.2373 | 35,083,062 | 35,000,000 | 35,000,000 | | | | | 7.383 | 7.487 | JAJO | 445,043 | | 09/21/2023 | 10/20/2036 |
| 48585J-AE-0 | KTAMA 1 B - CDO | | C | 4,5 | 1.C FE | 12,375,000 | 99.5180 | 12,315,350 | 12,375,000 | 12,375,000 | | | | | 8.033 | 8.145 | JAJO | 171,208 | | 09/21/2023 | 10/20/2036 |
| 48585J-AG-5 | KTAMA 1 C - CDO | | C | 4,5 | 1.F FE | 15,000,000 | 99.6483 | 14,947,245 | 15,000,000 | 15,000,000 | | | | | 8.583 | 8.702 | JAJO | 221,733 | | 09/21/2023 | 10/20/2036 |
| 49255P-AA-1 | KSTRL 2018-1 A - ABS | | C | 4 | 2.B FE | 6,530,072 | 90.5278 | 6,050,820 | 6,683,933 | 6,557,123 | | 5,835 | | | 4.250 | 4.423 | MON | 12,625 | 284,067 | 06/03/2021 | 12/15/2038 |
| 50189X-AE-5 | LCMLF I C - CDO | | | 4,5 | 1.E FE | 5,642,655 | 98.4200 | 5,560,729 | 5,650,000 | 5,887,220 | | 8,992 | | | 7.477 | 6.312 | JAJO | 85,669 | 387,947 | 02/25/2021 | 04/21/2031 |
| 50201M-AU-7 | LCM 29 CR - CDO | | | 4,5 | 1.F FE | 2,000,000 | 99.0438 | 1,980,877 | 2,000,000 | 2,000,000 | | | | | 7.745 | 7.840 | JAJO | 33,604 | 144,051 | 06/22/2021 | 04/15/2031 |
| 50203V-AL-5 | LJVI I D - CDO | | | 4,5 | 2.C FE | 11,999,790 | 92.4960 | 11,211,438 | 12,121,000 | 12,148,532 | | 79,372 | | | 9.710 | 9.774 | JAJO | 205,966 | 1,125,631 | 03/10/2022 | 04/28/2034 |
| 50204H-AQ-4 | LCM 38-R AAR - CDO | | C | 4,5 | 1.A FE | 20,000,000 | 100.0383 | 20,007,656 | 20,000,000 | 20,000,000 | | | | | 7.144 | 7.188 | JAJO | 305,599 | 153,491 | 08/24/2023 | 10/15/2036 |
| 50204H-AW-1 | LCM 38-R B1R - CDO | | C | 4,5 | 1.C FE | 9,000,000 | 99.9308 | 8,993,774 | 9,000,000 | 9,000,000 | | | | | 7.994 | 8.055 | JAJO | 153,882 | 77,358 | 08/24/2023 | 10/15/2036 |
| 50204H-BA-8 | LCM 38-R CR - CDO | | C | 4,5 | 1.F FE | 14,900,000 | 98.1139 | 14,618,968 | 14,900,000 | 14,900,000 | | | | | 8.494 | 8.566 | JAJO | 270,695 | 136,142 | 08/24/2023 | 10/15/2036 |
| 50204H-BC-4 | LCM 38-R DR - CDO | | C | 4,5 | 2.C FE | 10,370,000 | 101.3984 | 10,515,017 | 10,370,000 | 10,370,000 | | | | | 10.644 | 10.766 | JAJO | 236,084 | 118,904 | 08/24/2023 | 10/15/2036 |
| 50204J-AC-1 | LCM 37 A2 - CDO | | | 4,5 | 1.A FE | 10,000,000 | 99.0313 | 9,903,126 | 10,000,000 | 10,000,000 | | | | | 7.094 | 7.064 | JAJO | 151,730 | 647,281 | 04/06/2022 | 04/17/2034 |
| 50204N-AJ-7 | LCM 39 C - CDO | | | 4,5 | 1.F FE | 8,000,000 | 100.5969 | 8,047,755 | 8,000,000 | 8,000,000 | | | | | 9.394 | 9.434 | JAJO | 160,740 | 698,397 | 09/16/2022 | 10/16/2034 |
| 50204N-AN-8 | LCM 39 D - CDO | | | 4,5 | 2.C FE | 13,000,000 | 100.1866 | 13,024,259 | 13,000,000 | 13,000,000 | | | | | 11.144 | 11.231 | JAJO | 309,862 | 1,362,395 | 09/16/2022 | 10/16/2034 |
| 50204Q-AA-9 | LCM 39 E - CDO | | | 4,5 | 3.C FE | 3,778,400 | 100.5478 | 4,021,913 | 4,000,000 | 3,842,596 | | 42,592 | | | 14.224 | 15.198 | JAJO | 121,693 | 542,398 | 09/16/2022 | 10/16/2034 |
| 50247@-AA-4 | LV STADIUM EVENTS COMPANY, LLC | | | 1 | 2.A PL | 4,363,430 | 80.0927 | 3,494,789 | 4,363,430 | 4,363,430 | | | | | 3.360 | 3.359 | JD | 74,870 | 73,306 | 01/17/2020 | 06/30/2045 |
| 51075L-AE-6 | LSHR IV B - CDO | | | 4,5 | 1.C FE | 15,000,000 | 96.7851 | 14,517,759 | 15,000,000 | 15,000,000 | | | | | 7.555 | 7.534 | JAJO | 242,405 | 1,034,882 | 10/01/2021 | 10/17/2033 |
| 51075L-AG-1 | LSHR IV C - CDO | | C | 4,5 | 1.F FE | 15,000,000 | 97.0858 | 14,562,871 | 15,000,000 | 15,000,000 | | | | | 8.195 | 8.294 | JAJO | 266,467 | 1,148,632 | 10/01/2021 | 10/17/2033 |
| 51075L-AJ-5 | LSHR IV D - CDO | | | 4,5 | 2.C FE | 8,052,741 | 92.8583 | 7,477,636 | 8,052,741 | 8,052,741 | | | | | 9.045 | 9.250 | JAJO | 157,693 | 684,669 | 10/01/2021 | 10/17/2033 |
| 51075L-AL-0 | LSHR IV E - CDO | | | 4,5 | 3.C FE | 7,456,080 | 88.8473 | 6,624,526 | 7,456,080 | 7,456,080 | | | | | 13.545 | 13.783 | JAJO | 217,774 | 974,285 | 10/01/2021 | 10/17/2033 |
| 52604B-AE-6 | LEND 201 A - ABS | | | 4 | 1.C PL | 25,357,710 | 94.3340 | 23,923,102 | 25,360,000 | 25,358,439 | | 204 | | | 3.330 | 3.331 | MON | 25,804 | 844,488 | 02/21/2020 | 09/20/2030 |
| 52607M-AA-7 | LFT 2021-1 A - ABS | | | 4 | 1.C FE | 18,239,936 | 89.8037 | 18,786,932 | 20,920,000 | 18,793,227 | | 629,862 | | | 1.900 | 5.399 | MON | 12,145 | 397,480 | 12/01/2022 | 11/20/2031 |
| 54008P-BE-2 | LWCLO 1RR DRR - CDO | | | 2,5 | 2.A FE | 2,492,500 | 98.7331 | 2,468,326 | 2,500,000 | 2,543,163 | | 5,186 | | | 8.490 | 7.948 | JAJO | 40,091 | 199,265 | 01/24/2022 | 01/25/2030 |
| 54143M-AA-4 | AMZN 1 A1C - CMBS | | | 1 | 1.D FE | 5,067,024 | 83.3151 | 4,221,596 | 5,067,024 | 5,067,024 | | | | | 2.654 | 2.654 | MON | 7,845 | 134,493 | 10/30/2020 | 10/10/2042 |
| 54929J-AJ-2 | LUCAL 1 D - CDO | | | 4,5 | 2.C FE | 2,500,000 | 98.4116 | 2,460,289 | 2,500,000 | 2,500,000 | | | | | 9.255 | 9.366 | JAJO | 49,491 | 215,453 | 11/23/2020 | 01/15/2033 |
| 55280H-AY-3 | MCFCL 4RR BRR - CDO | | | 4,5 | 1.C FE | 17,500,000 | 97.0347 | 16,981,071 | 17,500,000 | 17,500,000 | | | | | 7.577 | 7.630 | JAJO | 268,894 | 1,221,986 | 09/28/2021 | 10/20/2033 |
| 55280H-BA-4 | MCFCL 4RR CRR - CDO | | | 4,5 | 1.F FE | 13,775,000 | 97.1362 | 13,380,506 | 13,775,000 | 13,775,000 | | | | | 8.327 | 8.398 | JAJO | 232,607 | 1,066,625 | 09/28/2021 | 10/20/2033 |
| 55280H-BC-0 | MCFCL 4RR DRR - CDO | | | 4,5 | 2.C FE | 6,500,000 | 91.5966 | 5,953,777 | 6,500,000 | 6,500,000 | | | | | 9.477 | 9.583 | JAJO | 124,918 | 579,096 | 09/28/2021 | 10/20/2033 |
| 55280Q-AU-1 | MCFCL V ARR - CDO | | | 4,5 | 1.A FE | 29,312,500 | 99.3079 | 29,295,818 | 29,500,000 | 29,428,922 | | 84,385 | | | 7.227 | 7.380 | JAJO | 432,341 | 2,365,204 | 08/23/2022 | 04/20/2033 |
| 55280Q-AW-7 | MCFCL V BRR - CDO | | | 4,5 | 1.C FE | 15,000,000 | 97.9068 | 14,686,024 | 15,000,000 | 15,000,000 | | | | | 7.577 | 7.628 | JAJO | 230,480 | 1,045,155 | 03/10/2021 | 04/20/2033 |
| 55280Q-AY-3 | MCFCL V CRR - CDO | | | 4,5 | 1.F FE | 10,000,000 | 97.5166 | 9,751,656 | 10,000,000 | 10,000,000 | | | | | 8.377 | 8.444 | JAJO | 169,876 | 777,881 | 03/10/2021 | 04/20/2033 |
| 55293L-AC-7 | MCFCL 10 A - CDO | | C | 4,5 | 1.A FE | 20,000,000 | 100.2506 | 20,050,122 | 20,000,000 | 20,000,000 | | | | | 7.794 | 7.874 | JAJO | 333,404 | 827,662 | 03/03/2023 | 04/16/2035 |
| 55293L-AL-7 | MCFCL 10 C - CDO | | C | 4,5 | 1.F FE | 15,000,000 | 100.3539 | 15,053,086 | 15,000,000 | 15,000,000 | | | | | 9.594 | 9.710 | JAJO | 307,803 | 775,247 | 03/03/2023 | 04/16/2035 |
| 55293L-AN-3 | MCFCL 10 D - CDO | | C | 4,5 | 2.C FE | 17,000,000 | 100.4512 | 17,076,704 | 17,000,000 | 17,000,000 | | | | | 11.794 | 11.967 | JAJO | 428,838 | 1,092,624 | 03/03/2023 | 04/16/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 55293M-AA-9 | MCFCL 10 E - CDO | | C | 4,5 | 3.C FE | 4,875,000 | 99.1984 | 4,959,919 | 5,000,000 | 4,901,124 | | 26,124 | | | 15.624 | 16.363 | JAJO | 167,089 | 430,941 | 03/03/2023 | 04/16/2035 |
| 55818Y-BW-0 | MDPK XVII CR2 - CDO | | | 4,5 | 1.E FE | 2,500,000 | 99.1329 | 2,478,321 | 2,500,000 | 2,500,000 | | | | | 7.574 | 7.633 | JAJO | 36,816 | 175,546 | 02/02/2021 | 07/22/2030 |
| 55819B-AN-0 | MDPK XVIII BR - CDO | | | 4,5 | 1.C FE | 22,000,000 | 99.5686 | 21,905,097 | 22,000,000 | 22,000,000 | | | | | 7.274 | 7.327 | JAJO | 311,146 | 1,477,526 | 09/29/2017 | 10/21/2030 |
| 55819M-AQ-9 | MDPK XXXV 2AR - CDO | | | 4,5 | 1.A FE | 9,805,000 | 98.6262 | 9,862,625 | 10,000,000 | 10,068,873 | | 106,260 | | | 6.877 | 6.695 | JAJO | 139,459 | 625,798 | 03/17/2022 | 04/20/2032 |
| 55819P-AN-9 | MDPK 36R A1R - CDO | | | 4,5 | 1.A FE | 25,000,000 | 99.4243 | 24,856,063 | 25,000,000 | 25,000,000 | | | | | 6.744 | 6.806 | JAJO | 360,610 | 1,529,730 | 02/25/2022 | 04/16/2035 |
| 55819P-AQ-2 | MDPK 36R B1R - CDO | | | 4,5 | 1.C FE | 15,000,000 | 98.9350 | 14,840,245 | 15,000,000 | 15,000,000 | | | | | 7.294 | 7.363 | JAJO | 234,012 | 1,001,255 | 02/25/2022 | 04/16/2035 |
| 55819P-AU-3 | MDPK 36R C1R - CDO | | | 4,5 | 1.E FE | 13,000,000 | 99.4371 | 12,926,828 | 13,000,000 | 13,000,000 | | | | | 7.794 | 7.872 | JAJO | 216,713 | 933,476 | 02/25/2022 | 04/16/2035 |
| 55819P-BA-6 | MDPK 36R C2R - CDO | | | 4,5 | 1.F FE | 4,000,000 | 100.1541 | 4,006,166 | 4,000,000 | 4,000,000 | | | | | 8.294 | 8.382 | JAJO | 71,871 | 307,446 | 02/25/2022 | 04/15/2035 |
| 55819X-BA-9 | MDPK XXII A2R - CDO | | | 4,5 | 1.A FE | 16,000,000 | 99.1342 | 15,861,472 | 16,000,000 | 16,000,000 | | | | | 7.155 | 7.230 | JAJO | 244,876 | 1,039,163 | 02/07/2020 | 01/18/2033 |
| 55820B-AL-1 | MDPK XLV BR - CDO | | | 4,5 | 1.C FE | 7,000,000 | 99.9948 | 6,999,634 | 7,000,000 | 7,000,000 | | | | | 7.355 | 7.426 | JAJO | 110,128 | 468,789 | 06/16/2021 | 07/17/2034 |
| 55820C-AG-0 | MDPK 29 B - CDO | | | 4,5 | 1.C FE | 9,000,000 | 99.5535 | 8,959,819 | 9,000,000 | 9,000,000 | | | | | 7.407 | 7.476 | JAJO | 138,875 | 611,872 | 09/28/2018 | 10/18/2030 |
| 55820J-BE-9 | MDPK XXI A1B - CDO | | | 4,5 | 1.A FE | 16,000,000 | 99.1271 | 15,860,334 | 16,000,000 | 16,000,000 | | | | | 7.055 | 7.130 | JAJO | 241,454 | 1,022,985 | 10/26/2021 | 10/15/2032 |
| 55821G-AG-0 | MDPK LI B - CDO | | | 4,5 | 1.C FE | 15,750,000 | 99.9542 | 15,742,781 | 15,750,000 | 15,750,000 | | | | | 7.358 | 7.430 | JAJO | 238,229 | 1,064,770 | 06/02/2021 | 07/19/2034 |
| 55822A-AQ-0 | MDPK XLVI CR - CDO | | | 4,5 | 1.F FE | 3,600,000 | 99.2606 | 3,573,381 | 3,600,000 | 3,600,000 | | | | | 7.705 | 7.782 | JAJO | 59,332 | 253,832 | 08/20/2021 | 10/15/2034 |
| 55822G-AJ-3 | MDPK 57 C1 - CDO | | | 4,5 | 1.F FE | 14,000,000 | 100.1931 | 14,027,027 | 14,000,000 | 14,000,000 | | | | | 8.187 | 8.260 | JAJO | 210,146 | 1,311,560 | 05/24/2022 | 07/27/2034 |
| 55822G-AN-4 | MDPK 57 D - CDO | | | 4,5 | 2.C FE | 14,850,000 | 100.5919 | 15,088,785 | 15,000,000 | 15,028,778 | | 109,920 | | | 9.737 | 9.821 | JAJO | 267,781 | 1,719,118 | 05/24/2022 | 07/27/2034 |
| 55953Y-AA-4 | MAGNE XXXIII A - CDO | | | 4,5 | 1.A FE | 50,000,000 | 100.0039 | 50,001,974 | 50,000,000 | 50,000,000 | | | | | 6.916 | 6.967 | JAJO | 701,187 | 3,761,430 | 05/23/2022 | 07/20/2035 |
| 55953Y-AC-0 | MAGNE XXXIII B1 - CDO | | | 4,5 | 1.C FE | 16,000,000 | 100.1115 | 16,017,846 | 16,000,000 | 16,000,000 | | | | | 7.766 | 7.834 | JAJO | 251,958 | 1,384,235 | 05/23/2022 | 07/20/2035 |
| 55953Y-AE-6 | MAGNE XXXIII C - CDO | | C | 4,5 | 1.F FE | 12,000,000 | 99.7104 | 11,965,249 | 12,000,000 | 12,000,000 | | | | | 8.166 | 8.241 | JAJO | 198,702 | 1,101,910 | 05/23/2022 | 07/20/2035 |
| 55953Y-AG-1 | MAGNE XXXIII D - CDO | | C | 4,5 | 2.C FE | 8,000,000 | 100.1416 | 8,011,324 | 8,000,000 | 8,000,000 | | | | | 9.316 | 9.415 | JAJO | 151,123 | 856,762 | 05/23/2022 | 07/20/2035 |
| 55954L-AG-8 | MAGNE XIV-R C - CDO | | | 4,5 | 1.E FE | 1,456,875 | 98.6564 | 1,479,846 | 1,500,000 | 1,567,594 | | 7,115 | | | 7.507 | 6.345 | JAJO | 23,458 | 103,500 | 03/03/2020 | 10/20/2031 |
| 55954P-AN-4 | MAGNE 21R AR - CDO | | | 4,5 | 1.A FE | 28,000,000 | 99.4218 | 27,838,092 | 28,000,000 | 28,000,000 | | | | | 6.697 | 6.742 | JAJO | 380,265 | 1,701,134 | 02/25/2021 | 04/20/2034 |
| 55955E-AS-7 | MAGNE XXVII DR - CDO | | | 4,5 | 2.C FE | 1,500,000 | 97.9162 | 1,468,743 | 1,500,000 | 1,500,000 | | | | | 8.527 | 8.602 | JAJO | 25,938 | 118,963 | 08/25/2021 | 10/20/2034 |
| 55955G-AC-7 | MAGNE 25 C - CDO | | | 4,5 | 1.F FE | 2,000,000 | 99.3340 | 1,986,679 | 2,000,000 | 2,000,000 | | | | | 7.740 | 7.809 | JAJO | 29,239 | 144,204 | 12/02/2020 | 01/26/2032 |
| 55955G-AD-5 | MAGNE 25 D - CDO | | | 4,5 | 2.C FE | 2,000,000 | 99.2273 | 1,984,546 | 2,000,000 | 2,000,000 | | | | | 8.940 | 9.034 | JAJO | 33,773 | 168,537 | 12/02/2020 | 01/26/2032 |
| 56845A-BA-5 | SPEAK 2016-3 DR2 - CDO | | | 4,5 | 2.B FE | 3,000,000 | 98.3972 | 2,951,917 | 3,000,000 | 3,000,000 | | | | | 8.574 | 8.661 | JAJO | 50,012 | 239,783 | 02/14/2020 | 07/23/2029 |
| 56847P-AA-1 | MFIT 2019-PVT Class A - ABS | | | 1 | 1.C PL | 38,083,518 | 95.6621 | 36,447,260 | 38,100,000 | 38,087,156 | | 946 | | | 3.470 | 3.474 | MON | 40,397 | 1,322,067 | 12/16/2019 | 12/20/2034 |
| 56847P-AC-7 | MFIT 2019-PVT Class B - ABS | | | 1 | 1.F PL | 4,878,636 | 94.0542 | 4,589,845 | 4,880,000 | 4,878,927 | | 76 | | | 4.080 | 4.082 | MON | 6,084 | 199,104 | 12/16/2019 | 12/20/2034 |
| 59111R-AA-0 | METAL 2017-1 A - ABS | | C | 4 | 5.B FE | 14,355,034 | 60.8138 | 9,983,446 | 16,416,422 | 14,943,599 | | 582,457 | 1,366,300 | | 4.581 | 20.932 | MON | 33,424 | 750,663 | 10/30/2017 | 10/15/2042 |
| 59111R-AB-8 | METAL 2017-1 B - ABS | | C | 4 | 6. FE | 783,580 | 40.2673 | 458,721 | 1,139,190 | 458,721 | 508,268 | 187,622 | 536,153 | | 6.500 | 123.938 | MON | 3,291 | 74,047 | 10/30/2017 | 10/15/2042 |
| 59170J-A*-9 | MetroNet Infrast Issuer, LLC Series 2023 | | | 1 | 1.F FE | 15,000,000 | 103.7105 | 15,556,575 | 15,000,000 | 15,000,000 | | | | | 7.860 | 7.860 | MON | 36,025 | 248,900 | 10/04/2023 | 10/20/2053 |
| 59170J-AA-6 | MNET 221 A2 - ABS | | | 4 | 1.F FE | 23,445,448 | 98.2101 | 24,552,527 | 25,000,000 | 23,779,916 | | 265,185 | | | 6.350 | 7.967 | MON | 48,507 | 1,587,500 | 10/26/2022 | 10/20/2052 |
| 59966P-AC-6 | MLFPK 1 B - CDO | | | 4,5 | 1.C FE | 22,000,000 | 99.7249 | 21,939,484 | 22,000,000 | 22,000,000 | | | | | 7.516 | 7.579 | JAJO | 335,289 | 1,526,588 | 05/12/2022 | 07/20/2035 |
| 59966P-AE-2 | MLFPK 1 C - CDO | | | 4,5 | 1.F FE | 5,000,000 | 100.0237 | 5,001,185 | 5,000,000 | 5,000,000 | | | | | 7.916 | 7.986 | JAJO | 80,258 | 367,230 | 05/12/2022 | 07/20/2035 |
| 59966P-AG-7 | MLFPK 1 D - CDO | | | 4,5 | 2.C FE | 10,500,000 | 100.0628 | 10,506,598 | 10,500,000 | 10,500,000 | | | | | 9.216 | 9.313 | JAJO | 196,220 | 909,578 | 05/12/2022 | 07/20/2035 |
| 60162P-AL-6 | MILOS 1R DR - CDO | | | 4,5 | 2.C FE | 497,850 | 98.2567 | 491,284 | 500,000 | 517,676 | | 1,386 | | | 8.427 | 7.554 | JAJO | 8,544 | 39,148 | 06/21/2021 | 10/21/2030 |
| 60700F-AJ-2 | MMAF 2019-A A5 - ABS | | | 4 | 1.A FE | 7,011,277 | 98.7563 | 6,924,467 | 7,011,671 | 7,011,614 | | 48 | | | 3.080 | 3.101 | MON | 12,598 | 215,959 | 03/19/2019 | 11/12/2041 |
| 61034J-AE-0 | MCMML XIII B - CDO | | | 4,5 | 1.C FE | 10,000,000 | 97.0674 | 9,706,737 | 10,000,000 | 10,000,000 | | | | | 7.428 | 7.502 | FMAN | 78,407 | 706,477 | 02/09/2022 | 02/24/2034 |
| 61034J-AG-5 | MCMML XIII C - CDO | | | 4,5 | 1.F FE | 12,500,000 | 96.9604 | 12,120,052 | 12,500,000 | 12,500,000 | | | | | 8.178 | 8.266 | FMAN | 107,904 | 977,888 | 02/09/2022 | 02/24/2034 |
| 61034J-AJ-9 | MCMML XIII D - CDO | | | 4,5 | 2.C FE | 12,500,000 | 89.8397 | 11,229,960 | 12,500,000 | 12,500,000 | | | | | 9.278 | 9.390 | FMAN | 122,418 | 1,116,916 | 02/09/2022 | 02/24/2034 |
| 61034J-AL-4 | MCMML XIII E - CDO | | | 4,5 | 3.C FE | 15,200,000 | 88.3233 | 14,131,727 | 16,000,000 | 15,741,425 | | 159,748 | | | 13.698 | 14.274 | FMAN | 231,344 | 2,144,710 | 02/09/2022 | 02/24/2034 |
| 61034N-AA-9 | MCMML 11 A1 - CDO | | | 4,5 | 1.A FE | 55,000,000 | 98.7812 | 54,329,647 | 55,000,000 | 55,000,000 | | | | | 7.179 | 7.249 | FMAN | 460,634 | 3,727,139 | 04/06/2021 | 05/20/2033 |
| 61034N-AE-1 | MCMML 11 B1 - CDO | | | 4,5 | 1.C FE | 15,000,000 | 96.8797 | 14,531,957 | 15,000,000 | 15,000,000 | | | | | 7.529 | 7.612 | FMAN | 131,752 | 1,069,576 | 04/06/2021 | 05/20/2033 |
| 61034N-AJ-0 | MCMML 11 C - CDO | | | 4,5 | 1.F FE | 15,000,000 | 98.4742 | 14,771,130 | 15,000,000 | 15,000,000 | | | | | 8.479 | 8.577 | FMAN | 148,377 | 1,213,659 | 04/06/2021 | 05/20/2033 |
| 61034R-AL-6 | MCMML 8R BR - CDO | | | 4,5 | 1.C FE | 23,400,000 | 97.8154 | 22,888,799 | 23,400,000 | 23,400,000 | | | | | 7.533 | 7.604 | FMAN | 195,861 | 1,672,975 | 10/29/2021 | 11/22/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 61034R-AN-2 | MCMML 8R CR - CDO | | | 4,5 | 1.F FE | 14,500,000 | 97.0413 | 14,070,982 | 14,500,000 | 14,500,000 | | | | | 8.233 | 8.331 | FMAN | 132,645 | 1,139,582 | 10/29/2021 | 11/22/2033 |
| 61034R-AQ-5 | MCMML 8R DR - CDO | | | 4,5 | 2.C FE | 17,200,000 | 92.0989 | 15,841,019 | 17,200,000 | 17,200,000 | | | | | 9.433 | 9.558 | FMAN | 180,277 | 1,561,047 | 10/29/2021 | 11/22/2033 |
| 61034U-AA-3 | MCMML X A1R - CDO | | | 4,5 | 1.A FE | 29,958,000 | 98.7334 | 29,620,022 | 30,000,000 | 30,431,750 | | 132,880 | | | 7.237 | 6.848 | FMAN | 253,299 | 2,052,923 | 04/22/2022 | 05/20/2034 |
| 61034U-AE-5 | MCMML X BR - CDO | | | 4,5 | 1.C FE | 15,000,000 | 98.4795 | 14,771,930 | 15,000,000 | 15,000,000 | | | | | 7.717 | 7.810 | FMAN | 135,049 | 1,099,262 | 04/22/2022 | 05/20/2034 |
| 61034U-AG-0 | MCMML X CR - CDO | | | 4,5 | 1.F FE | 11,000,000 | 98.6291 | 10,849,206 | 11,000,000 | 11,000,000 | | | | | 8.517 | 8.625 | FMAN | 109,303 | 895,103 | 04/22/2022 | 05/20/2034 |
| 61034U-AJ-4 | MCMML X DR - CDO | | | 4,5 | 2.C FE | 12,500,000 | 93.2354 | 11,654,430 | 12,500,000 | 12,500,000 | | | | | 9.867 | 10.005 | FMAN | 143,895 | 1,187,787 | 04/22/2022 | 05/20/2034 |
| 61034V-AC-7 | MCMML XII A1 - CDO | | | 4,5 | 1.A FE | 40,000,000 | 99.4542 | 39,781,679 | 40,000,000 | 40,000,000 | | | | | 7.140 | 7.206 | MJSD | 142,800 | 2,750,212 | 08/17/2021 | 09/15/2033 |
| 61034V-AG-8 | MCMML XII B - CDO | | | 4,5 | 1.C FE | 32,500,000 | 96.6999 | 31,427,478 | 32,500,000 | 32,500,000 | | | | | 7.540 | 7.610 | MJSD | 122,525 | 2,366,353 | 08/17/2021 | 09/15/2033 |
| 61034V-AL-7 | MCMML XII C - CDO | | | 4,5 | 1.F FE | 15,000,000 | 97.2040 | 14,580,593 | 15,000,000 | 15,000,000 | | | | | 8.290 | 8.375 | MJSD | 62,175 | 1,206,225 | 08/17/2021 | 09/15/2033 |
| 61034V-AN-3 | MCMML XII D - CDO | | | 4,5 | 2.C FE | 20,000,000 | 86.5934 | 17,318,685 | 20,000,000 | 20,000,000 | | | | | 9.490 | 9.602 | MJSD | 94,900 | 1,851,634 | 08/17/2021 | 09/15/2033 |
| 61035C-AG-9 | MCMML 14 C - CDO | | | 4,5 | 1.F FE | 18,000,000 | 100.9125 | 18,164,255 | 18,000,000 | 18,000,000 | | | | | 10.248 | 10.356 | JAJO | 353,572 | 1,717,962 | 09/27/2022 | 10/24/2034 |
| 61035C-AJ-3 | MCMML 14 D - CDO | | | 4,5 | 2.C FE | 16,000,000 | 96.5789 | 15,452,620 | 16,000,000 | 16,000,000 | | | | | 11.898 | 12.053 | JAJO | 364,886 | 1,788,144 | 09/27/2022 | 10/24/2034 |
| 617924-AC-9 | MSEV 2218 A2 - CDO | | | 4,5 | 1.A FE | 7,000,000 | 100.3540 | 7,024,781 | 7,000,000 | 7,000,000 | | | | | 7.816 | 7.844 | JAJO | 110,941 | 512,096 | 09/09/2022 | 10/22/2035 |
| 617924-AG-0 | MSEV 2218 C - CDO | | | 4,5 | 1.F FE | 12,000,000 | 100.5538 | 12,066,452 | 12,000,000 | 12,000,000 | | | | | 9.166 | 9.220 | JAJO | 223,035 | 1,044,830 | 09/09/2022 | 10/22/2035 |
| 617924-AJ-4 | MSEV 2218 D - CDO | | | 4,5 | 2.C FE | 9,000,000 | 100.6997 | 9,062,971 | 9,000,000 | 9,000,000 | | | | | 10.416 | 10.499 | JAJO | 190,089 | 899,560 | 09/09/2022 | 10/22/2035 |
| 617934-AE-4 | MSEV 2023-19 B - CDO | | C | 4,5 | 1.C FE | 19,011,377 | 100.1481 | 19,028,134 | 19,000,000 | 19,012,264 | | 888 | | | 7.832 | 8.067 | JAJO | 855,603 | | 10/05/2023 | 07/21/2036 |
| 617934-AG-9 | MSEV 2023-19 C - CDO | | C | 4,5 | 1.F FE | 17,400,000 | 100.3130 | 17,454,468 | 17,400,000 | 17,400,000 | | | | | 8.532 | 8.791 | JAJO | 853,588 | | 04/27/2023 | 07/21/2036 |
| 617934-AJ-3 | MSEV 2023-19 D - CDO | | C | 4,5 | 2.C FE | 11,400,000 | 100.7924 | 11,490,331 | 11,400,000 | 11,400,000 | | | | | 10.732 | 11.048 | JAJO | 703,456 | | 04/27/2023 | 07/21/2036 |
| 617936-AG-4 | MSEV 2320 C - CDO | | | 4,5 | 1.F FE | 18,000,000 | 99.3966 | 17,891,384 | 18,000,000 | 18,000,000 | | | | | 8.279 | 8.313 | JAJO | 78,652 | | 11/08/2023 | 01/21/2037 |
| 617936-AJ-8 | MSEV 2320 D - CDO | | | 4,5 | 2.C FE | 22,000,000 | 99.1384 | 21,810,458 | 22,000,000 | 22,000,000 | | | | | 10.029 | 10.091 | JAJO | 116,450 | | 11/08/2023 | 01/21/2037 |
| 61946K-AA-2 | MSAIC 223 A - ABS | | | 4 | 1.D FE | 4,554,064 | 100.6886 | 4,462,191 | 4,431,674 | 4,560,451 | | 6,387 | | | 6.100 | 5.522 | MON | 8,260 | 180,221 | 05/09/2023 | 06/20/2053 |
| 62432P-AG-7 | MVEW 15 C - CDO | | | 4,5 | 1.F FE | 3,000,000 | 100.1429 | 3,004,288 | 3,000,000 | 3,000,000 | | | | | 8.645 | 8.754 | JAJO | 56,181 | 243,376 | 12/17/2019 | 01/17/2033 |
| 62848F-AL-6 | MYERS 1 D - CDO | | | 4,5 | 2.C FE | 968,750 | 98.2603 | 982,603 | 1,000,000 | 1,045,878 | | 4,752 | | | 8.727 | 7.621 | JAJO | 17,697 | 81,337 | 03/02/2020 | 10/20/2030 |
| 62940Q-AA-3 | NSG HOLDINGS LLC | | | 1 | 2.C FE | 22,981 | 99.9860 | 22,981 | 22,984 | 22,984 | | | | | 7.750 | 7.746 | JD | 79 | 1,781 | 03/06/2007 | 12/15/2025 |
| 62946A-AD-6 | NPRL 2017-1 A2 - ABS | | | 4 | 2.A FE | 16,068,888 | 93.0314 | 14,885,022 | 16,000,000 | 16,029,808 | | (7,111) | | | 4.219 | 4.202 | MON | 20,626 | 675,040 | 12/01/2017 | 10/21/2047 |
| 62946A-AE-4 | NPRL 2017-1 B1 - ABS | | | 4 | 3.A FE | 9,864,507 | 96.3909 | 9,639,094 | 10,000,000 | 9,938,786 | | 13,994 | | | 5.607 | 5.857 | MON | 17,133 | 560,700 | 11/10/2017 | 10/21/2047 |
| 62954J-AB-0 | NPRL 2019-1 A2 - ABS | | | 4 | 1.F FE | 6,228,649 | 93.0479 | 5,795,665 | 6,228,690 | 6,228,684 | | 2 | | | 3.241 | 3.263 | MON | 6,168 | 201,869 | 08/22/2019 | 09/20/2049 |
| 62954J-AC-8 | NPRL 2019-1 B1 - ABS | | | 4 | 2.B FE | 3,973,561 | 92.3761 | 3,695,044 | 4,000,000 | 3,988,848 | | 3,778 | | | 4.313 | 4.463 | MON | 5,271 | 274,946 | 08/22/2019 | 09/20/2049 |
| 63935C-AB-7 | NAVSL 2019-F A2 - ABS | | | 4 | 1.A FE | 4,946,697 | 93.1520 | 4,609,617 | 4,948,489 | 4,947,461 | | 501 | | | 2.600 | 2.625 | MON | 5,718 | 128,661 | 10/17/2019 | 08/15/2068 |
| 63941J-AA-6 | NAVSL 2019-G A - ABS | | | 4 | 1.A FE | 1,769,829 | 93.9580 | 1,662,901 | 1,769,835 | 1,769,837 | | | | | 2.400 | 2.412 | MON | 1,888 | 42,476 | 12/03/2019 | 10/15/2068 |
| 64129U-BY-0 | NEUB XVII DRA - CDO | | | 4,5 | 2.B FE | 3,664,510 | 97.8341 | 3,619,863 | 3,700,000 | 3,825,450 | | (10,311) | | | 8.474 | 7.614 | JAJO | 60,962 | 291,991 | 09/14/2021 | 04/23/2029 |
| 64130D-BG-4 | NEUB XXI A2R - CDO | | | 4,5 | 1.A FE | 20,000,000 | 98.9689 | 19,793,770 | 20,000,000 | 20,000,000 | | | | | 7.077 | 7.133 | JAJO | 287,029 | 1,292,151 | 04/02/2021 | 04/20/2034 |
| 64130D-BJ-8 | NEUB XXI BR2 - CDO | | | 4,5 | 1.C FE | 21,000,000 | 99.3558 | 20,864,724 | 21,000,000 | 21,000,000 | | | | | 7.327 | 7.389 | JAJO | 312,026 | 1,409,988 | 04/02/2021 | 04/20/2034 |
| 64130D-BN-9 | NEUB XXI DR2 - CDO | | | 4,5 | 2.C FE | 2,000,000 | 99.2886 | 1,985,772 | 2,000,000 | 2,000,000 | | | | | 8.977 | 9.069 | JAJO | 36,408 | 167,743 | 04/02/2021 | 04/20/2034 |
| 64131Q-AJ-9 | NEUB 26 AR - CDO | | | 4,5 | 1.A FE | 11,449,481 | 99.6724 | 11,504,583 | 11,542,398 | 11,671,117 | | 50,057 | | | 6.577 | 5.778 | JAJO | 158,146 | 687,587 | 03/22/2022 | 10/18/2030 |
| 64132Y-AU-6 | NEUB 34 CR - CDO | | | 4,5 | 1.E FE | 977,500 | 98.3841 | 983,841 | 1,000,000 | 995,443 | | 3,014 | | | 7.516 | 7.685 | JAJO | 15,240 | 69,390 | 03/18/2022 | 01/22/2035 |
| 64133C-AJ-8 | NEUB 35 C - CDO | | | 4,5 | 1.F FE | 7,500,000 | 99.9138 | 7,493,533 | 7,500,000 | 7,500,000 | | | | | 8.258 | 8.339 | JAJO | 127,317 | 575,471 | 12/06/2019 | 01/19/2033 |
| 64133G-AX-8 | NEUB 37 DR - CDO | | | 4,5 | 2.C FE | 1,000,000 | 98.8793 | 988,793 | 1,000,000 | 1,000,000 | | | | | 8.527 | 8.605 | JAJO | 17,292 | 79,309 | 05/26/2021 | 07/20/2031 |
| 64133K-AQ-4 | NEUB 36R DR - CDO | | | 4,5 | 2.C FE | 17,250,000 | 100.0086 | 17,251,477 | 17,250,000 | 17,250,000 | | | | | 9.127 | 9.225 | JAJO | 319,270 | 1,473,017 | 12/16/2020 | 04/20/2033 |
| 64134G-AG-4 | NEUB 39 C - CDO | | | 4,5 | 1.F FE | 3,000,000 | 100.0081 | 3,000,243 | 3,000,000 | 3,000,000 | | | | | 7.927 | 7.993 | JAJO | 48,225 | 219,677 | 11/18/2020 | 01/20/2032 |
| 64134G-AJ-8 | NEUB 39 D - CDO | | | 4,5 | 2.C FE | 1,000,000 | 99.4443 | 994,443 | 1,000,000 | 1,000,000 | | | | | 9.277 | 9.372 | JAJO | 18,813 | 86,913 | 11/18/2020 | 01/20/2032 |
| 64134J-AE-3 | NEUB 40 C - CDO | | | 2,5 | 1.F FE | 1,000,000 | 98.3898 | 983,898 | 1,000,000 | 1,000,000 | | | | | 7.405 | 7.383 | JAJO | 15,840 | 67,475 | 01/27/2021 | 04/18/2033 |
| 65023P-AS-9 | NBCLO 2017-1 BR - CDO | | | 4,5 | 1.E FE | 5,000,000 | 97.0620 | 4,853,102 | 5,000,000 | 5,000,000 | | | | | 7.390 | 7.454 | JAJO | 69,793 | 342,766 | 02/04/2021 | 07/25/2030 |
| 65480M-AA-1 | NAROT 2023-B A1 - ABS | | | 4 | 1.D FE | 35,645,594 | 100.0447 | 35,661,521 | 35,645,594 | 35,645,594 | | | | | 5.709 | 5.771 | MON | 96,098 | 288,293 | 10/18/2023 | 11/15/2024 |
| 668468-AJ-0 | WOODS 25 B2 - CDO | | | 4 | 1.C FE | 3,750,000 | 88.2715 | 3,310,180 | 3,750,000 | 3,750,000 | | | | | 3.110 | 3.122 | JAJO | 23,001 | 116,625 | 06/25/2021 | 07/20/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 66860T-AU-0 | WOODS 20 CR - CDO | | | 4 | 1.F FE | 2,000,000 | 88.3701 | 1,767,402 | 2,000,000 | 2,000,000 | | | | | 3.300 | 3.313 | JAJO | 12,100 | 66,000 | 01/08/2021 | 01/26/2032 |
| 66860X-AJ-6 | WOODS 27 C - CDO | | | 4,5 | 1.F FE | 3,150,000 | 99.9966 | 3,149,894 | 3,150,000 | 3,150,000 | | | | | 8.014 | 8.092 | JAJO | 53,296 | 232,644 | 10/12/2021 | 10/17/2034 |
| 670859-AD-9 | OCP 2020-20 C - CDO | | | 4,5 | 1.F FE | 5,000,000 | 100.1015 | 5,005,073 | 5,000,000 | 5,000,000 | | | | | 8.368 | 8.468 | JAJO | 96,462 | 382,856 | 10/27/2020 | 10/11/2033 |
| 670859-AE-7 | OCP 2020-20 D1 - CDO | | | 4,5 | 2.B FE | 5,000,000 | 99.5736 | 4,978,681 | 5,000,000 | 5,000,000 | | | | | 9.618 | 9.746 | JAJO | 110,872 | 446,050 | 10/27/2020 | 10/11/2033 |
| 670859-AF-4 | OCP 2020-20 D2 - CDO | | | 4,5 | 2.C FE | 1,470,000 | 99.9521 | 1,499,282 | 1,500,000 | 1,569,749 | | 20,664 | | | 10.408 | 9.657 | JAJO | 35,994 | 145,797 | 10/27/2020 | 10/11/2033 |
| 67097L-AP-1 | OCP 2017-13 BR - CDO | | | 4,5 | 1.F FE | 3,600,000 | 98.7461 | 3,554,860 | 3,600,000 | 3,600,000 | | | | | 7.545 | 7.637 | JAJO | 58,100 | 252,012 | 08/19/2021 | 07/15/2030 |
| 67097Q-AG-0 | OCP 2017-14 B - CDO | | | 4,5 | 1.F FE | 1,501,065 | 98.9128 | 1,483,692 | 1,500,000 | 1,560,941 | | (11,668) | | | 7.579 | 6.302 | FMAN | 13,263 | 107,716 | 02/22/2021 | 11/20/2030 |
| 67098U-AN-5 | OAKC 6 AR - CDO | | | 4,5 | 1.A FE | 25,000,000 | 99.8221 | 24,955,513 | 25,000,000 | 25,000,000 | | | | | 6.817 | 6.865 | JAJO | 345,606 | 1,549,286 | 06/17/2021 | 07/20/2034 |
| 67098U-AQ-8 | OAKC 6 BR - CDO | | | 4,5 | 1.C FE | 13,244,601 | 99.8115 | 13,225,019 | 13,250,000 | 13,243,510 | | (1,090) | | | 7.327 | 7.399 | JAJO | 196,874 | 646,406 | 10/05/2023 | 07/20/2034 |
| 67098U-AU-9 | OAKC 6 DR - CDO | | | 4,5 | 2.C FE | 2,500,000 | 99.2647 | 2,481,618 | 2,500,000 | 2,500,000 | | | | | 8.827 | 8.915 | JAJO | 44,750 | 205,877 | 06/17/2021 | 07/20/2034 |
| 67098W-AN-1 | OAKC 7 AR - CDO | | | 4,5 | 1.A FE | 25,000,000 | 99.2381 | 24,809,525 | 25,000,000 | 25,000,000 | | | | | 6.697 | 6.754 | JAJO | 344,142 | 1,529,388 | 01/31/2022 | 02/24/2037 |
| 67100*-AA-6 | ONY Funding LLC - ABS | | | 1 | 1.F FE | 32,258,602 | 89.6055 | 28,905,494 | 32,258,602 | 32,258,602 | | | | | 4.200 | 4.199 | JAJO | 282,263 | 1,354,861 | 01/05/2021 | 12/31/2037 |
| 67108B-BQ-7 | OZLMF 2RRR A1R - CDO | | | 4 | 1.A FE | 7,339,893 | 95.2600 | 6,991,984 | 7,339,893 | 7,339,893 | | | | | 2.159 | 2.165 | JAJO | 26,852 | 158,468 | 11/18/2020 | 06/30/2031 |
| 67109K-BE-3 | OZLM 9RRR 2R3 - CDO | | | 4,5 | 1.A FE | 12,380,000 | 99.5455 | 12,323,735 | 12,380,000 | 12,380,000 | | | | | 7.377 | 7.432 | JAJO | 185,202 | 837,498 | 09/22/2021 | 10/20/2031 |
| 67110U-AQ-2 | OHALF 2016-1 CR - CDO | | | 4,5 | 1.F FE | 1,500,000 | 99.0044 | 1,485,066 | 1,500,000 | 1,500,000 | | | | | 7.627 | 7.693 | JAJO | 23,200 | 105,276 | 01/31/2020 | 01/20/2033 |
| 67111D-AN-6 | OZLM 15R A1A - CDO | | | 4,5 | 1.A FE | 30,000,000 | 99.4978 | 29,849,339 | 30,000,000 | 30,000,000 | | | | | 6.967 | 7.014 | JAJO | 423,852 | 1,904,769 | 02/14/2020 | 04/20/2033 |
| 67111D-AS-5 | OZLM 15R A2A - CDO | | | 4,5 | 1.C FE | 12,300,000 | 99.4121 | 12,227,689 | 12,300,000 | 12,300,000 | | | | | 7.427 | 7.487 | JAJO | 185,252 | 838,321 | 02/14/2020 | 04/20/2033 |
| 67111K-AL-4 | OZLM XVI A2R - CDO | | | 4,5 | 1.A FE | 25,000,000 | 99.9282 | 24,982,057 | 25,000,000 | 25,000,000 | | | | | 7.252 | 7.320 | FMAN | 231,655 | 1,703,031 | 03/12/2021 | 05/16/2030 |
| 67112C-AL-1 | OZLM 19 1AR - CDO | | C | 4,5 | 1.A FE | 9,840,000 | 99.7500 | 9,975,000 | 10,000,000 | 9,850,723 | | 10,723 | | | 6.765 | 6.918 | JAJO | 144,705 | 171,625 | 08/25/2023 | 01/16/2035 |
| 67112R-AS-3 | OAKC 3 AR - CDO | | | 4,5 | 1.A FE | 35,000,000 | 99.7372 | 34,908,005 | 35,000,000 | 35,000,000 | | | | | 6.817 | 6.865 | JAJO | 483,848 | 2,169,001 | 05/26/2021 | 07/02/2035 |
| 67112W-AS-2 | OZLM XXIII B2R - CDO | | | 4 | 1.C FE | 2,500,000 | 88.8345 | 2,220,862 | 2,500,000 | 2,500,000 | | | | | 3.415 | 3.429 | JAJO | 18,024 | 85,375 | 04/01/2021 | 04/17/2034 |
| 67112W-AU-7 | OZLM XXIII CR - CDO | | | 4,5 | 1.F FE | 2,500,000 | 98.8603 | 2,471,508 | 2,500,000 | 2,500,000 | | | | | 8.045 | 8.140 | JAJO | 43,021 | 187,647 | 04/01/2021 | 04/17/2034 |
| 67113D-BG-8 | OZLM 24R BR - CDO | | | 4,5 | 1.F FE | 1,500,000 | 98.3826 | 1,475,738 | 1,500,000 | 1,500,000 | | | | | 8.027 | 8.088 | JAJO | 24,417 | 111,359 | 09/10/2021 | 07/20/2032 |
| 67113G-AL-1 | OAKC 5 D - CDO | | | 4,5 | 2.C FE | 2,000,000 | 98.4716 | 1,969,433 | 2,000,000 | 2,000,000 | | | | | 8.657 | 8.747 | JAJO | 36,069 | 161,319 | 02/19/2020 | 04/18/2033 |
| 67181D-AA-9 | OAKIG 2020-1 A1 - CMBS | | | 4 | 1.A FE | 21,028,480 | 90.9319 | 19,122,355 | 21,029,311 | 21,028,993 | | 164 | | | 1.850 | 1.851 | MON | 11,887 | 389,042 | 11/06/2020 | 11/21/2050 |
| 67181D-AB-7 | OAKIG 2020-1 A2 - CMBS | | | 4 | 1.A FE | 14,203,052 | 83.8142 | 11,909,159 | 14,208,994 | 14,205,596 | | 829 | | | 2.210 | 2.216 | MON | 9,595 | 314,019 | 11/06/2020 | 11/21/2050 |
| 67190A-AB-2 | OAKIG 2021-1 A2 - ABS | | | 4 | 1.A FE | 12,111,260 | 82.4484 | 9,986,884 | 12,112,895 | 12,111,379 | | 42 | | | 1.930 | 1.931 | MON | 7,143 | 233,779 | 01/20/2021 | 01/20/2051 |
| 67389D-AG-6 | OAKCL 2023-1 C - CDO | | C | 4,5 | 1.F FE | 16,000,000 | 100.3584 | 16,057,349 | 16,000,000 | 16,000,000 | | | | | 8.694 | 8.793 | JAJO | 297,524 | 751,163 | 02/15/2023 | 04/15/2036 |
| 67400E-AQ-7 | OAKCL 2019-3 A2R - CDO | | | 4,5 | 1.A FE | 8,800,000 | 99.4373 | 8,750,480 | 8,800,000 | 8,800,000 | | | | | 7.127 | 7.187 | JAJO | 127,185 | 573,008 | 08/25/2021 | 10/20/2034 |
| 67400E-AS-3 | OAKCL 2019-3 BR - CDO | | | 4,5 | 1.C FE | 16,000,000 | 99.8016 | 15,968,250 | 16,000,000 | 16,000,000 | | | | | 7.427 | 7.491 | JAJO | 240,979 | 1,090,499 | 08/25/2021 | 10/20/2034 |
| 67400E-AW-4 | OAKCL 2019-3 CR - CDO | | | 4,5 | 1.F FE | 17,600,000 | 99.7886 | 17,562,799 | 17,600,000 | 17,600,000 | | | | | 7.927 | 7.990 | JAJO | 282,921 | 1,288,771 | 08/25/2021 | 10/20/2034 |
| 67402R-AA-1 | OAKCL 2022-2 A1 - CDO | | | 4,5 | 1.A FE | | 100.0000 | | | | | | | | 7.394 | 7.020 | JAJO | 549,919 | | 06/06/2022 | 07/15/2033 |
| 67402R-AC-7 | OAKCL 2022-2 A2 - CDO | | | 4,5 | 1.A FE | | 100.0000 | | | | | | | | 7.694 | 7.677 | JAJO | 175,036 | | 06/06/2022 | 07/15/2033 |
| 67402R-AE-3 | OAKCL 2022-2 B - CDO | | | 4,5 | 1.C FE | | 100.0000 | | | | | | | | 8.144 | 8.131 | JAJO | 277,910 | 302,417 | 06/06/2022 | 07/15/2033 |
| 67402R-AL-7 | OAKCL 222R A1R - CDO | | C | 4,5 | 1.A | 42,500,000 | 100.0000 | 42,500,000 | 42,500,000 | 42,500,000 | | | | | 1.550 | 1.572 | JAJO | | | 12/18/2023 | 07/15/2033 |
| 67402R-AN-3 | OAKCL 222R A2R - CDO | | C | 4,5 | 1.A | 13,000,000 | 100.0000 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | 1.800 | 7.235 | JAJO | | | 12/18/2023 | 07/15/2033 |
| 67402R-AQ-6 | OAKCL 222R BR - CDO | | C | 4,5 | 1.C | 13,500,000 | 100.0000 | 13,500,000 | 13,500,000 | 13,500,000 | | | | | 2.150 | 2.181 | JAJO | | | 12/18/2023 | 07/15/2033 |
| 67515W-CN-4 | OCTR VII CR - CDO | | | 4,5 | 1.F FE | 2,800,000 | 99.9986 | 2,799,960 | 2,800,000 | 2,800,000 | | | | | 8.114 | 8.193 | JAJO | 47,965 | 209,373 | 03/03/2021 | 04/17/2030 |
| 67575X-AL-5 | OCT31 31R B2R - CDO | | | 4 | 1.A FE | 13,200,000 | 89.5096 | 11,815,272 | 13,200,000 | 13,200,000 | | | | | 2.025 | 2.030 | JAJO | 52,718 | 267,300 | 09/21/2020 | 07/22/2030 |
| 67576W-AU-6 | OCT20 20RRR CR - CDO | | | 4,5 | 1.F FE | 3,050,000 | 99.3986 | 3,031,656 | 3,050,000 | 3,050,000 | | | | | 7.833 | 7.914 | FMAN | 32,516 | 225,979 | 12/16/2021 | 05/12/2031 |
| 67577F-AA-6 | OCT54 54 A1 - CDO | | | 4,5 | 1.A FE | 50,000,000 | 99.3189 | 49,659,460 | 50,000,000 | 50,000,000 | | | | | 6.665 | 6.736 | JAJO | 724,600 | 3,055,273 | 06/01/2021 | 07/17/2034 |
| 67577L-AJ-4 | OCT44 44 AR - CDO | | | 4,5 | 1.A FE | 26,500,000 | 99.8300 | 26,454,950 | 26,500,000 | 26,500,000 | | | | | 6.725 | 6.688 | JAJO | 387,439 | 1,635,372 | 08/27/2021 | 10/16/2034 |
| 67577M-AN-3 | OCT45 45 A1R - CDO | | | 4,5 | 1.A FE | 39,800,000 | 99.2527 | 39,502,563 | 39,800,000 | 39,800,000 | | | | | 6.734 | 6.695 | JAJO | 573,239 | 2,431,306 | 02/01/2022 | 04/16/2035 |
| 67577W-AP-6 | OCT66 66R A1R - CDO | | C | 4,5 | 1.A FE | 30,000,000 | 99.8705 | 29,961,156 | 30,000,000 | 30,000,000 | | | | | 7.140 | 7.190 | FMAN | 273,708 | | 10/31/2023 | 11/17/2036 |
| 67577W-AQ-4 | OCT66 66R A2R - CDO | | C | 4,5 | 1.A FE | 5,500,000 | 99.7579 | 5,486,686 | 5,500,000 | 5,500,000 | | | | | 7.390 | 7.454 | FMAN | 51,937 | | 10/31/2023 | 11/17/2036 |

# 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 Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 67577W-AR-2 | OCT66 66R BR - CDO | | C | 4,5 | 1.C FE | 17,500,000 | 99.7427 | 17,454,977 | 17,500,000 | 17,500,000 | | | | | 7.990 | 8.055 | FMAN | 178,670 | | 10/31/2023 | 11/17/2036 |
| 67590A-BV-3 | OCT14 14RR BRR - CDO | | | 4,5 | 1.E FE | 2,000,000 | 99.2145 | 1,984,291 | 2,000,000 | 2,000,000 | | | | | 7.755 | 7.727 | JAJO | 33,176 | 142,029 | 03/02/2021 | 07/16/2029 |
| 67590X-AN-2 | OCT27 27 B1R - CDO | | | 4,5 | 1.C FE | 20,000,000 | 99.7016 | 19,940,328 | 20,000,000 | 20,000,000 | | | | | 7.145 | 7.220 | JAJO | 310,373 | 1,319,176 | 07/05/2018 | 07/15/2030 |
| 67591U-AC-1 | OCT36 36 A1 - CDO | | | 4,5 | 1.A FE | 37,896,052 | 99.9031 | 38,368,308 | 38,405,517 | 39,734,108 | | (167,060) | | | 6.515 | 3.744 | JAJO | 544,251 | 2,288,539 | 03/19/2019 | 04/15/2031 |
| 67591V-AC-9 | OCT37 37 A1B - CDO | | | 4,5 | 1.A FE | 2,460,000 | 99.6143 | 2,490,357 | 2,500,000 | 2,640,581 | | 18,331 | | | 6.890 | 4.743 | JAJO | 32,535 | 158,710 | 05/07/2019 | 07/25/2030 |
| 67592M-AN-4 | OCT50 50 AR - CDO | | | 4,5 | 1.A FE | 40,500,000 | 99.6493 | 40,357,964 | 40,500,000 | 40,500,000 | | | | | 6.805 | 6.797 | JAJO | 589,525 | 2,487,056 | 11/09/2021 | 01/16/2035 |
| 675937-AJ-5 | OCT62 62 C - CDO | | | 4,5 | 1.F FE | 11,500,000 | 101.1717 | 11,634,741 | 11,500,000 | 11,500,000 | | | | | 9.366 | 9.466 | JAJO | 218,406 | 912,197 | 10/28/2022 | 01/22/2036 |
| 675937-AL-0 | OCT62 62 D - CDO | | | 4,5 | 2.C FE | 19,700,000 | 101.2252 | 20,245,034 | 20,000,000 | 19,917,555 | | 175,567 | | | 10.916 | 11.125 | JAJO | 442,697 | 1,863,707 | 10/28/2022 | 01/22/2036 |
| 675949-AJ-0 | OCT68 68 C - CDO | | | 4,5 | 1.F FE | 13,000,000 | 99.2871 | 12,907,320 | 13,000,000 | 13,000,000 | | | | | 8.116 | 8.228 | JAJO | 155,325 | | 09/29/2023 | 10/22/2035 |
| 675949-AL-5 | OCT68 68 D - CDO | | | 4,5 | 2.C FE | 12,000,000 | 99.5997 | 11,951,958 | 12,000,000 | 12,000,000 | | | | | 9.566 | 9.697 | JAJO | 168,994 | | 09/29/2023 | 10/22/2035 |
| 67690A-AL-5 | OAKC 9 D - CDO | | | 4,5 | 2.C FE | 1,500,000 | 98.8485 | 1,482,727 | 1,500,000 | 1,500,000 | | | | | 8.608 | 8.702 | JAJO | 26,543 | 120,417 | 04/28/2021 | 07/19/2035 |
| 67707B-AD-2 | OAKC XV D - CDO | | | 4,5 | 2.C FE | 392,400 | 97.3569 | 389,428 | 400,000 | 395,194 | | 1,411 | | | 8.127 | 5.214 | JAJO | 6,592 | 30,101 | 01/06/2022 | 01/20/2030 |
| 67707L-AE-8 | OAKC 10 D2 - CDO | | | 4,5 | 2.C FE | 262,080 | 100.2490 | 263,154 | 262,500 | 269,865 | | 1,864 | | | 10.157 | 9.813 | JAJO | 5,554 | 25,165 | 11/23/2021 | 01/18/2036 |
| 67707L-AL-2 | OAKC 10 D1 - CDO | | | 4,5 | 2.B FE | 5,406,002 | 98.4192 | 5,321,026 | 5,406,490 | 5,417,844 | | 2,762 | | | 8.757 | 8.815 | JAJO | 98,631 | 441,566 | 11/23/2021 | 01/18/2036 |
| 68218F-A*-2 | OMNI Ireland T3 DAC Class AE - ABS | | C | 4,5 | 1.B FE | 35,000,000 | 100.3210 | 35,112,345 | 35,000,000 | 35,000,000 | | | | | 8.009 | 8.122 | MON | 109,011 | 2,715,724 | 11/16/2020 | 03/19/2029 |
| 68218F-AN-1 | OMNI Ireland T3 DAC Class AAA13 - ABS | | C | 4,5 | 1.A FE | 10,000,000 | 100.1640 | 10,016,400 | 10,000,000 | 10,000,000 | | | | | 4.110 | 4.167 | MON | 15,982 | 685,474 | 11/16/2020 | 03/19/2029 |
| 68218F-AP-6 | OMNI Ireland T3 DAC Class AAA14 - ABS | | C | 4,5 | 1.A FE | 10,000,000 | 100.1908 | 10,019,080 | 10,000,000 | 10,000,000 | | | | | 4.110 | 4.167 | MON | 15,982 | 685,474 | 11/16/2020 | 03/19/2029 |
| 68267H-AB-3 | OMFIT 2022-S1 B - ABS | | | 4 | 1.C FE | 11,320,351 | 94.6437 | 10,732,593 | 11,340,000 | 11,326,756 | | 4,118 | | | 4.360 | 4.443 | MON | 23,348 | 494,424 | 06/01/2022 | 05/14/2035 |
| 68267H-AC-1 | OMFIT 2022-S1 C - ABS | | | 4 | 1.F FE | 9,490,143 | 94.2008 | 8,949,074 | 9,500,000 | 9,493,131 | | 1,904 | | | 4.560 | 4.628 | MON | 20,457 | 433,200 | 06/01/2022 | 05/14/2035 |
| 682685-AA-0 | ODART 2023-1 A - ABS | | | 4 | 1.A FE | 7,992,170 | 100.1708 | 8,013,662 | 8,000,000 | 7,993,815 | | 1,645 | | | 5.410 | 5.501 | MON | 20,438 | 351,049 | 02/15/2023 | 11/14/2029 |
| 682685-AB-8 | ODART 2023-1 B - ABS | | | 4 | 1.B FE | 6,996,906 | 100.1392 | 7,009,747 | 7,000,000 | 6,997,340 | | 434 | | | 5.810 | 5.891 | MON | 19,205 | 329,879 | 02/15/2023 | 02/14/2031 |
| 682685-AC-6 | ODART 2023-1 C - ABS | | | 4 | 1.C FE | 8,996,819 | 100.1573 | 9,014,158 | 9,000,000 | 8,997,203 | | 384 | | | 6.140 | 6.227 | MON | 26,095 | 448,220 | 02/15/2023 | 02/14/2031 |
| 682696-AA-7 | OMFIT 2020-2 A - ABS | | | 4 | 1.A FE | 14,998,719 | 92.1395 | 13,820,927 | 15,000,000 | 14,999,455 | | (179,558) | | | 1.750 | 1.758 | MON | 12,396 | 262,500 | 08/13/2020 | 09/14/2035 |
| 68269D-AA-2 | ODART 2022-1 A1 - ABS | | | 4 | 1.A FE | 5,999,610 | 98.8951 | 5,933,704 | 6,000,000 | 5,999,834 | | (1,368) | | | 4.650 | 4.698 | MON | 13,175 | 279,000 | 06/10/2022 | 03/14/2029 |
| 68269H-AA-3 | OMFIT 2023-2 A1 - ABS | | | 4 | 1.A FE | 17,996,384 | 102.0466 | 18,368,393 | 18,000,000 | 17,996,022 | | (361) | | | 5.840 | 5.923 | MON | 49,640 | 327,040 | 08/15/2023 | 09/15/2036 |
| 68269J-AE-1 | OMFIT 2023-1 A - ABS | | | 4 | 1.A FE | 14,728,639 | 100.9321 | 15,245,787 | 15,105,000 | 14,743,713 | | 15,074 | | | 5.500 | 6.108 | MON | 39,231 | 259,554 | 11/07/2023 | 06/14/2038 |
| 68785A-AC-9 | OSCAR 2021-1 A3 - ABS | | D | 4 | 1.A FE | 559,434 | 99.4443 | 555,197 | 558,300 | 558,366 | | (256) | | | 0.700 | 0.589 | MON | 228 | 3,908 | 05/07/2021 | 04/10/2025 |
| 69335P-EH-4 | PFSFC 22B A - ABS | | | 4,5 | 1.A FE | 24,000,000 | 100.0039 | 24,000,927 | 24,000,000 | 24,000,000 | | | | | 5.789 | 5.880 | MON | 65,603 | 1,320,269 | 02/15/2022 | 02/16/2026 |
| 69688M-AJ-4 | PLMRS 2018-2 C - CDO | | | 4,5 | 2.C FE | 1,999,000 | 98.9292 | 1,978,584 | 2,000,000 | 2,127,056 | | (19,904) | | | 8.455 | 6.728 | JAJO | 36,171 | 156,184 | 01/29/2020 | 07/16/2031 |
| 69700T-AL-8 | PFIXD 2019-1 CR - CDO | | | 4 | 1.F FE | 3,000,000 | 88.2664 | 2,647,992 | 3,000,000 | 3,000,000 | | | | | 3.650 | 3.649 | AO | 21,596 | 109,500 | 03/30/2021 | 04/20/2037 |
| 69701P-AG-6 | PSTAT 2020-4 C - CDO | | | 4,5 | 1.E FE | 1,500,000 | 100.1153 | 1,501,729 | 1,500,000 | 1,500,000 | | | | | 9.241 | 9.335 | FMAN | 13,477 | 134,479 | 09/21/2020 | 11/28/2028 |
| 69701X-AG-9 | PLMRS 2021-2 D - CDO | | | 4,5 | 2.C FE | 2,000,000 | 97.9642 | 1,959,283 | 2,000,000 | 2,000,000 | | | | | 8.555 | 8.548 | JAJO | 36,598 | 158,206 | 04/21/2021 | 07/17/2034 |
| 69703P-AE-9 | PLMRS 2018-1 B - CDO | | | 4,5 | 1.F FE | 1,984,600 | 98.7406 | 1,974,812 | 2,000,000 | 2,079,040 | | 2,348 | | | 7.407 | 6.204 | JAJO | 30,861 | 135,972 | 01/19/2021 | 04/18/2031 |
| 700151Q-AE-8 | PAIA 2021-1 B - CDO | | | 4,5 | 1.F FE | 2,500,000 | 99.9922 | 2,499,804 | 2,500,000 | 2,500,000 | | | | | 8.127 | 8.203 | JAJO | 41,202 | 188,134 | 12/15/2020 | 01/20/2034 |
| 70017B-AG-4 | PAIA 2022-1 C1 - CDO | | | 4,5 | 2.A FE | 4,950,000 | 97.1740 | 4,810,113 | 4,950,000 | 4,950,000 | | | | | 8.416 | 8.495 | JAJO | 84,474 | 388,651 | 02/11/2022 | 04/20/2035 |
| 70018A-AN-0 | PAIA 2019-2 BR - CDO | | | 4,5 | 1.F FE | 3,050,000 | 100.0063 | 3,050,191 | 3,050,000 | 3,050,000 | | | | | 7.765 | 7.854 | JAJO | 51,377 | 220,294 | 09/22/2021 | 10/16/2034 |
| 700180-AE-5 | PAIA 2021-2 C - CDO | | | 4,5 | 1.F FE | 2,125,000 | 100.0151 | 2,125,320 | 2,125,000 | 2,125,000 | | | | | 7.905 | 7.885 | JAJO | 35,932 | 154,128 | 07/21/2021 | 07/17/2034 |
| 700180-AG-0 | PAIA 2021-2 D - CDO | | | 4,5 | 2.C FE | 1,750,000 | 99.0677 | 1,733,685 | 1,750,000 | 1,750,000 | | | | | 8.945 | 9.058 | JAJO | 33,895 | 147,278 | 07/21/2021 | 07/17/2034 |
| 70806C-AA-0 | PNTPK 5 A1 - CDO | | | 4,5 | 1.A FE | 30,000,000 | 100.0900 | 30,027,009 | 30,000,000 | 30,000,000 | | | | | 8.008 | 8.069 | JAJO | 513,844 | 2,208,200 | 09/23/2022 | 10/15/2033 |
| 70806C-AE-2 | PNTPK 5 A2 - CDO | | | 4,5 | 1.A FE | 9,000,000 | 100.2508 | 9,022,569 | 9,000,000 | 9,000,000 | | | | | 8.394 | 8.375 | JAJO | 161,582 | 689,010 | 09/23/2022 | 10/15/2033 |
| 70806E-AC-2 | PNTPK 4 A2 - CDO | | | 4,5 | 1.A FE | 12,000,000 | 99.2471 | 11,909,652 | 12,000,000 | 12,000,000 | | | | | 7.303 | 7.358 | JAJO | 184,778 | 801,004 | 02/11/2022 | 04/15/2034 |
| 70806E-AE-8 | PNTPK 4 B - CDO | | | 4,5 | 1.C FE | 11,000,000 | 96.8389 | 10,652,279 | 11,000,000 | 11,000,000 | | | | | 7.503 | 7.561 | JAJO | 174,024 | 756,498 | 02/11/2022 | 04/15/2034 |
| 70806E-AG-3 | PNTPK 4 C - CDO | | | 4,5 | 1.F FE | 12,500,000 | 96.7285 | 12,091,061 | 12,500,000 | 12,500,000 | | | | | 8.303 | 8.374 | JAJO | 218,866 | 960,768 | 02/11/2022 | 04/15/2034 |
| 70806E-AN-8 | PNTPK 4 A1A - CDO | | | 4,5 | 1.A FE | 30,000,000 | 99.1536 | 29,746,080 | 30,000,000 | 30,000,000 | | | | | 7.103 | 7.152 | JAJO | 449,278 | 1,941,843 | 02/11/2022 | 04/15/2034 |
| 70806F-AA-3 | PNTPK 7 A1A - CDO | | | 4,5 | 1.A | 24,000,000 | 99.7813 | 23,947,504 | 24,000,000 | 24,000,000 | | | | | 8.051 | 8.005 | JAJO | 853,368 | | 06/23/2023 | 07/20/2035 |

# 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 Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 70806F-AC-9 | PNTPK 7 A2 - CDO | | | 4,5 | 1.A | 9,000,000 | 99.9836 | 8,998,521 | 9,000,000 | 9,000,000 | | | | | 8.546 | 8.518 | JAJO | 339,705 | | 06/23/2023 | 07/20/2035 |
| 70806F-AG-0 | PNTPK 7 C - CDO | | | 4,5 | 1.F | 12,000,000 | 100.9020 | 12,108,244 | 12,000,000 | 12,000,000 | | | | | 10.046 | 10.049 | JAJO | 532,440 | | 06/23/2023 | 07/20/2035 |
| 70806J-AA-5 | PNTPK III A1 - CDO | | | 4,5 | 1.A FE | 50,000,000 | 99.9250 | 49,962,506 | 50,000,000 | 50,000,000 | | | | | 7.294 | 7.349 | JAJO | 709,094 | 3,349,274 | 10/01/2021 | 10/22/2032 |
| 70806J-AC-1 | PNTPK III A2 - CDO | | | 4,5 | 1.A FE | 12,000,000 | 99.9696 | 11,996,349 | 12,000,000 | 12,000,000 | | | | | 7.424 | 7.483 | JAJO | 173,216 | 819,599 | 10/01/2021 | 10/22/2032 |
| 70806J-AE-7 | PNTPK III B - CDO | | | 4,5 | 1.C FE | 21,000,000 | 98.5144 | 20,688,030 | 21,000,000 | 21,000,000 | | | | | 7.574 | 7.636 | JAJO | 309,253 | 1,466,148 | 10/01/2021 | 10/22/2032 |
| 70806J-AG-2 | PNTPK III C - CDO | | C | 4,5 | 1.F FE | 13,440,000 | 97.7056 | 13,190,251 | 13,500,000 | 13,446,832 | | 6,832 | | | 8.474 | 8.675 | JAJO | 222,430 | 1,028,115 | 05/31/2023 | 10/22/2032 |
| 71680@-CY-0 | PETROS PACE FINANCE LLC 2021-8A - ABS | | | 1 | 1.F PL | 9,326,358 | 100.6113 | 9,185,110 | 9,129,303 | 9,323,060 | | (3,298) | | | 6.425 | 6.358 | MJSD | 148,269 | 313,455 | 03/23/2023 | 09/30/2054 |
| 71680@-DC-7 | PETROS PACE FINANCE LLC - ABS | | | 1 | 1.F PL | 7,579,855 | 99.3317 | 7,269,983 | 7,318,894 | 7,576,350 | | (3,505) | | | 6.177 | 6.014 | MJSD | 114,278 | 161,668 | 05/24/2023 | 06/30/2054 |
| 71680@-DG-8 | PETROS PACE FINANCE LLC - ABS | | | 1 | 1.F | 4,387,320 | 108.8367 | 4,658,973 | 4,280,699 | 4,386,707 | | (613) | | | 7.065 | 6.974 | MJSD | 45,365 | | 11/08/2023 | 12/31/2055 |
| 72134A-AE-5 | PIPK 9 C1 - CDO | | | 4,5 | 1.F FE | 2,500,000 | 99.7868 | 2,494,670 | 2,500,000 | 2,500,000 | | | | | 7.749 | 7.815 | JAJO | 35,517 | 180,502 | 10/01/2021 | 10/27/2034 |
| 73019#-AA-0 | PNC EQUIPMENT FINANCE, LLC | | | | 1.D | 859,695 | 95.9232 | 824,647 | 859,695 | 859,695 | | | | | 3.000 | 3.000 | MS | 7,737 | 25,791 | 07/12/2012 | 09/13/2027 |
| 73019#-AB-8 | PNC EQUIPMENT FINANCE, LLC | | | | 1.D | 892,053 | 95.9232 | 855,686 | 892,053 | 892,053 | | | | | 3.000 | 3.000 | MS | 8,028 | 26,762 | 07/12/2012 | 09/13/2027 |
| 73019#-AC-6 | PNC EQUIPMENT FINANCE, LLC | | | | 1.D | 814,865 | 93.4780 | 761,719 | 814,865 | 814,865 | | | | | 3.000 | 3.000 | MS | 7,334 | 24,446 | 07/12/2012 | 09/13/2027 |
| 73052V-AA-3 | PARPK 1 A - CDO | | | 4,5 | 1.A FE | 29,000,000 | 99.7302 | 28,921,764 | 29,000,000 | 29,000,000 | | | | | 6.757 | 6.804 | JAJO | 397,374 | 1,779,531 | 05/28/2021 | 07/20/2034 |
| 732916-AA-9 | PFAST 232 A1 - ABS | | | 4 | 1.C FE | 11,432,417 | 99.9819 | 11,430,353 | 11,432,417 | 11,432,417 | | | | | 5.662 | 5.747 | MON | 17,981 | 75,519 | 11/01/2023 | 11/22/2024 |
| 73742F-AE-6 | POST 2021-1 C - CDO | | | 4,5 | 1.F FE | 2,750,000 | 98.8340 | 2,717,936 | 2,750,000 | 2,750,000 | | | | | 7.855 | 7.834 | JAJO | 46,206 | 198,070 | 07/30/2021 | 10/16/2034 |
| 73742F-AG-1 | POST 2021-1 D - CDO | | | 4,5 | 2.C FE | 3,000,000 | 97.6429 | 2,929,287 | 3,000,000 | 3,000,000 | | | | | 8.955 | 8.958 | JAJO | 57,464 | 249,443 | 07/30/2021 | 10/16/2034 |
| 74352@-AA-5 | CTL - AMZN PROJECT DIXIE FUNDED | | | 1 | 1.E | 11,976,510 | 85.0642 | 10,187,724 | 11,976,510 | 11,976,510 | | | | | 3.000 | 3.000 | MON | 20,959 | 356,899 | 02/21/2020 | 08/10/2041 |
| 74353#-AA-2 | Amazon.com Inc. CTL 3.366% due 10/10/204 | | | 1 | 1.E | 12,067,976 | 88.3100 | 10,657,224 | 12,067,976 | 12,067,976 | | | | | 3.366 | 3.366 | MON | 23,695 | 408,684 | 04/24/2020 | 10/10/2042 |
| 750731-AA-9 | RAIDERS FOOTBALL CLUB HENDERSON NV SENIO | | | 1 | 2.A | 4,358,158 | 83.3905 | 3,634,292 | 4,358,158 | 4,358,158 | | | | | 3.744 | 3.744 | MON | 9,518 | 184,961 | 02/12/2020 | 02/10/2049 |
| 75884B-AE-8 | REG10 X C - CDO | | | 4,5 | 1.E FE | 1,971,000 | 98.4132 | 1,968,265 | 2,000,000 | 2,105,596 | | (14,519) | | | 7.464 | 6.026 | JAJO | 31,517 | 136,371 | 01/09/2020 | 01/17/2031 |
| 75887V-AE-1 | REGT9 IX C - CDO | | | 4,5 | 1.D FE | 1,503,600 | 100.0265 | 1,500,397 | 1,500,000 | 1,586,206 | | (15,488) | | | 8.114 | 6.298 | JAJO | 25,696 | 112,164 | 12/20/2019 | 04/17/2030 |
| 75888B-AG-9 | REG17 XVII D - CDO | | | 4,5 | 2.C FE | 2,249,388 | 99.4907 | 2,188,796 | 2,200,000 | 2,347,862 | | (3,995) | | | 9.805 | 8.705 | JAJO | 46,140 | 201,833 | 05/18/2021 | 10/17/2033 |
| 75888T-AG-0 | REG16 XVI C - CDO | | | 4,5 | 1.F FE | 8,820,000 | 99.9108 | 8,991,973 | 9,000,000 | 9,084,530 | | 621 | | | 8.355 | 8.221 | JAJO | 160,843 | 693,729 | 03/13/2020 | 01/18/2033 |
| 75888T-AJ-4 | REG16 XVI D - CDO | | | 4,5 | 2.C FE | 3,500,000 | 99.3589 | 3,477,560 | 3,500,000 | 3,500,000 | | | | | 9.555 | 9.670 | JAJO | 71,533 | 312,250 | 11/22/2019 | 01/18/2033 |
| 75889F-AJ-3 | REG23 XXIII C - CDO | | | 4,5 | 1.F FE | 1,800,000 | 98.9651 | 1,781,371 | 1,800,000 | 1,800,000 | | | | | 7.727 | 7.794 | JAJO | 28,205 | 128,156 | 11/04/2021 | 01/22/2035 |
| 75889F-AL-8 | REG23 XXIII D - CDO | | | 4,5 | 2.C FE | 2,500,000 | 98.9574 | 2,473,935 | 2,500,000 | 2,500,000 | | | | | 8.727 | 8.813 | JAJO | 44,243 | 203,342 | 11/04/2021 | 01/22/2035 |
| 76679A-AA-5 | RIN 4 A - CDO | | | 4,5 | 1.A FE | 37,500,000 | 99.8465 | 37,442,437 | 37,500,000 | 37,500,000 | | | | | 6.977 | 6.993 | JAJO | 530,575 | 2,384,763 | 03/19/2021 | 04/20/2033 |
| 76679A-AC-1 | RIN 4 B - CDO | | | 4,5 | 1.D FE | 15,000,000 | 99.2152 | 14,882,285 | 15,000,000 | 15,000,000 | | | | | 7.377 | 7.413 | JAJO | 224,397 | 1,014,739 | 03/19/2021 | 04/20/2033 |
| 77341E-AE-5 | ROCKT 2020-1 C - CDO | | | 4,5 | 1.F FE | 3,000,000 | 100.0267 | 3,000,802 | 3,000,000 | 3,000,000 | | | | | 8.027 | 8.096 | JAJO | 48,834 | 222,719 | 12/04/2020 | 01/20/2032 |
| 77587U-AE-2 | RMRK 1 B - CDO | | | 4,5 | 1.E FE | 2,500,000 | 98.6884 | 2,467,209 | 2,500,000 | 2,500,000 | | | | | 7.695 | 7.897 | JAJO | 37,709 | 180,861 | 05/06/2021 | 10/23/2030 |
| 77588J-AE-6 | RCF II C - CDO | | | 4 | 1.G FE | 1,080,000 | 83.8641 | 905,732 | 1,080,000 | 1,080,000 | | | | | 3.425 | 3.425 | AO | 6,782 | 36,990 | 09/02/2021 | 10/25/2039 |
| 77588J-AG-1 | RCF II D - CDO | | | 4 | 2.C FE | 1,200,000 | 86.4504 | 1,037,404 | 1,200,000 | 1,200,000 | | | | | 5.075 | 5.074 | AO | 11,165 | 60,900 | 09/02/2021 | 10/25/2039 |
| 77588L-AE-1 | RMRK IV B - CDO | | | 4,5 | 1.F FE | 3,000,000 | 100.0041 | 3,000,124 | 3,000,000 | 3,000,000 | | | | | 8.018 | 8.093 | JAJO | 55,457 | 219,008 | 04/16/2021 | 07/10/2034 |
| 78396Y-AB-9 | SESAC 221 A2 - ABS | | | 4 | 2.C FE | 13,122,266 | 98.4596 | 13,271,739 | 13,479,375 | 13,129,593 | | 4,782 | | | 5.500 | 5.684 | JAJO | 135,917 | 741,366 | 07/01/2022 | 07/25/2052 |
| 784024-AC-5 | SCFET 231 A3 - ABS | | | 4 | 1.A FE | 12,747,078 | 102.5194 | 13,071,225 | 12,750,000 | 12,747,144 | | 66 | | | 6.170 | 6.173 | MON | 24,037 | 76,482 | 11/07/2023 | 05/20/2032 |
| 78403D-AZ-3 | SBATOW 221 1C - RMBS | | | 4 | 1.F FE | 39,000,000 | 102.4945 | 39,972,844 | 39,000,000 | 39,000,000 | | | | | 6.599 | 6.690 | MON | 114,383 | 2,573,610 | 11/15/2022 | 11/15/2052 |
| 78433X-AA-8 | SALTT 211 AA - ABS | | | 4 | 1.C FE | 10,573,392 | 92.8067 | 9,813,086 | 10,573,683 | 10,573,439 | | 24 | | | 2.301 | 2.301 | MON | 10,813 | 243,300 | 10/18/2021 | 02/28/2033 |
| 78433X-AB-6 | SALTT 211 A - ABS | | | 4 | 1.F FE | 10,960,807 | 92.3156 | 10,118,546 | 10,960,816 | 10,960,804 | | 2 | | | 2.675 | 2.675 | MON | 13,031 | 293,202 | 10/18/2021 | 02/28/2033 |
| 78436T-AA-4 | SBALT 23A A1 - ABS | | | 4 | 1.D FE | 4,800,432 | 100.0058 | 4,800,711 | 4,800,432 | 4,800,432 | | | | | 5.754 | 5.750 | MON | 8,440 | 42,967 | 10/19/2023 | 10/21/2024 |
| 78486A-AA-4 | STWD 21SIF1 A - CDO | | | 4,5 | 1.A FE | 29,500,000 | 100.0366 | 29,510,797 | 29,500,000 | 29,500,000 | | | | | 7.155 | 7.110 | JAJO | 451,491 | 1,915,957 | 02/23/2021 | 04/15/2032 |
| 78486A-AC-0 | STWD 21SIF1 B - CDO | | | 4,5 | 1.D FE | 10,000,000 | 99.9976 | 9,999,758 | 10,000,000 | 10,000,000 | | | | | 7.555 | 7.523 | JAJO | 161,603 | 689,921 | 02/23/2021 | 04/15/2032 |
| 78520E-AE-6 | SDCP 231 A2 - ABS | | | 4 | 1.E FE | 21,990,833 | 100.4538 | 22,099,830 | 22,000,000 | 21,990,895 | | 62 | | | 6.250 | 6.253 | MON | 42,014 | 897,569 | 04/18/2023 | 04/20/2048 |
| 78616#-AC-2 | SACRAMENTO DOWNTOWN ARENA LLC | | | 1 | 2.C PL | 6,540,800 | 76.6178 | 5,011,417 | 6,540,800 | 6,540,800 | | | | | 3.500 | 3.500 | JJ | 114,464 | 228,928 | 03/10/2020 | 07/01/2041 |
| 800130-AG-1 | SAND 1 C - CDO | | | 4,5 | 1.F FE | 2,703,480 | 99.7896 | 2,697,793 | 2,703,480 | 2,703,480 | | | | | 8.005 | 7.993 | JAJO | 46,291 | 198,820 | 10/08/2021 | 10/16/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 800130-AJ-5 | SAND 1 D - CDO | | | 4,5 | 2.B FE | 2,700,000 | 97.3975 | 2,629,732 | 2,700,000 | 2,700,000 | | | | | 9.205 | 9.218 | JAJO | 53,162 | 231,324 | 10/08/2021 | 10/16/2034 |
| 800130-AL-0 | SAND 1 B2 - CDO | | | 4 | 1.C FE | 2,700,000 | 87.8917 | 2,373,075 | 2,700,000 | 2,700,000 | | | | | 3.192 | 3.205 | JAJO | 18,194 | 86,184 | 10/08/2021 | 10/16/2034 |
| 80286J-AA-3 | SREV 19A A - ABS | | | 4 | 1.A FE | 9,998,683 | 97.0504 | 9,705,036 | 10,000,000 | 9,999,751 | | 271 | | | 2.510 | 2.526 | MON | 4,183 | 251,000 | 11/20/2019 | 01/26/2032 |
| 80286J-AB-1 | SREV 19A B - ABS | | | 4 | 1.C FE | 6,996,903 | 96.8390 | 6,778,733 | 7,000,000 | 6,999,411 | | 639 | | | 2.800 | 2.826 | MON | 3,267 | 196,000 | 11/20/2019 | 01/26/2032 |
| 80286J-AC-9 | SREV 19A C - ABS | | | 4 | 1.F FE | 6,997,698 | 96.9975 | 6,789,824 | 7,000,000 | 6,999,560 | | 476 | | | 3.000 | 3.026 | MON | 3,500 | 210,000 | 11/20/2019 | 01/26/2032 |
| 81124E-AJ-9 | SCUL XXIX D1 - CDO | | | 4,5 | 2.B FE | 1,500,000 | 97.6664 | 1,464,996 | 1,500,000 | 1,500,000 | | | | | 8.874 | 8.964 | JAJO | 25,881 | 124,442 | 08/27/2021 | 10/23/2034 |
| 81124L-AG-9 | SCUL 28 C - CDO | | | 4,5 | 1.F FE | 2,252,250 | 100.0109 | 2,252,496 | 2,252,250 | 2,252,250 | | | | | 8.077 | 8.111 | JAJO | 36,890 | 168,348 | 11/18/2021 | 01/20/2035 |
| 81124N-AE-0 | SCUL 30 B1 - CDO | | | 4,5 | 1.C FE | 16,002,919 | 100.2302 | 16,036,837 | 16,000,000 | 16,002,295 | | (623) | | | 8.016 | 8.086 | JAJO | 260,069 | 1,292,968 | 10/05/2023 | 07/20/2035 |
| 81124N-AJ-9 | SCUL 30 C - CDO | | | 4,5 | 1.F FE | 9,500,000 | 100.1091 | 9,510,365 | 9,500,000 | 9,500,000 | | | | | 8.666 | 8.751 | JAJO | 166,937 | 932,043 | 05/19/2022 | 07/20/2035 |
| 81124T-AE-7 | SCUL 26 C - CDO | | | 4,5 | 1.F FE | 3,000,000 | 100.0139 | 3,000,416 | 3,000,000 | 3,000,000 | | | | | 8.177 | 8.254 | JAJO | 49,746 | 227,281 | 04/26/2021 | 07/20/2034 |
| 81124T-AG-2 | SCUL 26 D1 - CDO | | | 4,5 | 2.A FE | 2,000,000 | 99.2740 | 1,985,481 | 2,000,000 | 2,000,000 | | | | | 9.077 | 9.171 | JAJO | 36,814 | 169,771 | 04/26/2021 | 07/20/2034 |
| 81124U-AQ-7 | SCUL XXVII C2 - CDO | | | 4 | 1.F FE | 1,625,000 | 87.8523 | 1,427,600 | 1,625,000 | 1,625,000 | | | | | 3.590 | 3.606 | JAJO | 11,505 | 58,338 | 06/10/2021 | 07/20/2034 |
| 81124U-AS-3 | SCUL XXVII D - CDO | | | 4,5 | 2.C FE | 3,000,000 | 98.2500 | 2,947,500 | 3,000,000 | 3,000,000 | | | | | 9.377 | 9.477 | JAJO | 57,046 | 263,781 | 06/10/2021 | 07/20/2034 |
| 81880X-AS-1 | SHACK 2019-XIV CR - CDO | | | 4,5 | 1.F FE | 1,500,000 | 100.0060 | 1,500,090 | 1,500,000 | 1,500,000 | | | | | 7.977 | 8.040 | JAJO | 24,265 | 110,599 | 06/17/2021 | 07/20/2034 |
| 81883J-AE-0 | SHACK 2116 C - CDO | | | 4,5 | 1.F FE | 2,714,100 | 99.7069 | 2,706,146 | 2,714,100 | 2,714,100 | | | | | 7.877 | 7.947 | JAJO | 43,354 | 197,366 | 09/01/2021 | 10/20/2034 |
| 81883J-AG-5 | SHACK 2116 D1 - CDO | | | 4,5 | 2.B FE | 3,500,000 | 99.2586 | 3,474,051 | 3,500,000 | 3,500,000 | | | | | 8.927 | 9.018 | JAJO | 63,360 | 291,776 | 09/01/2021 | 10/20/2034 |
| 82667C-AA-3 | SRL 211 A - ABS | | | 4 | 1.F FE | 11,386,040 | 86.2746 | 9,827,983 | 11,391,520 | 11,386,352 | | 134 | | | 2.230 | 2.232 | MON | 9,879 | 254,305 | 08/12/2021 | 08/17/2051 |
| 827304-AA-4 | SLVRR 2019-1 A - ABS | | C | 4 | 2.A FE | 11,987,636 | 84.5831 | 10,149,234 | 11,999,133 | 11,992,352 | | 1,933 | | | 3.967 | 4.028 | MON | 21,156 | 476,006 | 07/21/2021 | 07/15/2044 |
| 83609Y-AE-6 | SNDPT IV B - CDO | | | 4,5 | 1.B FE | 8,000,000 | 98.9166 | 7,913,326 | 8,000,000 | 8,000,000 | | | | | 7.407 | 7.478 | JAJO | 123,444 | 543,886 | 04/19/2018 | 04/18/2031 |
| 83610C-AY-7 | SNDPT 12RR BR2 - CDO | | | 4,5 | 1.A FE | 22,003,176 | 100.0005 | 22,003,295 | 22,003,176 | 22,003,176 | | | | | 7.177 | 7.228 | JAJO | 320,239 | 1,443,880 | 01/13/2021 | 10/20/2028 |
| 83610H-AQ-3 | SNDPT 7RRR BR - CDO | | | 4,5 | 1.B FE | 25,000,000 | 99.3383 | 24,834,580 | 25,000,000 | 25,000,000 | | | | | 7.374 | 7.438 | JAJO | 358,436 | 1,694,859 | 05/20/2021 | 10/23/2031 |
| 83611K-AN-2 | SNDPT XXII BR - CDO | | | 4,5 | 1.B FE | 12,770,000 | 98.8060 | 12,617,521 | 12,770,000 | 12,770,000 | | | | | 7.377 | 7.425 | JAJO | 191,037 | 863,881 | 07/19/2021 | 01/20/2032 |
| 83611K-AS-1 | SNDPT XXII CR - CDO | | | 4,5 | 1.F FE | 3,825,000 | 98.2915 | 3,759,648 | 3,825,000 | 3,825,000 | | | | | 7.927 | 7.993 | JAJO | 61,487 | 280,088 | 07/19/2021 | 01/20/2032 |
| 83614B-AQ-2 | SNDPT XXIII AR - CDO | | | 4,5 | 1.A FE | 45,000,000 | 99.3054 | 44,687,429 | 45,000,000 | 45,000,000 | | | | | 6.715 | 6.787 | JAJO | 656,952 | 2,772,496 | 05/14/2021 | 07/17/2034 |
| 83614B-AS-8 | SNDPT XXIII BR - CDO | | | 4,5 | 1.C FE | 14,000,000 | 98.8279 | 13,835,908 | 14,000,000 | 14,000,000 | | | | | 7.295 | 7.376 | JAJO | 221,753 | 944,657 | 05/14/2021 | 07/17/2034 |
| 83614B-AU-3 | SNDPT XXIII CR - CDO | | | 4,5 | 1.F FE | 5,000,000 | 97.4000 | 4,870,000 | 5,000,000 | 5,000,000 | | | | | 7.795 | 7.885 | JAJO | 84,545 | 362,655 | 05/14/2021 | 07/17/2034 |
| 83614N-AQ-6 | SNDPT XXIV B1R - CDO | | | 4,5 | 1.C FE | 20,000,000 | 98.5385 | 19,707,693 | 20,000,000 | 20,000,000 | | | | | 7.340 | 7.402 | JAJO | 277,282 | 1,360,926 | 10/25/2021 | 10/25/2034 |
| 83614N-AS-2 | SNDPT XXIV C1R - CDO | | | 4,5 | 1.F FE | 14,500,000 | 97.0029 | 14,065,415 | 14,500,000 | 14,500,000 | | | | | 7.840 | 7.914 | JAJO | 214,724 | 1,060,178 | 10/25/2021 | 10/25/2034 |
| 83614N-AY-9 | SNDPT XXIV C2R - CDO | | | 4 | 1.F FE | 2,250,000 | 85.0891 | 1,914,504 | 2,250,000 | 2,250,000 | | | | | 3.668 | 3.685 | JAJO | 15,131 | 82,530 | 10/25/2021 | 10/25/2034 |
| 83614U-AJ-6 | SNDPT XXX C - CDO | | | 4,5 | 1.F FE | 3,665,000 | 98.2030 | 3,599,140 | 3,665,000 | 3,665,000 | | | | | 7.840 | 7.913 | JAJO | 54,273 | 267,969 | 06/11/2021 | 07/25/2034 |
| 83615P-AE-7 | SNDPT XXXI C - CDO | | | 4,5 | 1.F FE | 2,900,000 | 98.4164 | 2,854,076 | 2,900,000 | 2,900,000 | | | | | 7.790 | 7.863 | JAJO | 42,671 | 210,566 | 08/06/2021 | 10/25/2034 |
| 83616K-AE-7 | SNDPT XXXIII C - CDO | | C | 4,5 | 1.F FE | 2,700,000 | 97.7109 | 2,638,195 | 2,700,000 | 2,700,000 | | | | | 7.628 | 7.697 | JAJO | 38,904 | 192,570 | 01/28/2022 | 04/25/2035 |
| 85234#-AB-1 | STADIUM FUNDING TRUST | | | 1 | 2.C PL | 15,579,094 | 93.2500 | 12,788,971 | 13,714,716 | 15,315,079 | | (74,617) | | | 5.000 | 3.972 | AO | 171,434 | 685,736 | 02/10/2020 | 04/01/2039 |
| 85236K-AC-6 | SIDC 2019-2 A2 - ABS | | | 4 | 1.G FE | 10,000,000 | 97.2265 | 9,722,654 | 10,000,000 | 10,000,000 | | | | | 3.080 | 3.100 | MON | 4,278 | 308,000 | 11/13/2019 | 10/25/2044 |
| 85236K-AE-2 | SIDC 211 A2 - ABS | | | 4 | 1.G FE | 6,565,767 | 90.8708 | 6,732,618 | 7,409,000 | 6,584,092 | | 18,325 | | | 1.877 | 2.532 | MON | 2,318 | 97,233 | 05/24/2023 | 03/26/2046 |
| 85236K-AK-8 | SIDC 233 A2 - ABS | | | 4 | 1.G FE | 32,862,868 | 99.0144 | 33,912,447 | 34,250,000 | 32,865,834 | | 2,966 | | | 5.900 | 6.220 | MON | 33,679 | 230,141 | 11/08/2023 | 10/26/2048 |
| 85237M-AA-5 | STWD 21SIF2 A1 - CDO | | | 4,5 | 1.A FE | 26,000,000 | 99.4860 | 25,866,354 | 26,000,000 | 26,000,000 | | | | | 6.953 | 6.899 | JAJO | 386,586 | 1,643,497 | 11/29/2021 | 01/18/2033 |
| 85237M-AC-1 | STWD 21SIF2 B - CDO | | | 4,5 | 1.D FE | 12,500,000 | 99.6995 | 12,462,439 | 12,500,000 | 12,500,000 | | | | | 7.453 | 7.416 | JAJO | 196,672 | 853,337 | 11/29/2021 | 01/18/2033 |
| 85237M-AG-2 | STWD 21SIF2 C - CDO | | | 4,5 | 1.G FE | 10,000,000 | 99.8034 | 9,980,341 | 10,000,000 | 10,000,000 | | | | | 8.003 | 7.981 | JAJO | 168,949 | 738,281 | 11/29/2021 | 01/18/2033 |
| 85573L-AA-9 | STARR 2019-1 A - ABS | | C | 4 | 2.A FE | 883,684 | 90.5734 | 795,658 | 878,468 | 880,786 | | (842) | | | 4.089 | 3.978 | MON | 1,596 | 35,921 | 07/21/2021 | 03/15/2044 |
| 86190B-AB-0 | STR 2021-1 A2 - ABS | | | 2 | 1.A FE | 3,454,686 | 79.7174 | 2,755,233 | 3,456,250 | 3,454,769 | | 34 | | | 2.960 | 2.962 | MON | 3,126 | 102,305 | 05/19/2021 | 06/20/2051 |
| 86190B-AC-8 | STR 2021-1 A3 - ABS | | | 2 | 1.C FE | 8,239,082 | 83.9900 | 7,049,908 | 8,393,750 | 8,245,267 | | 3,412 | | | 2.860 | 2.954 | MON | 7,335 | 240,061 | 03/02/2022 | 06/20/2051 |
| 86190B-AD-6 | STR 2021-1 A4 - ABS | | | 2 | 1.C FE | 1,480,654 | 82.0467 | 1,215,317 | 1,481,250 | 1,480,681 | | 12 | | | 3.700 | 3.702 | MON | 1,675 | 54,806 | 05/19/2021 | 06/20/2051 |
| 86212X-AF-7 | STR 231 A1 - ABS | | | 4 | 1.A FE | 12,960,190 | 101.1748 | 13,114,358 | 12,962,083 | 12,957,957 | | (2,233) | | | 6.190 | 6.192 | MON | 24,516 | 445,752 | 05/22/2023 | 05/20/2053 |
| 86315W-AG-3 | STRAS 213 D - CDO | | | 4,5 | 2.A FE | 7,000,000 | 97.7407 | 6,841,847 | 7,000,000 | 7,000,000 | | | | | 8.277 | 8.347 | JAJO | 117,494 | 537,420 | 12/17/2021 | 12/29/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 86803N-AA-5 | SNSTR 181 A - ABS | | | 4 | 1.F FE | 15,819,055 | 101.4009 | 16,045,271 | 15,823,593 | 15,819,279 | | 77 | | | 5.680 | 5.682 | FMAN | 102,361 | 898,780 | 11/20/2018 | 11/20/2048 |
| 87166V-AN-8 | SYMP XX CR - CDO | | | 4,5 | 1.F FE | 4,000,000 | 99.9939 | 3,999,757 | 4,000,000 | 4,000,000 | | | | | 8.005 | 8.097 | JAJO | 68,491 | 294,169 | 01/13/2021 | 01/16/2032 |
| 87167Q-AG-3 | SYMP XXIV C - CDO | | | 4,5 | 1.F FE | 5,000,000 | 100.0193 | 5,000,965 | 5,000,000 | 5,000,000 | | | | | 7.924 | 7.999 | JAJO | 77,034 | 366,777 | 12/08/2020 | 01/23/2032 |
| 87168N-AJ-3 | SYMP XXXII D1 - CDO | | | 4,5 | 2.B FE | 5,000,000 | 98.8206 | 4,941,029 | 5,000,000 | 5,000,000 | | | | | 8.912 | 9.007 | JAJO | 86,644 | 418,437 | 02/24/2022 | 04/23/2035 |
| 87168R-AC-9 | SYMP 36 A1 - CDO | | | 4,5 | 1.A FE | 50,000,000 | 100.0809 | 50,040,454 | 50,000,000 | 50,000,000 | | | | | 7.448 | 7.506 | JAJO | 713,812 | 3,627,001 | 08/16/2022 | 10/24/2035 |
| 87168R-AG-0 | SYMP 36 C - CDO | | | 4,5 | 1.F FE | 18,000,000 | 100.5053 | 18,090,955 | 18,000,000 | 18,000,000 | | | | | 9.248 | 9.342 | JAJO | 319,072 | 1,658,521 | 08/16/2022 | 10/24/2035 |
| 87168R-AJ-4 | SYMP 36 D - CDO | | | 4,5 | 2.C FE | 13,500,000 | 100.7544 | 13,601,839 | 13,500,000 | 13,500,000 | | | | | 10.648 | 10.779 | JAJO | 275,529 | 1,449,690 | 08/16/2022 | 10/24/2035 |
| 87168V-AA-4 | SYMP 36 E - CDO | | | 4,5 | 3.C FE | 7,920,000 | 100.2964 | 8,023,714 | 8,000,000 | 7,917,696 | | (33,743) | | | 13.718 | 13.077 | JAJO | 210,350 | 1,126,507 | 08/16/2022 | 10/24/2035 |
| 87168Y-AC-4 | SYMP XXXI A - CDO | | | 4,5 | 1.A FE | 20,000,000 | 99.1836 | 19,836,718 | 20,000,000 | 20,000,000 | | | | | 6.712 | 6.763 | JAJO | 261,020 | 1,228,860 | 02/09/2022 | 04/23/2035 |
| 87168Y-AG-5 | SYMP XXXI C - CDO | | | 4,5 | 1.F FE | 14,000,000 | 98.7384 | 13,823,374 | 14,000,000 | 14,000,000 | | | | | 7.612 | 7.677 | JAJO | 207,214 | 987,602 | 02/09/2022 | 04/23/2035 |
| 87168Y-AJ-9 | SYMP XXXI D - CDO | | | 4,5 | 2.C FE | 14,000,000 | 97.1070 | 13,594,976 | 14,000,000 | 14,000,000 | | | | | 8.612 | 8.698 | JAJO | 234,436 | 1,129,158 | 02/09/2022 | 04/23/2035 |
| 87170A-AQ-1 | SYMP 34 B1R - CDO | | C | 4,5 | 1.C FE | 8,000,000 | 100.3357 | 8,026,856 | 8,000,000 | 8,000,000 | | | | | 8.048 | 8.118 | JAJO | 123,410 | 158,368 | 07/13/2023 | 07/24/2036 |
| 87170A-AU-2 | SYMP 34 CR - CDO | | C | 4,5 | 1.F FE | 19,700,000 | 100.1615 | 19,731,808 | 19,700,000 | 19,700,000 | | | | | 8.548 | 8.627 | JAJO | 322,776 | 414,332 | 07/13/2023 | 07/24/2036 |
| 87170A-AW-8 | SYMP 34 DR - CDO | | C | 4,5 | 2.C FE | 10,000,000 | 101.5051 | 10,150,506 | 10,000,000 | 10,000,000 | | | | | 10.648 | 10.369 | JAJO | 204,096 | 262,238 | 07/13/2023 | 07/24/2036 |
| 87190C-BC-3 | TCW 2020-1 CRR - CDO | | | 4,5 | 1.F FE | 5,000,000 | 98.6458 | 4,932,289 | 5,000,000 | 5,000,000 | | | | | 7.727 | 7.796 | JAJO | 78,348 | 355,989 | 05/10/2021 | 04/20/2034 |
| 87190K-AJ-1 | TCW 211 D1 - CDO | | | 4,5 | 2.B FE | 3,000,000 | 96.9885 | 2,909,655 | 3,000,000 | 3,000,000 | | | | | 8.677 | 8.762 | JAJO | 52,788 | 242,489 | 02/10/2021 | 03/20/2034 |
| 871969-AL-5 | TCW 2022-1 D1 - CDO | | | 4,5 | 2.A FE | 3,430,000 | 97.6230 | 3,416,804 | 3,500,000 | 3,481,514 | | 14,827 | | | 8.892 | 9.089 | JAJO | 60,515 | 292,198 | 03/01/2022 | 04/22/2033 |
| 87232A-AS-3 | TFLAT 2018-1R DR - CDO | | | 4,5 | 2.A FE | 1,000,000 | 99.4701 | 994,701 | 1,000,000 | 1,000,000 | | | | | 8.402 | 8.493 | JAJO | 14,703 | 78,733 | 02/12/2021 | 01/29/2032 |
| 87242B-BC-3 | TCW 2019-2 CR - CDO | | | 4,5 | 1.F FE | 2,250,000 | 98.6160 | 2,218,860 | 2,250,000 | 2,250,000 | | | | | 7.666 | 7.730 | JAJO | 34,975 | 159,550 | 02/04/2022 | 10/20/2032 |
| 87248K-AL-8 | TICP 161R BR - CDO | | | 4,5 | 1.B FE | 5,000,000 | 99.7310 | 4,986,551 | 5,000,000 | 5,000,000 | | | | | 7.414 | 7.491 | JAJO | 78,264 | 338,394 | 06/28/2018 | 07/17/2031 |
| 87250R-AC-8 | TICP XV C - CDO | | | 4,5 | 1.F FE | 3,000,000 | 99.1269 | 2,973,808 | 3,000,000 | 3,000,000 | | | | | 7.827 | 7.889 | JAJO | 47,617 | 216,635 | 01/23/2020 | 04/20/2033 |
| 87511#-AB-1 | TAMPA BAY ARENA, LTD. | | | 1 | 2.B PL | 8,597,773 | 88.3558 | 7,596,633 | 8,597,773 | 8,597,773 | | | | | 3.890 | 3.890 | JD | 168,156 | 334,453 | 01/17/2020 | 06/30/2035 |
| 88315L-AE-8 | TMCL 2020-1 A - ABS | | C | 2 | 1.F FE | 3,546,466 | 92.5758 | 3,199,191 | 3,455,752 | 3,521,323 | | (8,945) | | | 2.730 | 2.145 | MON | 2,883 | 94,342 | 11/24/2020 | 08/21/2045 |
| 88315L-AQ-1 | TMCL 212 A - ABS | | C | 4 | 1.F FE | 15,730,520 | 89.3431 | 14,056,653 | 15,733,333 | 15,730,754 | | 88 | | | 2.230 | 2.231 | MON | 10,721 | 350,853 | 03/24/2021 | 04/20/2046 |
| 88315L-AS-7 | TMCL 2021-3 A - ABS | | C | 2 | 1.F FE | 25,089,483 | 85.8658 | 23,744,748 | 27,653,333 | 25,211,612 | | 95,679 | | | 1.940 | 3.949 | MON | 16,392 | 441,818 | 07/07/2023 | 08/20/2046 |
| 88603U-AA-7 | THRST 2021 A - ABS | | C | 4 | 1.F FE | 13,361,686 | 88.9595 | 11,886,940 | 13,362,196 | 13,361,913 | | 138 | | | 4.163 | 4.200 | MON | 24,723 | 556,214 | 06/17/2021 | 07/16/2040 |
| 88606W-AA-0 | TBOLT 2017 A - ABS | | C | 4 | 2.A FE | 2,497,993 | 94.6889 | 2,341,179 | 2,472,495 | 2,475,879 | | (8,598) | | | 4.212 | 3.703 | MON | 4,629 | 104,142 | 04/20/2021 | 05/17/2032 |
| 89231F-AA-8 | TAOT 2023-C A1 - ABS | | | 4 | 1.C FE | 7,242,203 | 99.9932 | 7,241,714 | 7,242,203 | 7,242,203 | | | | | 5.604 | 5.651 | MON | 19,165 | 137,539 | 08/08/2023 | 08/15/2024 |
| 89239H-AC-2 | TAOT 2022-D A2B - ABS | | | 4,5 | 1.A FE | 3,308,418 | 100.0868 | 3,311,290 | 3,308,418 | 3,308,418 | | | | | 6.052 | 6.112 | MON | 9,455 | 190,358 | 11/01/2022 | 01/15/2026 |
| 89288C-AJ-8 | TRAL VII C2 - CDO | | | 4 | 1.F FE | 2,500,000 | 87.4328 | 2,185,819 | 2,500,000 | 2,500,000 | | | | | 3.780 | 3.798 | JAJO | 17,325 | 94,500 | 02/26/2021 | 04/25/2034 |
| 89531F-AS-6 | TREST 171R B2R - CDO | | | 4 | 1.F FE | 3,000,000 | 87.5692 | 2,627,077 | 3,000,000 | 3,000,000 | | | | | 2.940 | 2.951 | JAJO | 16,170 | 88,200 | 02/26/2021 | 04/26/2032 |
| 89531M-AE-2 | TREST 182A B - CDO | | | 4,5 | 1.E FE | 4,886,363 | 99.1815 | 5,048,337 | 5,090,000 | 5,270,927 | | 15,413 | | | 7.540 | 6.500 | JAJO | 72,491 | 356,677 | 06/01/2020 | 07/25/2031 |
| 89532T-AJ-5 | TREST 3 C - CDO | | | 4,5 | 1.F FE | 6,000,000 | 99.5710 | 5,974,258 | 6,000,000 | 6,000,000 | | | | | 7.927 | 7.998 | JAJO | 96,450 | 439,354 | 01/16/2020 | 01/20/2033 |
| 89532T-AL-0 | TREST 3 D - CDO | | | 4,5 | 2.C FE | 1,500,000 | 99.3808 | 1,490,712 | 1,500,000 | 1,500,000 | | | | | 8.927 | 9.019 | JAJO | 27,154 | 125,047 | 01/16/2020 | 01/20/2033 |
| 89532U-AG-8 | TREST V B2 - CDO | | | 4 | 1.C FE | 1,750,000 | 87.5040 | 1,531,321 | 1,750,000 | 1,750,000 | | | | | 3.001 | 3.012 | JAJO | 10,358 | 52,518 | 10/26/2021 | 10/20/2034 |
| 89532U-AJ-2 | TREST V C - CDO | | | 4,5 | 1.F FE | 1,800,000 | 99.7881 | 1,796,187 | 1,800,000 | 1,800,000 | | | | | 7.777 | 7.846 | JAJO | 28,388 | 129,069 | 10/26/2021 | 10/20/2034 |
| 89532W-AJ-8 | TREST IV D - CDO | | | 4,5 | 2.C FE | 5,000,000 | 99.2714 | 4,963,571 | 5,000,000 | 5,000,000 | | | | | 8.874 | 8.962 | JAJO | 86,271 | 417,357 | 07/12/2021 | 07/21/2034 |
| 89566E-AB-4 | TRI-STATE GENERATION AND TRANSMISSION AS | | | 4 | 2.A FE | 4,708,866 | 103.3830 | 4,649,869 | 4,497,711 | 4,610,342 | | 5,986 | | | 7.144 | 6.621 | JJ | 134,774 | 321,316 | 03/02/2004 | 07/31/2033 |
| 89624G-AE-3 | CAVU 2021-3 C1 - CDO | | | 4,5 | 1.F FE | 3,150,001 | 100.0830 | 3,168,456 | 3,165,830 | 3,242,171 | | 20,864 | | | 8.127 | 7.800 | JAJO | 53,599 | 238,342 | 12/16/2021 | 01/18/2035 |
| 89624U-AJ-1 | CAVU 2021-2 D1 - CDO | | | 4,5 | 2.B FE | 1,000,000 | 99.2505 | 992,505 | 1,000,000 | 1,000,000 | | | | | 8.890 | 8.988 | JAJO | 16,792 | 83,762 | 10/08/2021 | 10/25/2034 |
| 89640Y-AY-0 | TRNTS VI CR1 - CDO | | | 4,5 | 1.F FE | 3,000,000 | 99.4215 | 2,982,645 | 3,000,000 | 3,000,000 | | | | | 7.890 | 7.964 | JAJO | 44,709 | 220,868 | 02/09/2021 | 01/25/2034 |
| 89641C-AP-6 | TRNTS VII CR - CDO | | | 4,5 | 1.F FE | 2,250,004 | 99.1887 | 2,240,713 | 2,259,040 | 2,305,754 | | 11,398 | | | 7.890 | 7.617 | JAJO | 33,667 | 166,317 | 02/01/2022 | 01/25/2035 |
| 89641C-AR-2 | TRNTS VII D2R - CDO | | | 4,5 | 2.A FE | 2,750,000 | 98.4273 | 2,706,751 | 2,750,000 | 2,750,000 | | | | | 8.940 | 9.035 | JAJO | 46,437 | 231,738 | 11/05/2021 | 01/25/2035 |
| 89641G-AE-2 | TRNTS XII C - CDO | | | 4,5 | 1.F FE | 1,500,000 | 100.0741 | 1,501,112 | 1,500,000 | 1,500,000 | | | | | 8.640 | 8.727 | JAJO | 24,480 | 121,840 | 12/02/2020 | 04/25/2033 |
| 89641H-AY-6 | TRNTS XI D1R - CDO | | | 4,5 | 2.B FE | 2,500,000 | 97.4812 | 2,437,030 | 2,500,000 | 2,500,000 | | | | | 8.745 | 8.854 | JAJO | 46,764 | 205,341 | 08/20/2021 | 07/17/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 89641Q-AJ-9 | TRNTS XIV D - CDO | | | 4,5 | 2.C FE | 1,986,000 | 100.0065 | 2,000,130 | 2,000,000 | 2,026,064 | | 10,258 | | | 9.940 | 9.805 | JAJO | 37,550 | 188,815 | 03/21/2022 | 01/25/2034 |
| 89642D-AG-3 | TRNTS XVI C1 - CDO | | | 4,5 | 1.F FE | 2,500,000 | 99.3998 | 2,484,994 | 2,500,000 | 2,500,000 | | | | | 7.877 | 7.948 | JAJO | 39,934 | 181,797 | 06/14/2021 | 07/20/2034 |
| 89642F-AG-8 | TRNTS 19 C - CDO | | | 4,5 | 1.E FE | 4,000,000 | 100.0444 | 4,001,777 | 4,000,000 | 4,000,000 | | | | | 8.316 | 8.391 | JAJO | 67,451 | 310,006 | 04/01/2022 | 10/20/2033 |
| 89642F-AJ-2 | TRNTS 19 D - CDO | | | 4,5 | 2.A FE | 2,587,000 | 97.7787 | 2,542,246 | 2,600,000 | 2,624,863 | | 14,227 | | | 9.416 | 9.313 | JAJO | 49,642 | 230,501 | 04/01/2022 | 10/20/2033 |
| 89656R-AA-8 | TRL 221 A - ABS | | | 4 | 1.F FE | 4,753,148 | 94.1183 | 4,473,775 | 4,753,352 | 4,753,193 | | 3 | | | 4.550 | 4.550 | MON | 7,209 | 216,481 | 04/20/2022 | 05/19/2052 |
| 89657A-AB-2 | TRL 181 A2 - ABS | | | 4 | 1.F FE | 9,253,906 | 95.0363 | 9,503,634 | 10,000,000 | 9,291,509 | | 37,602 | | | 4.620 | 6.539 | MON | 17,967 | 115,500 | 09/20/2023 | 06/17/2048 |
| 89680H-AA-0 | TCF 2020-1 A - ABS | | | 4 | 1.F FE | 34,044,135 | 88.6889 | 32,511,511 | 36,657,938 | 34,199,855 | | 146,675 | | | 2.110 | 3.859 | MON | 23,634 | 653,986 | 07/07/2023 | 09/20/2045 |
| 89680H-AE-2 | TCF 211 A - ABS | | | 4 | 1.F FE | 7,228,371 | 86.6971 | 7,307,484 | 8,428,750 | 7,263,443 | | 30,804 | | | 1.860 | 2.687 | MON | 4,790 | 128,270 | 05/09/2023 | 03/20/2046 |
| 901396-AA-9 | TWBRK 2021-1 A - CDO | | | 4,5 | 1.A FE | 35,000,000 | 99.3561 | 34,774,635 | 35,000,000 | 35,000,000 | | | | | 7.207 | 7.263 | JAJO | 511,527 | 2,307,397 | 11/23/2021 | 01/20/2034 |
| 901396-AC-5 | TWBRK 2021-1 B - CDO | | | 4,5 | 1.C FE | 19,000,000 | 97.3571 | 18,497,850 | 19,000,000 | 19,000,000 | | | | | 7.627 | 7.698 | JAJO | 293,868 | 1,333,495 | 11/23/2021 | 01/20/2034 |
| 90931E-AA-2 | UAL A - ABS | | | 1 | 2.C FE | 13,831,430 | 88.9400 | 12,301,674 | 13,831,430 | 13,831,624 | | 194 | | | 4.550 | 4.549 | FA | 220,266 | 629,330 | 01/28/2019 | 08/25/2033 |
| 90931L-AA-6 | UNITED AIRLINES 2016-1 PASS THROUGH TRUS | | | 1 | 1.F FE | 4,887,413 | 91.3280 | 4,456,980 | 4,880,190 | 4,884,139 | | (670) | | | 3.100 | 3.076 | JJ | 73,122 | 151,286 | 12/01/2017 | 01/07/2030 |
| 90932L-AJ-6 | UNITED AIRLINES INC - ABS | | | 1 | 1.F FE | 6,518,000 | 101.5330 | 6,617,921 | 6,518,000 | 6,518,000 | | | | | 5.800 | 5.799 | JJ | 200,573 | | 08/30/2023 | 07/15/2037 |
| 913318-AE-1 | UNPPK 1 B - CDO | | | 4,5 | 1.C FE | 14,000,000 | 99.6604 | 13,952,461 | 14,000,000 | 14,000,000 | | | | | 7.416 | 7.478 | JAJO | 210,527 | 957,271 | 04/12/2022 | 04/20/2035 |
| 91734K-AE-7 | BLKMM 2021-1 B - CDO | | | 4,5 | 1.C FE | 18,000,000 | 97.4821 | 17,546,779 | 18,000,000 | 18,000,000 | | | | | 7.555 | 7.634 | JAJO | 290,886 | 1,241,858 | 12/08/2021 | 01/17/2034 |
| 91734K-AG-2 | BLKMM 2021-1 C - CDO | | | 4,5 | 1.G FE | 21,937,500 | 97.0882 | 21,298,726 | 21,937,500 | 21,937,500 | | | | | 8.255 | 8.345 | JAJO | 387,363 | 1,668,784 | 12/08/2021 | 01/17/2034 |
| 91862@-AA-2 | VC 3 LS 2021 L P - ABS | | | 1 | 1.G PL | 15,020,900 | 97.7447 | 14,682,138 | 15,020,900 | 15,020,900 | | | | | 3.500 | 3.500 | MON | 23,366 | 539,676 | 10/04/2021 | 02/15/2026 |
| 91862@-AB-0 | LIFE SETTLEMENTS ABS (CLASS B) - ABS | | | 1 | 2.B PL | 18,425,545 | 95.7544 | 17,643,279 | 18,425,545 | 18,425,545 | | | | | 4.750 | 4.750 | MON | 38,898 | 885,429 | 10/14/2021 | 05/15/2030 |
| 91864#-AA-8 | VPC Asset Backed Opportunistic Credit Fu | | | 4 | 1.G PL | 11,658,777 | 101.9841 | 11,890,100 | 11,658,777 | 11,658,777 | | | | | 4.250 | 4.251 | JAJO | 123,535 | 276,827 | 12/22/2023 | 03/17/2026 |
| 91864#-AB-6 | VPC Asset Backed Opportunistic Credit Fu | | | 4 | 2.B PL | 7,258,238 | 97.4261 | 7,071,420 | 7,258,238 | 7,258,238 | | | | | 5.250 | 5.251 | JAJO | 95,003 | 205,179 | 12/22/2023 | 03/17/2026 |
| 92212K-AB-2 | VDC 2020-1 A2 - ABS | | | 4 | 1.G FE | 7,500,000 | 92.5276 | 6,939,567 | 7,500,000 | 7,500,000 | | | | | 1.645 | 1.651 | MON | 5,483 | 123,375 | 09/22/2020 | 09/15/2045 |
| 92212K-AC-0 | VDC 202 A2 - ABS | | | 2 | 1.G FE | 27,634,155 | 86.6691 | 24,276,869 | 28,011,000 | 27,730,315 | | 67,712 | | | 1.992 | 2.275 | MON | 24,799 | 557,979 | 07/21/2022 | 09/15/2045 |
| 92212K-AE-6 | VDC 231 A2 - ABS | | | 2 | 1.G FE | 27,000,000 | 100.3918 | 27,105,777 | 27,000,000 | 27,000,000 | | | | | 6.316 | 6.316 | MON | 75,792 | 1,250,568 | 03/15/2023 | 03/16/2048 |
| 92559E-AJ-0 | VIBR 15 B2 - CDO | | | 4 | 1.F FE | 4,050,000 | 87.0706 | 3,526,357 | 4,050,000 | 4,050,000 | | | | | 3.750 | 3.767 | JAJO | 29,953 | 151,875 | 11/01/2021 | 01/22/2035 |
| 92581*-AA-2 | Vida Insurance Credit Opportunity Fund I | | | 1,2 | 1.G PL | 9,005,997 | 96.3600 | 8,699,928 | 9,028,568 | 9,010,571 | | 2,496 | | | 4.000 | 4.036 | MON | 11,035 | 362,945 | 02/04/2022 | 03/20/2030 |
| 92891L-AJ-1 | VOYA 223R A2R - CDO | | C | 4,5 | 1.A FE | 7,600,000 | 100.1233 | 7,609,371 | 7,600,000 | 7,600,000 | | | | | 7.566 | 7.629 | JAJO | 116,598 | | 08/31/2023 | 10/20/2036 |
| 92891L-AK-8 | VOYA 223R BR - CDO | | C | 4,5 | 1.C FE | 14,300,000 | 99.6981 | 14,256,827 | 14,300,000 | 14,300,000 | | | | | 7.816 | 7.929 | JAJO | 226,637 | | 08/31/2023 | 10/20/2036 |
| 92891L-AL-6 | VOYA 223R CR - CDO | | C | 4,5 | 1.F FE | 17,800,000 | 99.8242 | 17,768,714 | 17,800,000 | 17,800,000 | | | | | 8.316 | 8.394 | JAJO | 300,155 | | 08/31/2023 | 10/20/2036 |
| 92914N-AN-1 | VOYA 2015-1 BR - CDO | | | 4,5 | 1.A FE | 5,000,000 | 98.6645 | 4,933,227 | 5,000,000 | 5,000,000 | | | | | 7.357 | 7.430 | JAJO | 76,632 | 337,394 | 12/12/2017 | 01/18/2029 |
| 92914N-AQ-4 | VOYA 2015-1 CR - CDO | | | 4,5 | 2.A FE | 4,000,000 | 98.2541 | 3,930,164 | 4,000,000 | 4,000,000 | | | | | 8.007 | 8.084 | JAJO | 66,722 | 296,277 | 12/12/2017 | 01/18/2029 |
| 92915H-AQ-6 | VOYA 2016-3 A3R - CDO | | | 4,5 | 1.C FE | 10,969,200 | 99.5022 | 10,945,244 | 11,000,000 | 11,024,201 | | 23,353 | | | 7.407 | 5.823 | JAJO | 169,736 | 747,844 | 02/28/2019 | 10/20/2031 |
| 92918Q-AG-5 | VOYA 2021-1 C - CDO | | | 4,5 | 1.F FE | 1,750,000 | 98.5761 | 1,725,081 | 1,750,000 | 1,750,000 | | | | | 7.705 | 7.782 | JAJO | 28,842 | 123,390 | 07/01/2021 | 07/17/2034 |
| 92918Q-AJ-9 | VOYA 2021-1 D - CDO | | | 4,5 | 2.C FE | 3,000,000 | 98.2329 | 2,946,988 | 3,000,000 | 3,000,000 | | | | | 8.805 | 8.904 | JAJO | 56,502 | 244,893 | 07/01/2021 | 07/17/2034 |
| 92920F-AC-4 | VOYA 231 A2 - CDO | | C | 4,5 | 1.A FE | 8,750,000 | 99.7051 | 8,724,194 | 8,750,000 | 8,750,000 | | | | | 7.436 | 7.501 | JAJO | 32,533 | | 10/26/2023 | 01/20/2037 |
| 92920F-AG-5 | VOYA 231 D - CDO | | C | 4,5 | 2.C FE | 10,500,000 | 99.1975 | 10,415,742 | 10,500,000 | 10,500,000 | | | | | 9.986 | 10.099 | JAJO | 52,427 | | 10/26/2023 | 01/20/2037 |
| 92920F-AJ-9 | VOYA 231 B - CDO | | C | 4,5 | 1.C FE | 8,600,000 | 99.5789 | 8,563,786 | 8,600,000 | 8,600,000 | | | | | 7.886 | 7.958 | JAJO | 33,910 | | 10/26/2023 | 01/20/2037 |
| 94353W-AA-3 | WAAV 171 A - ABS | | | 4 | 3.B FE | 6,679,587 | 84.2997 | 5,707,566 | 6,770,566 | 6,742,482 | | 23,411 | | | 3.844 | 4.402 | MON | 11,567 | 260,263 | 05/04/2021 | 11/15/2042 |
| 94354K-AA-8 | WAAV 2019-1 A - ABS | | | 4 | 2.A FE | 10,628,952 | 83.8353 | 8,911,205 | 10,629,419 | 10,629,148 | | 57 | | | 3.597 | 3.625 | MON | 16,993 | 382,340 | 09/30/2019 | 09/15/2044 |
| 948214-AS-0 | WPARK 2001-R A2R - CDO | | | 4,5 | 1.C FE | 20,000,000 | 99.5309 | 19,906,177 | 20,000,000 | 20,000,000 | | | | | 7.277 | 7.330 | JAJO | 295,140 | 1,332,707 | 06/15/2018 | 07/22/2030 |
| 94946D-AA-9 | WLKRG 2019-A A - RMBS | | | 4 | 1.A FE | 1,243,772 | 97.3044 | 1,210,307 | 1,243,835 | 1,243,802 | | 3 | | | 2.800 | 2.818 | MON | 1,548 | 34,736 | 06/03/2019 | 06/15/2038 |
| 94949G-AG-6 | WELF 2020-1 B - CDO | | | 4,5 | 1.F FE | 1,250,000 | 100.0024 | 1,250,030 | 1,250,000 | 1,250,000 | | | | | 8.095 | 8.193 | JAJO | 21,938 | 94,455 | 02/13/2020 | 04/15/2033 |
| 96041A-AA-4 | WLAKE 234 A1 - ABS | | | 4 | 1.C FE | 10,376,331 | 100.0301 | 10,379,454 | 10,376,331 | 10,376,331 | | | | | 5.877 | 5.975 | MON | 28,797 | 50,818 | 11/08/2023 | 11/15/2024 |
| 96041C-AA-0 | WLAKE 233 A1 - ABS | | | 4 | 1.B FE | 9,173,562 | 100.0087 | 9,174,361 | 9,173,562 | 9,173,562 | | | | | 5.781 | 5.877 | MON | 25,043 | 178,248 | 08/09/2023 | 08/15/2024 |
| 96042V-AC-3 | WLAKE 2022-2 A2B - ABS | | | 4,5 | 1.A FE | 1,929,539 | 100.0217 | 1,929,957 | 1,929,539 | 1,929,539 | | | | | 6.468 | 6.595 | MON | 5,894 | 117,316 | 06/08/2022 | 08/15/2025 |
| 96467F-AN-0 | WBOX I BR - CDO | | | 4,5 | 1.F FE | 3,750,000 | 99.2206 | 3,720,771 | 3,750,000 | 3,750,000 | | | | | 7.710 | 7.770 | JAJO | 55,416 | 268,249 | 08/17/2021 | 07/26/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 96467H-AG-1 | WBOX III C - CDO | | | 4,5 | 1.F FE | 2,500,000 | 100.0119 | 2,500,296 | 2,500,000 | 2,500,000 | | | | | 7.745 | 7.834 | JAJO | 42,005 | 180,064 | 10/07/2021 | 10/16/2034 |
| 96467H-AJ-5 | WBOX III D - CDO | | | 4,5 | 2.C FE | 248,625 | 99.2618 | 248,154 | 250,000 | 255,480 | | 315 | | | 8.895 | 8.621 | JAJO | 4,815 | 20,913 | 01/06/2022 | 10/16/2034 |
| 97063Q-AA-0 | WESTF 2017-A A - ABS | | | 4 | 2.B FE | 7,887,718 | 89.0938 | 6,927,951 | 7,776,022 | 7,772,915 | | 670 | | | 4.690 | 4.751 | MON | 16,209 | 364,695 | 07/28/2017 | 08/15/2042 |
| 97064E-AA-6 | WESTF 2018-A A - ABS | | | 4 | 2.A FE | 19,984,365 | 87.5834 | 17,503,850 | 19,985,356 | 19,985,011 | | 106 | | | 4.750 | 4.798 | MON | 42,191 | 949,304 | 08/16/2018 | 09/15/2043 |
| 97064G-AA-1 | WESTF 2021-A A - ABS | | | 4 | 1.F FE | 14,982,265 | 82.7875 | 12,404,086 | 14,983,043 | 14,982,319 | | 22 | | | 3.104 | 3.104 | MON | 20,670 | 465,074 | 05/07/2021 | 05/15/2046 |
| 972923-AA-4 | WNDHL 1 AN - CDO | | C | 4,5 | 1.A FE | 20,000,000 | 99.7500 | 19,950,000 | 20,000,000 | 20,000,000 | | | | | 7.783 | 7.887 | JAJO | 47,817 | | 11/21/2023 | 10/22/2035 |
| 97314J-AE-5 | WINDR 193R CR - CDO | | | 4,5 | 1.F FE | 3,150,000 | 98.6963 | 3,108,933 | 3,150,000 | 3,150,000 | | | | | 7.745 | 7.839 | JAJO | 52,185 | 226,880 | 09/10/2021 | 07/15/2031 |
| 97316D-AJ-5 | WINDR 213 D - CDO | | | 4,5 | 2.C FE | 2,000,000 | 96.7525 | 1,935,050 | 2,000,000 | 2,000,000 | | | | | 9.027 | 9.112 | JAJO | 36,611 | 168,757 | 07/01/2021 | 07/20/2033 |
| 97316L-AE-8 | WINDR 2017-3 CR - CDO | | | 4,5 | 1.F FE | 4,000,000 | 99.1300 | 3,965,201 | 4,000,000 | 4,000,000 | | | | | 8.045 | 8.140 | JAJO | 68,833 | 300,235 | 04/16/2021 | 04/16/2035 |
| 98163J-AD-7 | WOLS 2021-A A4 - ABS | | | 4 | 1.A FE | 6,814,640 | 99.8152 | 6,878,078 | 6,890,815 | 6,878,155 | | 63,516 | | | 0.500 | 5.296 | MON | 1,531 | 8,614 | 09/28/2023 | 11/16/2026 |
| 98163V-AC-2 | WOART 2022-D A2B - ABS | | | 4,5 | 1.A FE | 3,692,371 | 100.1171 | 3,696,696 | 3,692,371 | 3,692,371 | | | | | 6.188 | 6.259 | MON | 10,790 | 212,481 | 11/09/2022 | 03/16/2026 |
| 98164D-AA-5 | WOART 2023-D A1 - ABS | | | 4 | 1.C FE | 17,114,620 | 99.9918 | 17,113,212 | 17,114,620 | 17,114,620 | | | | | 5.668 | 5.714 | MON | 45,808 | 99,700 | 10/31/2023 | 11/15/2024 |
| C0104*-AB-8 | AIR CANADA PASS THROUGH TRUST SERIES 201 | | | 4 | 1.F FE | 6,739,922 | 97.9661 | 6,368,990 | 6,501,219 | 6,501,219 | | | | 174,412 | 4.190 | 4.189 | AO | 57,507 | 264,782 | 02/22/2018 | 10/15/2027 |
| E7134#-AA-3 | LINIA NOU TRAM DOS SA | | B | 1 | 2.B PL | 15,922,217 | 97.4658 | 15,724,403 | 16,133,257 | 16,133,257 | | | | 546,222 | 3.515 | 3.566 | JD | 293,572 | 556,861 | 09/30/2019 | 12/31/2037 |
| G6751@-AA-7 | 17CAPITAL CREDIT FUND I TERM LOAN - ABS | | | 4,5 | 1.F PL | 29,981,349 | 93.6850 | 28,105,497 | 30,000,000 | 29,979,546 | | (1,803) | | | 8.557 | 8.681 | JAJO | 584,711 | 2,081,868 | 07/20/2023 | 03/31/2032 |
| PPE0EM-2V-0 | Strategic Partners VIII, L.P. - ABS | | | 1,5 | 1.F | 14,858,429 | 99.9319 | 14,848,305 | 14,858,429 | 14,858,429 | | | | | 7.931 | 8.030 | MON | 104,749 | 1,218,203 | 09/28/2023 | 03/10/2025 |
| PPEKJ1-98-1 | High River LLC - ABS | | | 1 | 2.B | 12,991,076 | 88.0524 | 11,438,950 | 12,991,076 | 12,991,076 | | | | | 4.582 | 4.582 | MON | 18,188 | 601,763 | 12/08/2021 | 12/31/2036 |
| PPES7T-5A-5 | CIP VIII Holdings SPV, L.P. Incorporated | | | 4 | 1.F | 38,983,173 | 97.4202 | 38,055,417 | 39,063,173 | 39,835,706 | | 239,194 | | | 8.100 | 7.294 | FMAN | 272,466 | 3,030,560 | 06/06/2022 | 11/11/2026 |
| PPFJCE-C9-6 | PMH NEWCO LP - ABS | | | 3,5 | 1.F | 48,546,633 | 100.0631 | 48,577,274 | 48,546,633 | 48,546,633 | | | | | 8.545 | 8.669 | MJSD | 1,048,578 | 3,625,355 | 05/24/2022 | 01/26/2027 |
| PPFQLT-V4-7 | Churchill JR Capital Opp RN Feeder Fund | | | 4 | 2.C | 19,653,056 | 102.3306 | 20,111,080 | 19,653,056 | 19,653,056 | | | | | 4.000 | 3.880 | MJSD | 194,394 | 458,024 | 10/19/2023 | 06/23/2034 |
| PPFZ6E-SA-7 | HarbourVest Dover Street X Investment, L | | | 1,5 | 1.G | 32,506,759 | 100.4466 | 32,651,933 | 32,506,759 | 32,506,759 | | | | | 8.745 | 8.839 | MJSD | 718,561 | 1,391,170 | 03/30/2023 | 01/05/2028 |
| PPG42F-W8-6 | SPR SOLAR FUNDING LLC Term Loan - ABS | | | 1 | 1.G | 4,287,798 | 100.0000 | 4,287,798 | 4,287,798 | 4,287,851 | | 53 | | | 6.663 | 6.760 | MON | 3,465 | 68,275 | 12/29/2023 | 08/30/2054 |
| 1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 9,894,964,549 | XXX | 9,710,517,893 | 9,940,446,700 | 9,914,633,072 | 508,268 | 6,619,401 | 1,902,454 | 720,634 | XXX | XXX | XXX | 121,060,945 | 542,537,934 | XXX | XXX |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 29,765,422,860 | XXX | 28,353,940,186 | 29,464,284,930 | 29,525,107,793 | 298,955 | (29,762,746) | 2,070,187 | 23,218,447 | XXX | XXX | XXX | 322,627,697 | 1,257,956,180 | XXX | XXX |
| 060505-EH-3 | BANK OF AMERICA CORP | | | 2,5 | 2.B FE | 1,200,000 | 99.3230 | 1,191,876 | 1,200,000 | 1,200,000 | | | | | 6.250 | 6.250 | MS | 24,167 | 75,000 | 09/02/2014 | 12/29/2049 |
| 060505-EL-4 | BANK OF AMERICA CORP | | | 2,5 | 2.B FE | 807,659 | 99.7340 | 784,907 | 787,000 | 789,929 | | (3,437) | | | 6.500 | 6.021 | AO | 9,663 | 51,155 | 01/20/2015 | 10/23/2024 |
| 060505-EN-0 | BANK OF AMERICA CORP | | | 2,5 | 2.B FE | 3,175,000 | 99.5930 | 3,162,078 | 3,175,000 | 3,175,000 | | | | | 6.100 | 6.100 | MS | 55,951 | 193,675 | 03/12/2015 | 12/29/2049 |
| 060505-GB-4 | BANK OF AMERICA CORP | | | 2 | 2.B FE | 9,000,000 | 89.4740 | 8,052,660 | 9,000,000 | 9,000,000 | | | | | 4.375 | 4.375 | JAJO | 70,000 | 393,750 | 01/20/2022 | 12/29/2049 |
| 06055H-AB-9 | BANK OF AMERICA CORP | | | 2 | 2.B FE | 6,000,000 | 100.1850 | 6,011,100 | 6,000,000 | 6,000,000 | | | | | 6.125 | 6.125 | JAJO | 65,333 | 367,500 | 04/19/2022 | 12/29/2049 |
| 064058-AL-4 | BANK OF NEW YORK MELLON CORP | | | 2 | 2.A FE | 11,343,583 | 86.6270 | 11,141,098 | 12,861,000 | 11,389,129 | | 29,275 | | | 3.750 | 4.499 | MJSD | 14,737 | 482,288 | 06/02/2022 | 12/29/2049 |
| 064159-VJ-2 | BANK OF NOVA SCOTIA | | | 2 | 2.C FE | 8,047,500 | 95.9380 | 7,675,040 | 8,000,000 | 8,015,068 | | (9,992) | | | 4.900 | 4.761 | MJSD | 29,400 | 392,000 | 07/17/2020 | 12/31/2049 |
| 26441C-BP-9 | DUKE ENERGY CORP | | | 2 | 2.C FE | 2,506,455 | 78.2770 | 2,399,973 | 3,066,000 | 2,510,411 | | 2,364 | | | 3.250 | 6.827 | JJ | 45,947 | 99,645 | 05/19/2022 | 01/15/2082 |
| 29250N-AW-5 | ENBRIDGE INC | | | 2,5 | 2.C FE | 41,909,901 | 92.7810 | 39,002,349 | 42,037,000 | 41,794,486 | | (28,825) | | | 6.250 | 6.214 | MS | 875,771 | 2,627,313 | 08/19/2019 | 03/01/2078 |
| 29250N-BN-4 | ENBRIDGE INC | | | 2 | 2.C FE | 20,000,000 | 98.5870 | 19,717,400 | 20,000,000 | 20,000,000 | | | | | 7.375 | 7.375 | JJ | 680,139 | 1,208,680 | 09/15/2022 | 01/15/2083 |
| 29273R-BA-6 | ENERGY TRANSFER LP | | | 2 | 3.A FE | 2,996,067 | 83.6600 | 2,509,800 | 3,000,000 | 2,996,706 | | 77 | | | 8.656 | 8.791 | FMAN | 44,003 | 245,337 | 12/13/2013 | 11/01/2066 |
| 29379V-AN-3 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2,5 | 2.B FE | 3,829,017 | 95.4650 | 3,661,083 | 3,835,000 | 3,292,353 | | 12,491 | | | 8.416 | 9.969 | MJSD | 27,793 | 311,114 | 10/27/2009 | 06/01/2067 |
| 65339K-CB-4 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 2 | 2.B FE | 23,425,000 | 85.2150 | 21,303,750 | 25,000,000 | 23,434,120 | | 5,439 | | | 3.800 | 4.924 | MS | 279,722 | 950,000 | 06/03/2022 | 03/15/2082 |
| 654579-AG-6 | NIPPON LIFE INSURANCE CO | | C | 2 | 1.G FE | 15,637,500 | 88.2000 | 13,230,000 | 15,000,000 | 15,469,271 | | (70,038) | | | 3.400 | 2.834 | JJ | 223,833 | 510,000 | 07/15/2021 | 01/23/2050 |
| 654579-AH-4 | NIPPON LIFE INSURANCE CO | | C | 2 | 1.G FE | 18,420,000 | 83.0060 | 15,289,705 | 18,420,000 | 18,420,000 | | | | | 2.750 | 2.750 | JJ | 225,133 | 506,550 | 01/13/2021 | 01/21/2051 |
| 693475-BC-8 | PNC FINANCIAL SERVICES GROUP INC | | | 2 | 2.B FE | 9,383,750 | 80.4140 | 8,845,540 | 11,000,000 | 9,413,599 | | 29,849 | | | 3.400 | 4.327 | MJSD | 16,622 | 374,000 | 02/01/2023 | 12/29/2049 |
| 693475-BD-6 | PNC FINANCIAL SERVICES GROUP INC | | | 2 | 2.B FE | 12,030,545 | 95.0240 | 11,419,984 | 12,018,000 | 12,023,984 | | (5,095) | | | 6.000 | 5.952 | FMAN | 92,138 | 721,080 | 07/26/2022 | 12/29/2049 |
| 693475-BF-1 | PNC FINANCIAL SERVICES GROUP INC | | | 2 | 2.B FE | 13,000,000 | 97.6830 | 12,698,790 | 13,000,000 | 13,000,000 | | | | | 6.200 | 6.200 | MJSD | 35,822 | 806,000 | 08/16/2022 | 12/29/2049 |
| 69352P-AC-7 | PPL CAPITAL FUNDING INC | | | 1,2,5 | 2.B FE | 4,214,013 | 93.0230 | 4,186,035 | 4,500,000 | 4,231,904 | | 6,196 | | | 8.275 | 8.935 | MJSD | 97,705 | 266,520 | 02/09/2021 | 03/30/2067 |
| 808513-CB-9 | CHARLES SCHWAB CORP | | | 2 | 2.C FE | 16,919,545 | 90.7040 | 16,134,428 | 17,788,000 | 16,941,619 | | 14,397 | | | 5.000 | 5.338 | MJSD | 74,117 | 889,400 | 08/30/2022 | 12/29/2049 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 89356B-AC-2 | TRANSCANADA TRUST | | | 2,5 | 2.C FE | 20,382,774 | 89.3160 | 18,048,977 | 20,208,000 | 20,236,076 | | (30,554) | | | 5.300 | 5.136 | MS | 315,357 | 1,071,024 | 11/18/2019 | 03/15/2077 |
| 89832Q-AD-1 | TRUIST FINANCIAL CORP | | | 2 | 2.B FE | 5,398,615 | 91.8330 | 5,191,319 | 5,653,000 | 5,413,093 | | 4,362 | | | 4.800 | 5.096 | MS | 90,448 | 271,344 | 07/17/2020 | 12/29/2049 |
| 902613-AJ-7 | UBS GROUP AG | | C | 2 | 3.B FE | 10,000,000 | 90.0310 | 9,003,100 | 10,000,000 | 10,000,000 | | | | | 4.875 | 4.875 | FA | 188,229 | 487,500 | 01/06/2022 | 12/29/2049 |
| 902973-BC-9 | US BANCORP | | | 2 | 2.B FE | 9,634,230 | 78.9130 | 9,120,765 | 11,558,000 | 10,186,404 | | 382,222 | | | 3.700 | 8.143 | JAJO | 90,281 | 427,646 | 08/11/2022 | 01/15/2027 |
| 92553P-BC-5 | PARAMOUNT GLOBAL | | | 2,5 | 3.A FE | 369,896 | 87.8300 | 325,849 | 371,000 | 369,945 | | | | | 6.250 | 6.268 | FA | 7,922 | 23,188 | 07/26/2017 | 02/28/2057 |
| 1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | | 269,631,049 | XXX | 250,107,606 | 277,477,000 | 269,303,097 | | 338,731 | | | XXX | XXX | XXX | 3,680,234 | 13,751,707 | XXX | XXX |
| 00138G-AA-7 | COREBRIDGE LIFE HOLDINGS INC | | | 1 | 2.C FE | 2,677,401 | 114.5860 | 2,549,539 | 2,225,000 | 2,457,432 | | (27,932) | | | 8.500 | 6.504 | JJ | 94,563 | 189,125 | 07/11/2013 | 07/01/2030 |
| 00138G-AC-3 | COREBRIDGE LIFE HOLDINGS INC | | | | 2.C FE | 1,115,460 | 123.5780 | 1,235,780 | 1,000,000 | 1,101,808 | | (1,823) | | | 8.125 | 7.200 | MS | 23,924 | 81,250 | 07/11/2013 | 03/15/2046 |
| 05379H-AA-2 | AVISTA CAPITAL II | | | 2 | 2.C FE | 19,824,880 | 92.4705 | 18,494,094 | 20,000,000 | 19,925,100 | | 5,579 | | | 6.514 | 6.651 | MJSD | 112,180 | 1,236,712 | 01/14/1999 | 06/01/2037 |
| 302570-AW-6 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 1,2,5 | 2.B FE | 3,092,476 | 90.5930 | 3,082,880 | 3,403,000 | 3,112,496 | | 6,791 | | | 7.724 | 8.589 | JAJO | 66,441 | 236,260 | 01/15/2021 | 10/01/2066 |
| 49326Q-AA-4 | KEYCORP CAPITAL III | | | 1 | 3.B FE | 6,566,435 | 97.7540 | 6,368,673 | 6,515,000 | 6,534,601 | | (2,937) | | | 7.750 | 7.680 | JJ | 232,821 | 504,913 | 12/08/2003 | 07/15/2029 |
| 69331V-AA-4 | PECO ENERGY CAPITAL TRUST III | | | | 2.B FE | 7,982,010 | 103.0620 | 9,533,235 | 9,250,000 | 8,825,599 | | 79,308 | | | 7.380 | 8.693 | AO | 115,671 | 682,650 | 10/20/2000 | 04/06/2028 |
| 90330S-AA-8 | USF&G CAPITAL III | | | | 2.A FE | 11,358,600 | 102.2110 | 10,221,100 | 10,000,000 | 11,141,914 | | (19,733) | | | 8.312 | 7.273 | JJ | 415,600 | 831,200 | 05/01/2003 | 07/01/2046 |
| 1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities | | | | | | 52,617,262 | XXX | 51,485,301 | 52,393,000 | 53,098,949 | | 39,255 | | | XXX | XXX | XXX | 1,061,200 | 3,762,109 | XXX | XXX |
| 1309999999. Total - Hybrid Securities | | | | | | 322,248,312 | XXX | 301,592,907 | 329,870,000 | 322,402,045 | | 377,985 | | | XXX | XXX | XXX | 4,741,433 | 17,513,817 | XXX | XXX |
| 87151Q-AC-0 | SYMETRA FINANCIAL CORP | | | 1 | 2.A FE | 11,639,697 | 98.6430 | 10,764,911 | 10,913,000 | 11,013,112 | | (182,593) | | | 4.250 | 2.522 | JJ | 213,864 | 463,803 | 06/12/2020 | 07/15/2024 |
| 1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations | | | | | | 11,639,697 | XXX | 10,764,911 | 10,913,000 | 11,013,112 | | (182,593) | | | XXX | XXX | XXX | 213,864 | 463,803 | XXX | XXX |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 11,639,697 | XXX | 10,764,911 | 10,913,000 | 11,013,112 | | (182,593) | | | XXX | XXX | XXX | 213,864 | 463,803 | XXX | XXX |
| 464288-51-3 | ISHARES:IBOXX $HY CORP | *. | | | 4.B YE | 7,452 | 77.3900 | 7,739 | | 7,518 | | 66 | | | 0.000 | 0.000 | N/A | | 150 | 09/20/2023 | |
| 78467V-60-8 | SPDR BLACKSTONE SR LOAN | *. | | | 4.C | 60,502,885 | 41.9300 | 60,779,632 | | 60,435,190 | | (67,695) | | | 0.000 | 0.000 | N/A | | 474,619 | 12/28/2023 | |
| 1619999999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO | | | | | | 60,510,337 | XXX | 60,787,371 | | 60,442,708 | | (67,629) | | | XXX | XXX | XXX | | 474,769 | XXX | XXX |
| 000000-00-0 | FUGUE FINANCE LLC - TERM LOAN | | C | 5 | 4.C Z | | 100.0000 | | | | | | | | 9.354 | 9.818 | N/A | 2 | | 06/23/2023 | 01/31/2028 |
| 000000-00-0 | Advance : Traverse Midstream Partners LL | | | 5 | 4.C | 241,340 | 99.9062 | 242,936 | 243,164 | 241,653 | | 313 | | | 9.216 | 9.533 | N/A | 3,994 | 14,163 | 02/13/2023 | 02/16/2028 |
| 000000-00-0 | AXALTA COATING SYSTEMS DUTCH HOLDING B B | | C | 5 | 3.C | 220,893 | 100.2125 | 223,696 | 223,222 | 221,237 | | 339 | | | 7.926 | 8.232 | N/A | 4,762 | 13,306 | 12/08/2022 | 12/20/2029 |
| 000000-00-0 | CLUE OPCO LLC - COV-LITE SENIOR SECURED | | | 5 | 3.C | 271,305 | 94.7500 | 267,772 | 282,609 | 271,705 | | 400 | | | 9.856 | 10.811 | MON | 619 | | 09/22/2023 | 09/20/2030 |
| 000000-00-0 | FUGUE FINANCE LLC - EXISTING TERM LOAN | | | 5 | 4.B | 522,930 | 100.3333 | 531,082 | 529,317 | 523,893 | | 963 | | | 9.388 | 9.858 | FMAN | 4,555 | 27,275 | 06/23/2023 | 01/31/2028 |
| 000000-00-0 | PLAYA RESORTS HOLDING B.V. - TERM LOAN B | | D | 5 | 4.A | 3,104,000 | 100.0000 | 3,100,000 | 3,100,000 | 3,103,991 | | (9) | | | 3.250 | 3.270 | N/A | | | 12/15/2023 | 01/05/2029 |
| 000000-00-0 | APPLE BIDCO, LLC - INCREMENTAL FIRST LIE | | | 5 | 4.B | 466,475 | 100.3750 | 498,111 | 496,250 | 466,917 | | 442 | | | 8.848 | 10.613 | MON | 2,805 | | 12/06/2023 | 09/22/2028 |
| 00076V-AZ-3 | ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L | | | 5 | 4.A FE | 167,623 | 100.3125 | 173,347 | 172,807 | 168,543 | | 857 | | | 8.956 | 9.717 | MON | 1,421 | 14,655 | 11/23/2022 | 12/21/2028 |
| 00145A-AB-9 | AIT WORLDWIDE LOGISTICS HOLDINGS, INC. - | | | 5 | 4.B FE | 860,728 | 98.9167 | 876,125 | 885,720 | 865,120 | | 4,309 | | | 10.207 | 11.039 | MON | 13,314 | 71,670 | 02/01/2023 | 04/06/2028 |
| 00149H-AD-6 | RELADYNE INC. - TERM LOAN (FIRST LIEN) | | | 5 | 4.B FE | 477,181 | 99.5000 | 494,022 | 496,505 | 480,059 | | 2,878 | | | 10.356 | 11.385 | MON | 4,721 | 39,967 | 03/24/2023 | 12/22/2028 |
| 00162D-AB-1 | AL GCX HOLDINGS, LLC - TERM LOAN B | | | 5 | 4.A FE | 324,980 | 100.0000 | 331,946 | 331,946 | 326,627 | | 1,517 | | | 8.945 | 9.454 | MON | 2,227 | 32,641 | 04/22/2022 | 05/17/2029 |
| 00186X-AJ-2 | API GROUP DE, INC. | | | 5 | 3.C FE | | 99.2917 | | | | | | | | 7.931 | 7.604 | MON | 448 | | 10/07/2021 | 01/03/2029 |
| 00213N-AM-4 | APX GROUP, INC. - INITIAL TERM LOAN | | | 5 | 3.B FE | 1,183,103 | 99.9688 | 1,195,331 | 1,195,704 | 1,186,203 | | 2,167 | | | 8.731 | 9.067 | N/A | 22,841 | 33,167 | 11/07/2023 | 07/10/2028 |
| 00217B-AB-0 | ASP DREAM ACQUISITION CO LLC - INITIAL T | | | 5 | 4.C FE | 343,769 | 99.5000 | 344,507 | 346,239 | 344,347 | | 360 | | | 9.456 | 9.735 | MON | 2,978 | 28,435 | 02/16/2023 | 12/15/2028 |
| 00488P-AP-0 | ACRISURE, LLC - INCREMENTAL TL | | | | 4.B FE | 876,225 | 100.0833 | 886,202 | 885,465 | 878,979 | | 1,922 | | | 9.900 | 10.322 | N/A | 8,053 | 75,850 | 02/02/2023 | 02/15/2027 |
| 00488P-AR-6 | ACRISURE, LLC - INCREMENTAL TERM LOAN | | | 5 | 4.B FE | 2,325,607 | 100.1250 | 2,329,279 | 2,326,371 | 2,325,676 | | 69 | | | 9.888 | 10.035 | N/A | 21,087 | 1,426 | 12/13/2023 | 11/06/2030 |
| 01608U-AE-7 | ALI GROUP NORTH AMERICA CORP | | | 5 | 3.A FE | | 99.7083 | | | | | | | | 7.446 | 7.184 | MON | 1,064 | | 10/13/2021 | 07/30/2029 |
| 01642P-BB-1 | ALIXPARTNERS, LLP | | | 5 | 4.A FE | 217,732 | 100.1875 | 220,324 | 219,912 | 218,416 | | 365 | | | 8.220 | 8.540 | MON | 1,660 | 17,127 | 10/01/2021 | 02/04/2028 |
| 01881U-AJ-4 | ALLIANT HOLDINGS INTERMEDIATE, LLC - TER | | | | 4.B FE | | 99.8909 | | | | | | | | 8.963 | 8.809 | MON | 4,858 | | 10/20/2021 | 11/05/2027 |
| 01881U-AK-1 | ALLIANT HOLDINGS INTERMEDIATE, LLC - B5 | | | 5 | 4.B FE | | 99.9861 | | | | | | | | 8.831 | 4.671 | MON | 2,659 | 35 | 05/03/2023 | 11/05/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 01881U-AL-9 | ALLIANT HOLDINGS INTERMEDIATE, LLC - B6 | | | 5 | 4.B FE | 816,090 | 100.3472 | 823,442 | 820,593 | 816,657 | | 568 | | | 8.865 | 9.057 | MON | 3,847 | 28,236 | 12/07/2023 | 11/06/2030 |
| 01957T-AH-0 | ALLIED UNIVERSAL HOLDCO LLC (F/K/A USAGM | | | 5 | 4.C FE | 705,144 | 99.2031 | 703,040 | 708,688 | 706,280 | | 552 | | | 9.206 | 9.432 | MON | 5,990 | 62,890 | 11/19/2021 | 05/12/2028 |
| 02090C-AB-6 | BROOKS AUTOMATION, INC. - 2ND LIEN TL | | | 5 | 5.A FE | 99,000 | 98.0000 | 98,000 | 100,000 | 99,262 | | 126 | | | 10.813 | 11.137 | N/A | 961 | 11,167 | 11/18/2021 | 02/01/2030 |
| 02090C-AE-0 | BROOKS AUTOMATION, INC. - TL | | | 5 | 4.B FE | 232,041 | 99.6750 | 246,065 | 246,867 | 234,624 | | 2,584 | | | 8.285 | 9.683 | N/A | 4,302 | 14,885 | 11/23/2022 | 02/01/2029 |
| 02376C-BK-0 | AMERICAN AIRLINES, INC. - SENIOR SECURED | | | 5 | 3.C FE | 722,944 | 99.7778 | 740,850 | 742,500 | 725,787 | | 2,843 | | | 8.598 | 9.391 | N/A | 8,512 | 35,823 | 05/30/2023 | 02/15/2028 |
| 02376C-BM-6 | AMERICAN AIRLINES, INC. - TERM LOAN B | | | 5 | 3.B | 3,411,675 | 100.2083 | 3,422,948 | 3,415,833 | 3,411,743 | | 68 | | | 8.869 | 9.027 | N/A | 21,039 | | 12/13/2023 | 06/04/2029 |
| 02406M-AU-1 | AMERICAN AXLE & MANUFACTURING, INC. - FI | | | 5 | 3.A FE | 232,800 | 100.2500 | 240,600 | 240,000 | 233,874 | | 1,029 | | | 8.988 | 9.686 | MON | 3,574 | 18,308 | 12/07/2022 | 12/06/2029 |
| 03234T-AW-8 | AmWINS Group, Inc. | | | 5 | 4.A FE | 1,997,355 | 100.1250 | 1,997,355 | 1,994,862 | 1,997,349 | | (7) | | | 2.250 | 2.252 | N/A | | | 12/18/2023 | 02/19/2028 |
| 03234T-AZ-1 | AMWINS GROUP, INC. - INCREMENTAL TERM LO | | | 5 | 4.A FE | 122,513 | 100.1607 | 123,949 | 123,750 | 122,722 | | 209 | | | 8.220 | 8.584 | MON | 1,642 | 7,521 | 02/10/2023 | 02/19/2028 |
| 03765V-AL-4 | PRIME SECURITY SERVICES BORROWER, LLC - | | | 5 | 3.B FE | 3,291,033 | 100.1806 | 3,288,537 | 3,282,609 | 3,291,089 | | 56 | | | 7.841 | 7.904 | N/A | 20,734 | 2,889 | 12/14/2023 | 10/13/2030 |
| 03835E-AF-1 | APPLOVIN CORPORATION - TERM LOAN B | | | 5 | 3.C FE | 4,203,836 | 100.0625 | 4,198,569 | 4,195,947 | 4,203,984 | | 148 | | | 8.556 | 8.634 | MON | 10,506 | 8,107 | 12/13/2023 | 10/25/2028 |
| 03852J-AS-0 | ARAMARK INTERMEDIATE HOLDCO CORPORATION | | | 5 | 3.B FE | 197,293 | 99.9911 | 197,770 | 197,787 | 197,460 | | 77 | | | 7.970 | 8.131 | MON | 1,444 | 14,985 | 09/28/2021 | 04/06/2028 |
| 03852J-AT-8 | ARAMARK SERVICES, INC. - TERM LOAN B6 | | | 5 | 3.B FE | 246,263 | 100.1094 | 249,022 | 248,750 | 246,449 | | 187 | | | 7.970 | 8.271 | MON | 1,820 | 8,503 | 06/13/2023 | 06/22/2030 |
| 03880Y-AC-8 | ARC FALCON I INC. | | | 5 | 4.B FE | 973,367 | 98.7500 | 976,999 | 989,366 | 974,258 | | 505 | | | 8.956 | 9.511 | MON | 7,264 | 41,923 | 11/28/2023 | 09/30/2028 |
| 03952H-AD-6 | ARCHES BUYER INC. | | | 5 | 4.B FE | 848,713 | 98.0000 | 888,944 | 907,086 | 860,378 | | 9,671 | | | 8.503 | 10.217 | MON | 7,233 | 56,676 | 09/14/2023 | 12/06/2027 |
| 04287K-AB-7 | ARCONIC CORPORATION - TERM LOAN | | | 5 | 3.C FE | 558,166 | 100.2500 | 565,213 | 563,804 | 558,489 | | 323 | | | 9.856 | 10.192 | N/A | 18,909 | 14,389 | 07/27/2023 | 08/18/2030 |
| 04349H-AK-0 | ASCEND LEARNING, LLC - TERM LOAN B | | | 5 | 4.C FE | 714,356 | 98.1562 | 720,719 | 734,258 | 717,625 | | 3,021 | | | 8.956 | 9.663 | MON | 10,613 | 56,328 | 02/01/2023 | 12/11/2028 |
| 04349H-AM-6 | ASCEND LEARNING, LLC - TERM LOAN (SECOND | | | 5 | 5.B FE | 199,500 | 85.7500 | 171,500 | 200,000 | 199,629 | | 63 | | | 11.206 | 11.412 | MON | 2,053 | 21,783 | 11/18/2021 | 12/10/2029 |
| 04649V-AX-8 | ASURION, LLC | | | 5 | 4.A FE | 217,144 | 99.6786 | 219,192 | 219,899 | 218,320 | | 530 | | | 8.720 | 9.125 | MON | 1,760 | 18,433 | 10/01/2021 | 12/23/2026 |
| 04649V-BC-3 | ASURION, LLC - B11 TERM LOAN B | | | 5 | 4.A FE | 362,840 | 99.5500 | 384,263 | 386,000 | 366,397 | | 3,557 | | | 9.706 | 11.261 | MON | 3,440 | 27,865 | 02/10/2023 | 08/19/2028 |
| 04686R-AB-9 | ATHENAHEALTH, INC. - TERM LOAN B | | | 5 | 4.B FE | 816,949 | 99.5417 | 832,102 | 835,933 | 819,312 | | 2,010 | | | 8.606 | 9.220 | MON | 10,145 | 56,958 | 05/30/2023 | 02/15/2029 |
| 05350N-AL-8 | AVANTOR FUNDING, INC. | | | 5 | 3.A FE | 3,229,220 | 100.2500 | 3,230,213 | 3,222,158 | 3,230,289 | | 769 | | | 7.706 | 7.738 | N/A | 10,027 | 16,889 | 12/13/2023 | 11/08/2027 |
| 05377J-AS-1 | AVIS BUDGET CAR RENTAL, LLC - TERM LOAN | | | 5 | 3.A FE | | 95.9167 | | | | | | | | 8.948 | 7.275 | MON | 2,776 | | 03/15/2022 | 03/16/2029 |
| 05377J-AT-9 | AVIS BUDGET CAR RENTAL, LLC - NEW TRANCH | | | 5 | 3.C | 478,956 | 100.0625 | 492,808 | 492,500 | 482,389 | | 1,941 | | | 8.466 | 9.061 | MON | 3,970 | 44,996 | 03/23/2022 | 03/16/2029 |
| 05508T-AU-6 | B&G FOODS, INC. | | | 5 | 4.A FE | 641,310 | 99.0536 | 640,424 | 646,543 | 641,984 | | 718 | | | 7.856 | 8.252 | MON | 4,652 | 23,454 | 09/15/2023 | 10/10/2026 |
| 05554D-AB-6 | BIP PIPECO HOLDINGS LLC - TERM LOAN | | | 5 | 3.C FE | 663,274 | 99.7500 | 665,000 | 666,667 | 663,298 | | 24 | | | 8.616 | 8.840 | N/A | 1,755 | | 12/05/2023 | 12/06/2030 |
| 05825H-AD-6 | BALDWIN RISK PARTNERS, LLC - TERM B-1 LO | | | 5 | 4.C FE | 816,230 | 99.8750 | 823,157 | 824,187 | 817,446 | | 905 | | | 8.970 | 9.356 | MON | 1,439 | 34,925 | 09/08/2023 | 10/14/2027 |
| 07014Q-AN-1 | GREAT OUTDOORS GROUP, LLC - TERM LOAN B | | | 5 | 4.A FE | 768,105 | 100.0000 | 777,949 | 777,949 | 771,238 | | 927 | | | 9.220 | 9.600 | MON | 19,333 | 39,483 | 05/30/2023 | 03/06/2028 |
| 07368R-AF-8 | BEACON ROOFING SUPPLY, INC. | | | 5 | 3.C FE | 360,782 | 100.2727 | 363,368 | 362,380 | 361,350 | | 235 | | | 7.970 | 8.186 | MON | 3,426 | 25,892 | 09/28/2021 | 05/19/2028 |
| 08078U-AK-9 | BELRON FINANCE US LLC - 2029 DOLLAR INCR | | | | 3.B FE | 3,011,250 | 99.5000 | 2,985,000 | 3,000,000 | 3,011,227 | | (23) | | | 2.750 | 2.714 | N/A | | | 12/18/2023 | 04/18/2029 |
| 10801X-AH-0 | BRIGHTVIEW LANDSCAPES, LLC - FIRST LIEN | | | 5 | 4.A FE | 238,864 | 99.9688 | 245,288 | 245,364 | 240,247 | | 965 | | | 8.383 | 9.003 | N/A | 3,634 | 20,196 | 07/18/2022 | 04/20/2029 |
| 10919R-AN-9 | BRIGHT HORIZONS FAMILY SOLUTIONS LLC - T | | | 5 | 4.A FE | 2,504,975 | 99.8438 | 2,494,825 | 2,498,728 | 2,504,964 | | (10) | | | 7.720 | 7.771 | N/A | 2,143 | | 12/19/2023 | 11/24/2028 |
| 11132V-AR-0 | BROADSTREET PARTNERS, INC. | | | 5 | 4.B FE | 589,485 | 99.9011 | 594,843 | 595,431 | 590,396 | | 911 | | | 8.720 | 9.170 | MON | 6,881 | 22,760 | 06/01/2023 | 01/27/2027 |
| 11565H-AB-2 | BROWN GROUP HOLDINGS, LLC | | | 5 | 4.B FE | 602,707 | 99.9911 | 606,347 | 606,401 | 604,042 | | 532 | | | 8.206 | 8.430 | MON | 4,569 | 46,408 | 04/28/2021 | 06/07/2028 |
| 11565H-AD-8 | BROWN GROUP HOLDINGS, LLC - TERM LOAN B2 | | | 5 | 4.B FE | 482,050 | 100.2679 | 495,073 | 493,750 | 484,280 | | 2,017 | | | 9.129 | 9.718 | N/A | 13,454 | 28,116 | 09/06/2022 | 07/02/2029 |
| 11823L-AK-1 | BUCKEYE PARTNERS, L.P. | | | 5 | 3.A FE | 277,995 | 100.1827 | 282,487 | 281,971 | 279,317 | | 936 | | | 9.592 | 10.115 | MON | 6,484 | 18,854 | 07/18/2022 | 11/01/2026 |
| 11823L-AL-9 | BUCKEYE PARTNERS, L.P. - TERM LOAN B | | | 5 | 3.A FE | 594,451 | 100.2500 | 598,997 | 597,503 | 595,066 | | 32 | | | 7.856 | 8.047 | N/A | 1,725 | 373 | 11/16/2023 | 11/22/2030 |
| 12511B-AC-6 | CCC INTELLIGENT SOLUTIONS INC. | | | 5 | 4.A FE | 415,977 | 99.8958 | 418,157 | 418,593 | 416,542 | | 434 | | | 7.720 | 7.961 | MON | 2,966 | 30,688 | 08/18/2022 | 09/21/2028 |
| 12541H-AT-0 | CHG HEALTHCARE SERVICES, INC. | | | 5 | 4.B FE | 430,294 | 100.0278 | 443,322 | 443,199 | 433,246 | | 2,096 | | | 8.404 | 9.135 | MON | 3,548 | 36,940 | 07/27/2022 | 09/29/2028 |
| 12568Y-AD-6 | GENTIVA HEALTH SERVICES, INC. - TERM LOA | | | 5 | 4.B FE | 399,941 | 100.3214 | 422,083 | 420,731 | 404,465 | | 3,300 | | | 10.607 | 11.957 | MON | 2,734 | 27,320 | 10/13/2023 | 02/11/2028 |
| 12620B-AR-1 | CPM HOLDINGS, INC. - TERM LOAN | | | 5 | 4.B FE | 699,209 | 100.2500 | 701,750 | 700,000 | 699,280 | | 70 | | | 9.853 | 10.028 | MON | 6,124 | 4,371 | 11/07/2023 | 09/28/2028 |
| 12657Q-AC-7 | CQP Holdco LP | | | 5 | 4.A FE | 225,007 | 100.0682 | 225,160 | 225,007 | 225,007 | | | | | 8.362 | 8.484 | MON | 1,463 | 17,158 | 02/03/2023 | 12/31/2030 |
| 12658H-AG-7 | CP ATLAS BUYER, INC. | | | 5 | 4.C FE | 121,636 | 98.3750 | 120,261 | 122,247 | 121,860 | | 99 | | | 9.206 | 9.439 | MON | 1,033 | 10,700 | 09/22/2021 | 11/23/2027 |
| 12659E-AC-2 | CP IRIS HOLDCO I, INC. | | | 5 | 4.C FE | 999,151 | 99.7083 | 1,007,190 | 1,010,136 | 999,771 | | 420 | | | 9.206 | 9.609 | MON | 14,279 | 37,850 | 11/07/2023 | 10/02/2028 |
| 12659E-AD-0 | CP IRIS HOLDCO I, INC. | | | 5 | 4.C FE | | 97.6250 | | | | | | | | 3.750 | 3.806 | N/A | 3 | | 09/21/2021 | 10/02/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12670U-AE-7 | CWGS GROUP, LLC | | | 5 | 4.B FE | 673,391 | 97.5000 | 673,311 | 690,576 | 674,428 | | 644 | | | 7.972 | 8.722 | MON | 3,334 | 27,167 | 11/20/2023 | 06/03/2028 |
| 12768E-AG-1 | CAESARS ENTERTAINMENT, INC. | | | 5 | 4.A FE | 491,288 | 100.1786 | 497,136 | 496,250 | 491,912 | | 625 | | | 8.706 | 9.023 | MON | 3,966 | 34,004 | 01/25/2023 | 02/06/2030 |
| 13134M-BT-9 | CALPINE CORPORATION | | | 5 | 3.A FE | 588,746 | 100.1591 | 601,968 | 601,012 | 592,062 | | 2,261 | | | 7.970 | 8.529 | MON | 9,758 | 49,583 | 07/18/2022 | 12/16/2027 |
| 14141N-AB-6 | CARDENAS MARKETS LLC - TERM LOAN | | | 5 | 4.B FE | 674,941 | 99.8750 | 696,146 | 697,018 | 678,544 | | 2,724 | | | 12.240 | 13.084 | N/A | 32,402 | 34,485 | 11/15/2023 | 08/01/2029 |
| 14835J-AQ-3 | CAST & CREW PAYROLL, LLC - INCREMENTAL T | | | 5 | 4.B FE | 393,489 | 99.5833 | 395,308 | 396,962 | 393,867 | | 378 | | | 9.106 | 9.457 | MON | 3,318 | 17,702 | 05/12/2023 | 12/29/2028 |
| 14855N-AB-2 | CASTLELAKE AVIATION ONE DESIGNATED ACTIV | | C | 5 | 3.B FE | | 99.8036 | | | | | | | | 8.396 | 7.857 | N/A | 3,484 | | 10/08/2021 | 10/22/2026 |
| 14855N-AF-3 | CASTLELAKE AVIATION FINANCE DESIGNATED A | | C | 5 | 3.A FE | 391,065 | 100.0714 | 394,301 | 394,020 | 391,568 | | 503 | | | 8.135 | 8.442 | N/A | 1,603 | 23,435 | 02/14/2023 | 10/22/2027 |
| 14880B-AJ-0 | CATALENT PHARMA SOLUTIONS, INC. - TERM L | | | 5 | 3.B FE | 3,003,750 | 99.6250 | 2,988,750 | 3,000,000 | 3,003,750 | | | | | 3.000 | 3.012 | N/A | | | 12/20/2023 | 02/22/2028 |
| 15477B-AD-9 | CENTRAL PARENT INC. - TERM LOAN B | | | 5 | 4.B FE | 630,988 | 100.3269 | 648,363 | 646,250 | 634,137 | | 2,145 | | | 9.348 | 9.925 | N/A | 13,905 | 44,223 | 10/02/2023 | 07/06/2029 |
| 15669G-AH-7 | LUMEN TECHNOLOGIES INC. | | | 5 | 4.C FE | 401,436 | 67.5000 | 280,268 | 415,212 | 405,440 | | 3,050 | | | 7.720 | 8.663 | MON | 14,801 | 31,574 | 07/18/2022 | 03/15/2027 |
| 15872N-AC-6 | CHAMPIONX CORPORATION - TERM LOAN B1 | | | 5 | 3.B FE | | 99.3750 | | | | | | | | 8.206 | 40.365 | MON | 31,224 | | 10/01/2022 | 06/07/2029 |
| 15872N-AC-6 | CHAMPIONX CORPORATION - TERM LOAN B1 | | | 5 | 3.A FE | 627,020 | 100.7500 | 645,719 | 640,912 | 630,109 | | 1,988 | | | 8.206 | 8.715 | MON | 13,792 | 31,073 | 05/26/2022 | 06/07/2029 |
| 15963C-AC-0 | THE CHAMBERLAIN GROUP, LLC. - TERM LOAN | | | 5 | 4.B FE | 576,186 | 99.6429 | 586,882 | 588,985 | 578,995 | | 2,062 | | | 8.706 | 9.266 | MON | 4,707 | 49,177 | 08/02/2022 | 11/03/2028 |
| 16115E-AS-6 | CHART INDUSTRIES, INC. | | | 5 | 4.A FE | 440,983 | 100.1250 | 456,169 | 455,600 | 442,611 | | 1,730 | | | 8.691 | 9.423 | MON | 3,190 | 33,235 | 12/08/2022 | 03/15/2030 |
| 16384Y-AJ-6 | CHEMOURS COMPANY, THE - TERM LOAN (USD) | | | 5 | 3.A FE | 4,277,299 | 99.7000 | 4,283,860 | 4,296,750 | 4,278,717 | | 1,418 | | | 8.856 | 9.097 | MON | 13,494 | 30,827 | 12/13/2023 | 08/18/2028 |
| 172442-AT-2 | Cinemark USA, Inc. | | | 5 | 3.B FE | 3,216,946 | 99.9000 | 3,211,036 | 3,214,250 | 3,217,434 | | 488 | | | 9.111 | 9.217 | N/A | 29,364 | 13,377 | 12/19/2023 | 05/24/2030 |
| 17288Y-AK-8 | CITADEL SECURITIES LP - 2023 TERM LOAN | | | 5 | 2.C FE | 2,000,099 | 100.1250 | 1,997,605 | 1,995,112 | 2,000,093 | | (7) | | | 7.932 | 7.999 | FMAN | | | 12/18/2023 | 07/29/2030 |
| 18972F-AC-6 | CLYDESDALE ACQUISITION HOLDINGS, INC. - | | | 5 | 4.B FE | 1,646,638 | 100.4007 | 1,689,309 | 1,682,567 | 1,652,687 | | 5,069 | | | 9.631 | 10.205 | MON | 14,810 | 117,090 | 11/15/2023 | 04/13/2029 |
| 20337E-AQ-4 | COMMSCOPE, INC. | | | 5 | 5.A FE | 1,657,374 | 89.2500 | 1,538,946 | 1,724,309 | 1,677,555 | | 19,927 | | | 8.720 | 10.184 | MON | 13,805 | 131,783 | 12/13/2022 | 04/06/2026 |
| 20451V-AE-3 | COMPASS POWER GENERATION, L.L.C. - TERM | | | 5 | 3.C FE | 814,310 | 100.4062 | 815,823 | 812,523 | 814,268 | | (43) | | | 9.720 | 9.808 | N/A | 849 | | 11/06/2023 | 04/14/2029 |
| 20786N-AC-1 | CONNECTWISE, LLC | | | 5 | 4.B FE | 378,150 | 99.4000 | 391,117 | 393,477 | 381,704 | | 2,695 | | | 8.970 | 9.917 | MON | 3,240 | 35,148 | 07/28/2022 | 09/29/2028 |
| 21870F-BA-6 | CORELOGIC, INC. (FKA FIRST AMERICAN CORP | | | 5 | 4.C FE | 424,425 | 97.0250 | 431,628 | 444,862 | 425,087 | | 581 | | | 8.970 | 10.339 | MON | 3,664 | 15,937 | 11/09/2023 | 06/02/2028 |
| 22006V-AL-3 | CORPORATION SERVICE COMPANY - TERM LOAN | | | 5 | 3.C FE | 206,981 | 100.1250 | 214,768 | 214,500 | 208,411 | | 1,098 | | | 8.706 | 9.469 | MON | 1,715 | 18,035 | 08/09/2022 | 11/02/2029 |
| 22282G-AE-7 | COVANTA HOLDING CORPORATION - TERM LOAN | | | 5 | 3.B FE | 229,657 | 99.8571 | 231,645 | 231,977 | 229,884 | | 227 | | | 8.360 | 8.737 | MON | 1,080 | 9,074 | 06/08/2023 | 11/30/2028 |
| 22282G-AF-4 | COVANTA HOLDING CORPORATION - TERM LOAN | | | 5 | 3.B FE | 17,267 | 99.8571 | 17,417 | 17,442 | 17,285 | | 17 | | | 8.360 | 8.737 | MON | 81 | 682 | 06/08/2023 | 11/30/2028 |
| 22526W-AQ-1 | CREATIVE ARTISTS AGENCY, LLC - TERM LOAN | | | 5 | 4.B FE | 697,706 | 100.3333 | 704,267 | 701,927 | 698,142 | | 436 | | | 8.856 | 9.127 | MON | 10,722 | 28,983 | 09/15/2023 | 11/27/2028 |
| 22704N-AD-4 | CROCS, INC. - TERM LOAN B | | | 5 | 3.C FE | | 100.1375 | | | | | | | | 8.896 | 9.093 | MON | 7,284 | 13 | 01/27/2022 | 02/20/2029 |
| 22860E-AG-7 | CROWN SUBSEA COMMUNICATIONS HOLDING, INC | | | 5 | 4.A FE | 477,750 | 100.6880 | 490,854 | 487,500 | 479,685 | | 1,935 | | | 10.717 | 11.453 | MON | 4,692 | 37,028 | 02/24/2023 | 04/27/2027 |
| 23340D-AP-7 | CUSHMAN & WAKEFIELD U.S. BORROWER, LLC | | | 5 | 3.C FE | 22,777 | 99.7090 | 23,058 | 23,125 | 22,944 | | 110 | | | 8.220 | 8.857 | MON | 9,020 | 1,953 | 07/29/2022 | 08/21/2025 |
| 23340D-AQ-5 | CUSHMAN & WAKEFIELD U.S. BORROWER, LLC - | | | 5 | 3.C FE | 228,407 | 99.0000 | 232,961 | 235,315 | 229,306 | | 899 | | | 8.706 | 9.377 | MON | 1,881 | 16,649 | 01/31/2023 | 01/31/2030 |
| 24022K-AB-5 | DCERT BUYER, INC. - INITIAL TERM LOAN (F | | | | 4.B FE | 534,458 | 98.9531 | 540,301 | 546,018 | 537,091 | | 2,343 | | | 9.356 | 10.165 | MON | 4,612 | 23,398 | 11/15/2023 | 10/16/2026 |
| 24228H-AN-8 | DEALER TIRE, LLC - TERM LOAN B2 | | | 5 | 4.C FE | 241,313 | 100.2500 | 248,119 | 247,500 | 242,597 | | 1,240 | | | 9.856 | 10.613 | MON | 2,240 | 22,514 | 12/09/2022 | 12/14/2027 |
| 24968C-AB-9 | DERBY BUYER LLC - TERM LOAN (USD) | | | 5 | 4.B FE | 278,370 | 100.0417 | 282,727 | 282,609 | 278,486 | | 116 | | | 9.603 | 10.038 | MON | 2,410 | 1,728 | 10/12/2023 | 11/01/2030 |
| 25213Y-BC-8 | DEXKO GLOBAL INC. - INCREMENTAL FIRST LI | | | 5 | 4.B FE | 411,196 | 99.4250 | 421,476 | 423,913 | 412,225 | | 1,029 | | | 9.598 | 10.481 | N/A | 10,782 | 6,783 | 07/21/2023 | 10/04/2028 |
| 25460H-AB-8 | DIRECTV FINANCING, LLC | | | 5 | 3.B FE | 2,540,973 | 100.1000 | 2,645,193 | 2,642,551 | 2,561,938 | | 18,911 | | | 10.650 | 11.849 | N/A | 38,890 | 192,369 | 11/08/2023 | 08/02/2027 |
| 25849K-AB-3 | DOTDASH MEREDITH, INC. - TERM LOAN B | | | 5 | 4.B FE | 212,084 | 98.5000 | 209,953 | 213,150 | 212,401 | | 153 | | | 9.443 | 9.671 | MON | 1,789 | 19,498 | 11/23/2021 | 12/01/2028 |
| 26209H-AC-0 | DRIVEN HOLDINGS LLC - TERM LOAN | | | 5 | 4.B | 864,168 | 99.3333 | 885,745 | 891,689 | 867,568 | | 3,092 | | | 8.470 | 9.277 | MON | 7,560 | 42,918 | 05/30/2023 | 12/17/2028 |
| 26483N-AN-0 | DUN & BRADSTREET CORPORATION, THE | | | 5 | 4.A FE | 631,610 | 100.1406 | 637,578 | 636,682 | 635,138 | | 735 | | | 8.176 | 8.433 | MON | 8,688 | 32,812 | 07/18/2019 | 02/06/2026 |
| 26483N-AT-7 | Dun & Bradstreet Corporation, The | | | 5 | 4.A FE | 2,007,500 | 100.3750 | 2,007,500 | 2,000,000 | 2,007,403 | | (97) | | | 5.000 | 4.885 | N/A | | | 12/13/2023 | 02/06/2026 |
| 26872N-AC-3 | EMRLD BORROWER LP - TERM LOAN B | | | 5 | 3.C FE | 1,171,901 | 100.2143 | 1,174,402 | 1,171,891 | 1,172,060 | | 159 | | | 8.356 | 8.472 | MON | 7,869 | 8,224 | 11/21/2023 | 05/31/2030 |
| 26928B-AM-1 | E.W. SCRIPPS COMPANY, THE | | | 5 | 3.B FE | | 97.5750 | | | | | | | | 8.446 | 8.518 | MON | 5,424 | | 09/15/2021 | 01/07/2028 |
| 26972C-AC-6 | RESTAURANT TECHNOLOGIES, INC. - TERM LOA | | | 5 | 4.C FE | 612,486 | 98.7188 | 618,976 | 627,009 | 615,288 | | 1,985 | | | 9.598 | 10.199 | N/A | 33,075 | 22,419 | 05/17/2023 | 04/02/2029 |
| 27943U-AK-2 | EDELMAN FINANCIAL ENGINES CENTER, LLC, T | | | 5 | 4.B FE | 725,891 | 100.1250 | 741,771 | 740,845 | 727,925 | | 2,034 | | | 8.970 | 9.597 | MON | 6,101 | 45,374 | 05/30/2023 | 04/07/2028 |
| 28257K-AB-2 | ECHO GLOBAL LOGISTICS, INC. - TERM LOAN | | | 5 | 4.C FE | 438,540 | 97.5500 | 433,104 | 443,981 | 439,365 | | 771 | | | 8.954 | 9.353 | MON | 3,650 | 33,296 | 02/14/2023 | 11/23/2028 |
| 284375-LE-0 | ELEMENT MATERIALS TECHNOLOGY GROUP US HO | | | 5 | 4.B | 309,320 | 98.8333 | 317,996 | 321,750 | 311,138 | | 1,592 | | | 9.698 | 10.637 | N/A | 8,288 | 19,401 | 11/02/2022 | 07/06/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 28542C-AC-3 | ELECTRON BIDCO INC. | | | 5 | 4.B FE | | 97.2188 | | | | | | | | 8.470 | 7.266 | MON | 586 | | 10/07/2021 | 11/01/2028 |
| 29629L-AB-9 | ESCAPE VELOCITY HOLDINGS, INC. | | | | 4.C FE | 652,663 | 97.9375 | 652,668 | 666,413 | 654,219 | | 1,476 | | | 9.860 | 10.491 | N/A | 17,452 | 40,023 | 05/30/2023 | 10/08/2028 |
| 31446U-AN-0 | FENDER MUSICAL INSTRUMENTS CORPORATION - | | | 5 | 4.C FE | 433,054 | 97.3750 | 431,663 | 443,300 | 435,372 | | 1,612 | | | 9.456 | 10.055 | MON | 2,553 | 42,164 | 07/29/2022 | 12/01/2028 |
| 31446U-AN-0 | FENDER MUSICAL INSTRUMENTS CORPORATION - | | | 5 | 4.B FE | | 84.5000 | | | | | | | | 9.456 | 7.602 | MON | 1,641 | | 07/29/2022 | 12/01/2028 |
| 31556P-AB-3 | GOLDEN NUGGET, INC. - TERM LOAN B | | | 5 | 4.B FE | 688,947 | 99.9595 | 690,972 | 691,252 | 689,491 | | 229 | | | 9.356 | 9.561 | MON | 5,807 | 48,902 | 11/15/2023 | 01/27/2029 |
| 31732F-AT-3 | FILTRATION GROUP CORPORATION - (USD) TER | | | 5 | 4.C FE | 491,288 | 100.0972 | 496,732 | 496,250 | 491,829 | | 542 | | | 9.720 | 10.099 | MON | 3,893 | 24,244 | 05/19/2023 | 10/21/2028 |
| 31773H-AB-8 | GIP PILOT ACQUISITION PARTNERS LP - TERM | | | 5 | 3.C FE | 3,248,270 | 100.0000 | 3,236,507 | 3,236,507 | 3,248,240 | | (30) | | | 8.388 | 8.438 | N/A | 63,346 | | 12/19/2023 | 10/04/2030 |
| 31935H-AG-2 | Incremental Term Loan : First Brands Gro | | | | 4.A FE | 231,994 | 99.0833 | 245,847 | 248,122 | 235,881 | | 3,774 | | | 10.881 | 12.969 | N/A | 4,736 | 22,455 | 12/12/2022 | 03/30/2027 |
| 33718F-AB-6 | FIRST STUDENT BIDCO INC. | | | 5 | 4.A FE | 48,695 | 98.0000 | 47,841 | 48,817 | 48,734 | | 18 | | | 8.652 | 8.820 | N/A | 2,135 | 4,043 | 09/17/2021 | 07/21/2028 |
| 33718F-AD-2 | FIRST STUDENT BIDCO INC. | | | 5 | 4.A FE | 160,994 | 98.0000 | 158,169 | 161,397 | 161,121 | | 61 | | | 8.652 | 8.820 | N/A | 9,381 | 12,701 | 09/17/2021 | 07/21/2028 |
| 34416D-AY-4 | FOCUS FINANCIAL PARTNERS, LLC - TERM LOA | | | 5 | 4.A FE | 244,555 | 100.1042 | 249,635 | 249,375 | 245,141 | | 585 | | | 8.856 | 9.474 | MON | 2,027 | 4,889 | 05/10/2023 | 06/30/2028 |
| 34965P-AD-8 | FORTREA HOLDINGS INC. - TERM LOAN B | | | 5 | 3.C FE | 728,602 | 99.7812 | 733,485 | 735,094 | 728,945 | | 343 | | | 9.106 | 9.407 | MON | 10,028 | 9,955 | 11/29/2023 | 07/01/2030 |
| 35906E-AQ-3 | FRONTIER COMMUNICATIONS CORPORATION - TL | | | 5 | 4.B FE | 670,566 | 98.5500 | 683,590 | 693,648 | 674,475 | | 3,392 | | | 9.220 | 10.238 | MON | 5,808 | 41,932 | 11/09/2023 | 10/08/2027 |
| 36173D-AC-0 | GIP III STETSON I, L.P. (GIP III STETSON | | | 5 | 4.B FE | 148,250 | 100.0000 | 148,287 | 148,287 | 148,250 | | 1 | | | 9.706 | 9.852 | N/A | 218 | | 11/28/2023 | 10/31/2028 |
| 36270B-AB-8 | ENTAIN PLC - FACILITY B2 (USD) | | | 5 | 3.A FE | 522,777 | 100.0750 | 528,383 | 527,987 | 523,309 | | 509 | | | 8.948 | 9.275 | N/A | 16,895 | 1,649 | 06/23/2023 | 10/31/2029 |
| 36321D-AB-3 | GALAXY US OPCO INC. - INITIAL TERM LOAN | | | 5 | 4.C FE | 241,313 | 82.0000 | 202,950 | 247,500 | 242,771 | | 887 | | | 10.133 | 10.746 | N/A | 4,389 | 22,169 | 04/19/2022 | 04/29/2029 |
| 36649X-AE-8 | GARRETT MOTION SARL - TERM LOAN B | | C | 5 | 3.B FE | 408,616 | 100.0000 | 417,857 | 417,857 | 409,699 | | 1,083 | | | 9.883 | 10.583 | N/A | 7,227 | 15,374 | 07/20/2023 | 04/30/2028 |
| 36740U-AT-9 | GATES GLOBAL LLC | | | 5 | 4.A FE | 244,638 | 100.0909 | 244,555 | 244,333 | 244,520 | | (58) | | | 7.956 | 8.038 | MON | 1,784 | 18,543 | 10/01/2021 | 03/31/2027 |
| 36740U-AX-0 | Term Loan B : Gates Global LLC | | | 5 | 4.A FE | 239,450 | 100.2500 | 247,492 | 246,875 | 240,631 | | 1,062 | | | 8.356 | 9.036 | MON | 1,894 | 18,676 | 11/09/2022 | 11/16/2029 |
| 37147Q-AC-2 | GENERATION BRIDGE II, LLC - TERM LOAN B | | | 5 | 3.C FE | | 99.6250 | | | | | | | | 10.433 | 10.060 | MON | 81 | | 09/30/2022 | 02/23/2029 |
| 37147Y-AB-7 | GENERATION BRIDGE II, LLC - TERM LOAN B | | | 5 | 3.B FE | 273,913 | 100.3750 | 277,717 | 276,680 | 274,086 | | 174 | | | 9.606 | 9.964 | MON | 2,472 | 7,138 | 08/07/2023 | 08/22/2029 |
| 37190D-AL-7 | GENUINE FINANCIAL HOLDINGS LLC - TERM LO | | | 5 | 4.B FE | 558,160 | 99.5625 | 561,338 | 563,805 | 558,360 | | 201 | | | 9.356 | 9.690 | MON | 11,933 | | 09/25/2023 | 09/27/2030 |
| 38469E-AD-5 | GRAHAM PACKAGING COMPANY INC. | | | 5 | 4.B FE | 480,111 | 100.0673 | 487,330 | 487,002 | 481,942 | | 1,409 | | | 8.470 | 8.927 | MON | 3,778 | 39,412 | 07/28/2022 | 08/04/2027 |
| 389376-AY-0 | GRAY TELEVISION, INC. | | | | 3.B FE | | 98.6042 | | | | | | | | 7.608 | 7.800 | MON | 2,412 | | 09/13/2021 | 01/02/2026 |
| 389376-AZ-7 | GRAY TELEVISION, INC. - COV-LITE TLD | | | 5 | 3.B FE | 739,279 | 99.0833 | 751,117 | 758,066 | 739,758 | | 479 | | | 8.467 | 9.203 | MON | 5,710 | | 11/06/2023 | 12/01/2028 |
| 389376-BB-9 | GRAY TELEVISION, INC. - TERM E LOAN | | | 5 | 3.B FE | 433,525 | 99.8333 | 439,267 | 440,000 | 436,302 | | 1,844 | | | 7.967 | 8.545 | MON | 3,112 | 29,130 | 07/18/2022 | 01/02/2026 |
| 39854K-AB-6 | GRINDING MEDIA INC. (MOLYCOP LTD.) | | | 5 | 4.B FE | 1,034,402 | 99.0000 | 1,043,070 | 1,053,606 | 1,037,183 | | 2,344 | | | 9.684 | 10.238 | N/A | 25,002 | 62,358 | 05/30/2023 | 10/12/2028 |
| 40467A-AH-2 | HAH GROUP HOLDING COMPANY LLC - INCREMEN | | | 5 | 4.C FE | 676,151 | 99.3750 | 686,507 | 690,825 | 679,480 | | 1,962 | | | 10.460 | 11.167 | MON | 8,912 | 31,470 | 11/15/2023 | 10/29/2027 |
| 41165Q-AJ-6 | HARBOURVEST PARTNERS L.P. - TERM LOAN | | | 5 | 3.B PL | 245,634 | 100.2500 | 249,998 | 249,375 | 246,014 | | 379 | | | 8.348 | 8.749 | N/A | 5,533 | 8,875 | 04/06/2023 | 04/22/2030 |
| 42804V-BB-6 | HERTZ CORPORATION, THE - INITIAL TERM B | | | 5 | 3.B FE | 1,107,719 | 99.6000 | 998,345 | 1,002,355 | 1,105,025 | | (2,694) | | | 8.720 | 6.166 | MON | 5,042 | 16,876 | 11/06/2023 | 06/30/2028 |
| 42804V-BC-4 | HERTZ CORPORATION, THE - INITIAL TERM C | | | 5 | 3.B FE | 192,213 | 99.6000 | 192,165 | 192,937 | 192,261 | | 48 | | | 8.720 | 8.965 | MON | 966 | 3,229 | 11/06/2023 | 06/30/2028 |
| 43117L-AG-8 | HIGHTOWER HOLDING, LLC - INITIAL TERM LO | | | 5 | 4.C FE | 513,709 | 99.5417 | 515,967 | 518,342 | 514,575 | | 636 | | | 9.641 | 9.989 | N/A | 10,224 | 29,390 | 07/20/2023 | 04/21/2028 |
| 43538J-AC-3 | HOLLEY PURCHASER, INC. - TERM LOAN | | | 5 | 4.C FE | 448,684 | 96.1250 | 490,258 | 510,021 | 454,039 | | 5,219 | | | 9.220 | 12.285 | MON | 12,677 | 19,995 | 03/16/2023 | 11/17/2028 |
| 43761E-AB-4 | HOMESERVE USA HOLDING CORP. - TERM LOAN | | | 5 | 4.A | 559,565 | 99.8750 | 564,510 | 565,217 | 559,718 | | 153 | | | 8.358 | 8.669 | MON | 1,706 | 5,363 | 10/13/2023 | 10/21/2030 |
| 44157Y-AE-4 | HOUGHTON MIFFLIN HARCOURT COMPANY - TERM | | | 5 | 4.B FE | 335,256 | 97.6750 | 337,589 | 345,625 | 337,807 | | 1,482 | | | 10.706 | 11.433 | MON | 3,397 | 35,961 | 04/04/2022 | 04/09/2029 |
| 44332E-AW-6 | HUB International Limited | | | 5 | 4.B FE | 435,016 | 100.3958 | 443,115 | 441,368 | 436,867 | | 1,284 | | | 9.662 | 10.016 | N/A | 8,430 | 33,520 | 06/08/2023 | 06/20/2030 |
| 44920J-AM-5 | IAP WORLDWIDE SERVICES, INC. | | | | 4.B | | 99.9904 | | | | | | | | 11.659 | 11.659 | MJSD | 1,932 | | 09/01/2014 | 07/18/2023 |
| 44988L-AH-0 | IRB HOLDING CORP. - 2022 REPLACEMENT TER | | | 5 | 4.B FE | 2,286,635 | 100.1250 | 2,316,882 | 2,313,989 | 2,293,060 | | 4,538 | | | 8.456 | 8.849 | MON | 27,664 | 146,333 | 05/30/2023 | 12/15/2027 |
| 45114N-AB-3 | DIVERSITECH HOLDINGS, INC. - TERM LOAN | | | 5 | 4.C FE | 636,370 | 99.5940 | 641,776 | 644,392 | 637,203 | | 690 | | | 9.402 | 9.828 | N/A | 30,533 | 16,642 | 07/20/2023 | 12/22/2028 |
| 45173J-AQ-7 | II-VI INCORPORATED - TERM LOAN B | | | 5 | 3.B FE | 3,011,250 | 100.1667 | 3,005,001 | 3,000,000 | 3,011,194 | | (56) | | | 8.220 | 8.252 | N/A | 2,740 | | 12/13/2023 | 07/02/2029 |
| 45567Y-AN-5 | MH SUB I, LLC (MICRO HOLDING CORP.) - TE | | | 5 | 4.B FE | 679,715 | 98.1625 | 679,846 | 692,572 | 681,529 | | 1,223 | | | 9.606 | 10.196 | MON | 4,908 | 45,145 | 11/15/2023 | 05/03/2028 |
| 45673Y-AH-9 | INFORMATICA LLC | | | 5 | 4.A FE | 389,251 | 100.1250 | 393,984 | 393,493 | 390,229 | | 677 | | | 8.220 | 8.553 | MON | 3,907 | 30,928 | 07/29/2022 | 10/27/2028 |
| 46124C-AK-3 | ALTERRA MOUNTAIN COMPANY - SERIES B-3 NE | | | 5 | 4.A FE | 247,506 | 100.5000 | 249,994 | 248,750 | 247,616 | | 110 | | | 9.206 | 9.432 | MON | 2,102 | 11,081 | 05/09/2023 | 05/31/2030 |
| 46284N-AV-1 | IRON MOUNTAIN INCORPORATED - TERM LOAN B | | | 5 | 3.C FE | 3,720,333 | 99.9375 | 3,731,000 | 3,733,333 | 3,720,398 | | 65 | | | 2.250 | 2.335 | N/A | | | 12/13/2023 | 01/31/2031 |
| 47077D-AG-5 | JANE STREET GROUP, LLC - DOLLAR TERM LOA | | | 5 | 3.B FE | 2,388,299 | 100.4167 | 2,403,884 | 2,393,909 | 2,391,638 | | 3,203 | | | 2.750 | 2.814 | MON | 4,799 | 18,730 | 12/14/2023 | 01/26/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 47102D-AK-5 | JANUS INTERNATIONAL GROUP, LLC - TERM LO | | | 5 | 4.A FE | 279,083 | 100.2500 | 282,607 | 281,902 | 279,251 | | 167 | | | 8.764 | 9.079 | N/A | 6,123 | 3,735 | 07/25/2023 | 08/03/2030 |
| 48853U-BL-3 | KENAN ADVANTAGE GROUP, INC.,THE - INCREM | | | 5 | 4.B FE | 492,525 | 99.5000 | 495,013 | 497,500 | 493,644 | | 1,119 | | | 9.470 | 9.988 | MON | 4,325 | 27,266 | 05/02/2023 | 03/24/2026 |
| 50060J-AE-0 | KOPPERS INC. - TERM LOAN | | | 5 | 3.C FE | | 99.9375 | | | | | | | | 9.429 | 10.149 | MON | 4,576 | | 03/10/2023 | 04/10/2030 |
| 50060J-AF-7 | KOPPERS INC. - TERM B LOAN | | | 5 | 3.C FE | 483,788 | 100.3750 | 500,620 | 498,750 | 485,448 | | 1,661 | | | 8.960 | 9.657 | MON | 2,482 | 27,519 | 03/10/2023 | 04/10/2030 |
| 50118Y-AD-1 | KUEHG CORP. - TERM LOAN (FIRST LIEN) | | | 5 | 4.B | 237,383 | 100.2857 | 250,087 | 249,375 | 238,378 | | 995 | | | 10.348 | 11.476 | N/A | 6,853 | 6,737 | 05/23/2023 | 06/12/2030 |
| 50216Y-AD-2 | LSF11 A5 HOLDCO LLC - INCREMENTAL TERM L | | | 1,5 | 4.B FE | 551,630 | 100.5630 | 565,557 | 562,391 | 552,899 | | 1,269 | | | 9.706 | 10.296 | MON | 5,011 | 24,699 | 09/15/2023 | 10/15/2028 |
| 50221B-AC-7 | LSF11 TRINITY BIDCO, INC. - TERM LOAN | | | 5 | 4.B FE | | 100.5000 | | | | | | | | 9.612 | 10.043 | MON | 3 | | 04/28/2023 | 06/14/2030 |
| 50221B-AD-5 | LSF11 Trinity Bidco, Inc. | | | 5 | 4.B | 241,465 | 100.5000 | 246,415 | 245,189 | 241,806 | | 341 | | | 9.358 | 9.782 | MON | 960 | 12,509 | 04/28/2023 | 06/14/2030 |
| 51207K-AB-5 | LAKESHORE LEARNING MATERIALS, LLC | | | 5 | 4.B FE | 781,165 | 99.8250 | 786,343 | 787,722 | 782,303 | | 705 | | | 8.970 | 9.305 | MON | 6,487 | 56,237 | 05/15/2023 | 09/29/2028 |
| 51809E-AB-1 | LASERSHIP, INC. - INITIAL TERM LOAN (FIR | | | 5 | 5.A FE | 194,523 | 91.5833 | 179,045 | 195,500 | 194,846 | | 150 | | | 10.396 | 10.634 | N/A | 5,376 | 17,913 | 10/20/2021 | 05/07/2028 |
| 52706Y-AJ-2 | LESLIES POOLMART, INC. | | | 5 | 4.A FE | 388,855 | 98.4028 | 386,171 | 392,439 | 389,710 | | 651 | | | 8.220 | 8.534 | MON | 3,993 | 30,929 | 08/18/2022 | 03/09/2028 |
| 55314N-AS-3 | MKS INSTRUMENTS, INC. - TERM LOAN B | | | 5 | 3.A FE | | 97.3125 | | | | | 1,370 | | | 7.948 | 6.567 | MON | 2,846 | 24,987 | 04/11/2022 | 08/17/2029 |
| 55316H-AB-1 | GENESEE & WYOMING INC. | | | | 3.B FE | | 99.8021 | | | | | | | | 6.730 | 7.015 | N/A | 10,548 | | 07/28/2022 | 12/30/2026 |
| 55336C-AJ-1 | Term B-1 Loan : MI Windows and Doors, LL | | | 5 | 3.B FE | 241,989 | 100.1667 | 247,263 | 246,851 | 242,966 | | 977 | | | 8.956 | 9.564 | MON | 3,814 | 15,572 | 11/28/2022 | 12/18/2027 |
| 56150K-AB-1 | MAMBA PURCHASER, INC. | | | 5 | 4.B FE | 483,209 | 99.7812 | 492,358 | 493,438 | 485,500 | | 1,656 | | | 8.848 | 9.396 | MON | 3,493 | 38,776 | 08/19/2022 | 10/16/2028 |
| 57165K-AB-2 | RED PLANET BORROWER, LLC | | | 5 | 4.C FE | 194,767 | 96.6250 | 188,902 | 195,500 | 194,993 | | 107 | | | 9.206 | 9.408 | MON | 1,652 | 17,304 | 10/27/2021 | 10/02/2028 |
| 57776D-AE-3 | AMENTUM GOVERNMENT SERVICES HOLDINGS LLC | | | 5 | 4.B FE | 198,496 | 99.8750 | 199,244 | 199,494 | 198,518 | | 22 | | | 9.358 | 9.622 | MON | 675 | 1,551 | 11/09/2023 | 02/15/2029 |
| 57777Y-AB-2 | Initial Term Loan, Mavis Tire Express Se | | | 5 | 4.C FE | 763,135 | 100.0556 | 791,576 | 791,136 | 767,812 | | 4,136 | | | 9.097 | 10.065 | MON | 6,879 | 52,652 | 05/30/2023 | 05/04/2028 |
| 58503U-AC-7 | MEDLINE BORROWER, LP | | | 5 | 4.A FE | 3,375,796 | 100.3125 | 3,416,962 | 3,406,317 | 3,383,042 | | 5,354 | | | 8.470 | 8.767 | N/A | 12,818 | 97,368 | 12/14/2023 | 10/23/2028 |
| 58984L-AC-5 | MERIDIANLINK, INC. - TERM LOAN B | | | | 3.C FE | 429,936 | 99.9062 | 442,817 | 443,233 | 432,611 | | 2,184 | | | 10.764 | 11.570 | N/A | 10,231 | 33,834 | 07/27/2022 | 11/10/2028 |
| 59408U-AB-3 | Michaels Companies, Inc. The - Term B Lo | | | 5 | 5.A FE | 244,361 | 83.0000 | 202,820 | 244,361 | 244,361 | | | | | 9.860 | 10.001 | N/A | 6,400 | 22,278 | 10/28/2021 | 04/15/2028 |
| 59921P-AB-2 | MILEAGE PLUS HOLDINGS LLC (MILEAGE PLUS | | | 5 | 2.C FE | 471,075 | 103.3333 | 470,167 | 455,000 | 465,474 | | (2,983) | | | 9.996 | 9.345 | N/A | 1,770 | 58,366 | 07/18/2022 | 06/21/2027 |
| 60470H-AB-3 | MIRION TECHNOLOGIES (US HOLDINGS), INC. | | | 5 | 4.B FE | 496,101 | 100.3110 | 504,987 | 503,421 | 497,179 | | 987 | | | 8.360 | 8.800 | N/A | 11,159 | 20,052 | 03/24/2023 | 10/20/2028 |
| 60662W-AS-1 | MITCHELL INTERNATIONAL, INC. | | | 5 | 4.C FE | | 98.3750 | | | | | | | | 9.181 | 9.752 | MON | 8,355 | | 08/02/2022 | 10/15/2028 |
| 62871N-AM-7 | NAB HOLDINGS, LLC - COV-LITE TL | | | 5 | 4.A FE | | 97.0000 | | | | | | | | 8.248 | 6.845 | N/A | 4,297 | | 11/18/2021 | 11/23/2028 |
| 62984C-AB-9 | BENGAL DEBT MERGER SUB, LLC - TERM LOAN | | | 5 | 5.B FE | 124,375 | 80.0000 | 100,000 | 125,000 | 124,525 | | 78 | | | 11.448 | 11.703 | N/A | 3,790 | 13,484 | 01/20/2022 | 01/24/2030 |
| 62984C-AD-5 | BENGAL DEBT MERGER SUB, LLC - TERM LOAN | | | 5 | 4.C FE | 245,659 | 96.5781 | 237,824 | 246,250 | 245,819 | | 85 | | | 8.698 | 8.870 | N/A | 5,692 | 19,748 | 03/31/2022 | 01/24/2029 |
| 64072U-AH-5 | CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC. | | | | 4.A FE | | 94.7750 | | | | | | | | 6.709 | 7.340 | MON | 1,490 | | 10/27/2021 | 01/15/2026 |
| 64072U-AK-8 | CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC. | | | 5 | 4.B FE | 592,812 | 94.3750 | 579,928 | 614,493 | 599,628 | | 4,522 | | | 7.976 | 8.933 | MON | 6,519 | 48,172 | 07/18/2022 | 04/15/2027 |
| 64072U-AM-4 | CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC. | | | 5 | 4.B FE | 240,662 | 96.4375 | 236,825 | 245,574 | 242,738 | | 731 | | | 9.862 | 10.357 | MON | 1,211 | 22,740 | 10/27/2021 | 01/18/2028 |
| 65336R-AW-8 | NEXSTAR MEDIA INC. | | | 5 | 3.B FE | 3,154,269 | 100.0000 | 3,147,609 | 3,147,609 | 3,154,577 | | 93 | | | 7.970 | 7.991 | N/A | 3,734 | 11,053 | 12/13/2023 | 09/18/2026 |
| 66877A-AD-0 | NORTONLIFELOCK INC. - TERM LOAN B | | | 5 | 2.C FE | 530,578 | 100.0179 | 537,905 | 537,809 | 532,383 | | 952 | | | 7.456 | 7.786 | MON | 15,859 | 38,511 | 01/28/2022 | 09/12/2029 |
| 68163Y-AB-1 | OLYMPUS WATER US HOLDING CORPORATION | | | 5 | 4.C FE | 571,189 | 99.7050 | 574,175 | 575,874 | 572,031 | | 712 | | | 7.438 | 7.711 | N/A | 19,897 | 36,512 | 02/02/2023 | 11/09/2028 |
| 68163Y-AE-5 | OLYMPUS WATER US HOLDING CORPORATION - I | | | 5 | 4.C FE | 236,906 | 99.7050 | 248,639 | 249,375 | 238,226 | | 1,320 | | | 10.348 | 11.717 | N/A | 6,566 | 5,477 | 05/24/2023 | 11/09/2028 |
| 68250X-AB-7 | 19TH HOLDINGS GOLF, LLC - TERM LOAN B | | | 5 | 4.B FE | 637,049 | 99.0000 | 633,848 | 640,250 | 637,913 | | 458 | | | 8.696 | 8.916 | MON | 4,340 | 53,175 | 01/27/2022 | 02/07/2029 |
| 68277F-AE-9 | ONEDIGITAL BORROWER LLC - 2021 TERM LOAN | | | 5 | 4.C FE | 660,104 | 99.8125 | 663,368 | 664,614 | 660,158 | | 54 | | | 4.250 | 4.500 | N/A | | | 12/06/2023 | 11/16/2027 |
| 68371Y-AP-8 | OPEN TEXT CORPORATION - 2023 REPLACEMENT | | A | 5 | 2.C FE | 3,338,382 | 100.0357 | 3,340,370 | 3,339,178 | 3,339,752 | | 1,390 | | | 8.206 | 8.324 | MON | 13,747 | 13,044 | 12/13/2023 | 01/31/2030 |
| 69073L-AD-2 | OWENS & MINOR, INC. - TERM LOAN B | | | 5 | 3.C FE | 212,185 | 100.0417 | 215,507 | 215,417 | 212,995 | | 461 | | | 9.199 | 9.631 | MON | 5,474 | 17,280 | 03/23/2022 | 03/29/2029 |
| 69889P-AD-7 | PAR PETROLEUM, LLC AND PAR PETROLEUM FIN | | | 5 | 4.A FE | 416,916 | 99.8125 | 420,296 | 421,086 | 417,370 | | 455 | | | 9.738 | 10.083 | N/A | 3,767 | 21,459 | 08/21/2023 | 02/28/2030 |
| 70757D-AZ-2 | PENN NATIONAL GAMING, INC. - TERM LOAN B | | | 5 | 3.C FE | 122,509 | 100.1000 | 123,248 | 123,125 | 122,652 | | 89 | | | 8.205 | 8.410 | MON | 927 | 9,692 | 04/21/2022 | 05/03/2029 |
| 71360H-AB-3 | PERATON CORP. | | | 5 | 4.A FE | | 100.1000 | | | | | | | | 9.206 | 9.612 | MON | 7,844 | | 05/30/2023 | 02/01/2028 |
| 71429T-AC-4 | PERRIGO INVESTMENTS, LLC - TERM LOAN B | | | 5 | 3.A FE | 497,500 | 99.5938 | 497,969 | 500,000 | 497,543 | | 43 | | | 7.503 | 7.725 | MON | 4,063 | | 11/16/2023 | 04/20/2029 |
| 71677H-AL-9 | PETSMART LLC | | | 5 | 4.A FE | 423,924 | 98.7500 | 426,292 | 431,688 | 425,842 | | 1,421 | | | 9.206 | 9.741 | MON | 3,640 | 38,314 | 07/18/2022 | 02/11/2028 |
| 72766T-AH-2 | Elements Solutions Inc | | | 5 | 3.A FE | 646,750 | 100.1750 | 651,138 | 650,000 | 646,767 | | 17 | | | 2.000 | 2.106 | N/A | | | 12/08/2023 | 12/18/2030 |
| 72812N-AJ-5 | PLAYA HOTELS & RESORTS B.V. - TERM LOAN | | D | 5 | 4.A FE | 681,384 | 100.0227 | 695,402 | 695,244 | 683,844 | | 2,269 | | | 8.608 | 9.145 | N/A | 1,830 | 36,444 | 11/15/2023 | 01/05/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 72814C-AF-5 | PLAYTIKA HOLDING CORP. | | | 5 | 3.B FE | 635,623 | 99.7875 | 643,604 | 644,975 | 636,015 | | 392 | | | 8.220 | 8.732 | MON | 4,856 | 21,361 | 10/17/2023 | 03/13/2028 |
| 74006L-AS-1 | PRE-PAID LEGAL SERVICES, INC. - TERM LOA | | | 5 | 4.C FE | 632,499 | 98.9821 | 640,852 | 647,442 | 633,936 | | 1,436 | | | 8.963 | 9.626 | MON | 7,138 | 20,147 | 09/14/2023 | 12/15/2028 |
| 74834Y-AN-2 | QUEST SOFTWARE US HOLDINGS INC. - TERM L | | | 5 | 5.A FE | 488,813 | 76.4375 | 377,410 | 493,750 | 490,150 | | 707 | | | 9.783 | 10.112 | N/A | 20,811 | 40,332 | 01/20/2022 | 02/01/2029 |
| 74839X-AH-2 | QUIKREETE HOLDINGS, INC. - FOURTH AMENDME | | | 5 | 3.C FE | 3,329,764 | 100.2875 | 3,328,856 | 3,319,313 | 3,329,987 | | 80 | | | 8.220 | 8.263 | MJSD | 5,150 | 26,025 | 12/13/2023 | 03/19/2029 |
| 74958N-AJ-5 | RHP HOTEL PROPERTIES, LP - TERM LOAN B | | | 5 | 3.C FE | 246,264 | 100.0417 | 248,228 | 248,125 | 246,427 | | 163 | | | 8.106 | 8.360 | MON | 1,846 | 10,030 | 05/11/2023 | 05/18/2030 |
| 75001C-AB-0 | RVR DEALERSHIP HOLDINGS, LLC - TERM LOAN | | | 5 | 4.B FE | 377,844 | 85.7500 | 335,929 | 391,754 | 381,435 | | 2,513 | | | 9.206 | 10.104 | MON | 707 | 35,116 | 07/20/2022 | 02/08/2028 |
| 75025K-AH-1 | RADIATE HOLDCO, LLC - INCREMENTAL TERM L | | | 5 | 5.A FE | 537,653 | 79.9861 | 431,125 | 539,000 | 538,248 | | 275 | | | 8.720 | 8.909 | MON | 4,315 | 44,936 | 10/22/2021 | 09/25/2026 |
| 76009W-AW-0 | UPBOUND GROUP, INC. | | | 5 | 3.C FE | 1,171,925 | 99.8750 | 1,187,346 | 1,188,832 | 1,175,403 | | 2,665 | | | 8.563 | 9.013 | N/A | 18,210 | 43,501 | 11/09/2023 | 02/17/2028 |
| 76168J-AS-5 | ZURN LLC | | | 5 | 3.C FE | 653,592 | 100.3472 | 668,672 | 666,358 | 656,564 | | 2,057 | | | 7.470 | 7.951 | MON | 4,559 | 47,278 | 07/18/2022 | 10/04/2028 |
| 76676U-AB-2 | RINCHEM COMPANY, INC. - TERM LOAN | | | 5 | 5.A FE | 190,209 | 85.2500 | 168,791 | 197,995 | 191,587 | | 1,246 | | | 8.679 | 9.607 | N/A | 4,875 | 15,152 | 11/09/2022 | 03/02/2029 |
| 77669L-AE-3 | INDICOR, LLC - TRANCHE B DOLLAR TERM LOA | | | 5 | 4.B | 688,011 | 100.1875 | 697,519 | 696,213 | 689,130 | | 1,119 | | | 9.355 | 9.721 | MJSD | 6,167 | 10,756 | 11/15/2023 | 11/22/2029 |
| 78350L-AZ-8 | RYAN, LLC - TERM LOAN | | | 5 | 4.B FE | 591,111 | 100.2500 | 604,683 | 603,175 | 591,324 | | 213 | | | 9.856 | 10.402 | MON | 7,585 | | 11/09/2023 | 11/14/2030 |
| 78350L-BB-0 | RYAN, LLC - DELAYED DRAW TERM LOAN - DUP | | | 5 | 4.B FE | 62,222 | 100.2500 | 63,651 | 63,492 | 62,243 | | 21 | | | 0.375 | 0.674 | N/A | | 56 | 11/09/2023 | 11/14/2030 |
| 78466Y-AQ-1 | SRS DISTRIBUTION INC. - TERM LOAN | | | 5 | 4.C FE | 663,041 | 99.8250 | 692,244 | 693,458 | 668,227 | | 4,746 | | | 8.956 | 10.107 | MON | 5,677 | 47,866 | 05/30/2023 | 06/02/2028 |
| 78489H-AB-4 | SWF HOLDINGS I CORP. | | | 5 | 5.A FE | 583,605 | 88.8500 | 523,771 | 589,500 | 585,507 | | 841 | | | 9.470 | 9.787 | MON | 5,125 | 51,361 | 09/17/2021 | 10/06/2028 |
| 80875C-AB-3 | SCIENTIFIC GAMES HOLDINGS LP - INITIAL D | | | 5 | 4.B FE | 2,655,140 | 99.8889 | 2,689,499 | 2,692,491 | 2,660,931 | | 5,059 | | | 8.664 | 9.066 | N/A | 58,776 | 31,694 | 12/13/2023 | 04/04/2029 |
| 81812H-AB-6 | Severin Acquisition, LLC | | | 5 | 4.B FE | 280,843 | 100.1250 | 282,962 | 282,609 | 280,941 | | 98 | | | 8.633 | 8.944 | N/A | 3,728 | | 10/04/2023 | 08/01/2027 |
| 81989L-AC-2 | SHARP MIDCO LLC - TL | | | 5 | 4.B FE | 337,597 | 100.1250 | 344,798 | 344,368 | 339,112 | | 1,051 | | | 9.448 | 9.985 | N/A | 8,644 | 30,384 | 07/29/2022 | 12/31/2028 |
| 81989L-AD-0 | SHARP MIDCO LLC - INCREMENTAL TERM LOAN | | | 5 | 4.C FE | 322,563 | 100.0000 | 327,475 | 327,475 | 322,910 | | 347 | | | 9.848 | 10.362 | N/A | 7,560 | | 08/04/2023 | 12/31/2028 |
| 82925B-AG-0 | SINCLAIR TELEVISION GROUP, INC. - TERM L | | | 5 | 3.C FE | 477,725 | 81.1562 | 399,694 | 492,500 | 481,303 | | 2,110 | | | 9.206 | 9.892 | MON | 4,162 | 39,765 | 04/13/2022 | 04/21/2029 |
| 83578B-AP-8 | SOPHIA, L.P. - INCREMENTAL TERM LOAN B | | | 5 | 4.C FE | 243,788 | 99.9375 | 246,096 | 246,250 | 244,579 | | 444 | | | 9.606 | 9.959 | MON | 2,172 | 22,875 | 03/10/2022 | 10/07/2027 |
| 83601M-AB-6 | SOTERA HEALTH HOLDINGS, LLC - INCREMENTA | | | 5 | 4.A FE | 241,288 | 99.8750 | 248,439 | 248,750 | 242,945 | | 1,658 | | | 9.106 | 10.158 | MON | 441 | 18,078 | 02/16/2023 | 12/11/2026 |
| 84857H-AY-6 | SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER | | | 5 | 3.C FE | 1,226,641 | 100.3250 | 1,236,081 | 1,232,077 | 1,227,708 | | 960 | | | 9.633 | 9.910 | N/A | 8,286 | 10,326 | 11/06/2023 | 01/15/2027 |
| 85232B-AT-3 | SRAM, LLC | | | 5 | 4.A FE | 408,051 | 99.8333 | 414,221 | 414,913 | 409,735 | | 1,182 | | | 8.318 | 8.779 | MON | 3,128 | 32,562 | 07/29/2022 | 05/18/2028 |
| 85570D-AF-9 | STARWOOD PROPERTY MORTGAGE, L.L.C. | | | 5 | 3.B FE | 367,624 | 99.6250 | 371,970 | 373,370 | 369,694 | | 1,431 | | | 8.706 | 9.259 | MON | 2,984 | 31,148 | 07/29/2022 | 07/26/2026 |
| 85769E-AZ-4 | STATION CASINOS LLC | | | 5 | 3.C FE | 214,481 | 100.1250 | 220,074 | 219,799 | 216,678 | | 1,005 | | | 7.706 | 8.345 | MON | 1,555 | 16,093 | 10/14/2021 | 02/08/2027 |
| 85856C-AB-5 | TTF HOLDINGS, LLC - INITIAL TERM LOAN | | | 5 | 4.A FE | 320,013 | 99.8750 | 319,600 | 320,000 | 320,011 | | (2) | | | 9.470 | 9.605 | MON | 5,434 | 20,462 | 02/02/2023 | 03/31/2028 |
| 86185B-AD-3 | STONEPEAK TAURUS LOWER HOLDINGS LLC - TE | | | 5 | 5.A FE | 246,250 | 91.0000 | 227,500 | 250,000 | 247,147 | | 469 | | | 12.448 | 12.903 | N/A | 8,239 | 29,495 | 01/24/2022 | 01/28/2030 |
| 86602K-AB-2 | SUMMIT BEHAVIORAL HEALTHCARE, LLC - TL | | | 5 | 4.C FE | 459,685 | 99.8125 | 462,290 | 463,158 | 459,696 | | 12 | | | 10.400 | 10.749 | N/A | 16,400 | | 12/14/2023 | 11/24/2028 |
| 86614D-AK-4 | Summit Materials, LLC | | | | 2.C FE | 665,000 | 100.1250 | 667,500 | 666,667 | 665,000 | | | | | 2.500 | 0.000 | N/A | | | 11/30/2023 | 11/30/2028 |
| 86803Y-AB-9 | CORNERSTONE ONDEMAND, INC. | | | 5 | 4.C FE | 1,004,685 | 96.8750 | 1,004,803 | 1,037,216 | 1,009,258 | | 4,151 | | | 9.220 | 10.061 | MON | 8,780 | 68,734 | 11/09/2023 | 10/16/2028 |
| 87114U-AB-9 | SYCAMORE BUYER, LLC | | | 5 | 3.C FE | 718,128 | 99.2750 | 725,452 | 730,750 | 720,673 | | 1,812 | | | 7.720 | 8.141 | MON | 9,745 | 49,964 | 07/29/2022 | 07/23/2029 |
| 87266U-AB-5 | TMF SAPPHIRE BIDCO B.V. - TERM LOAN B | | D | | 4.B FE | 244,392 | 100.2500 | 250,625 | 250,000 | 245,125 | | 733 | | | 10.414 | 11.137 | N/A | 6,437 | 5,167 | 04/27/2023 | 05/03/2028 |
| 88103N-AL-4 | TERRAFORM POWER OPERATING, LLC - SPECIFI | | | 5 | 3.A FE | 445,713 | 99.7500 | 451,369 | 452,500 | 447,268 | | 995 | | | 7.948 | 8.333 | MJSD | 18,729 | 35,388 | 05/11/2022 | 05/21/2029 |
| 88233F-AK-6 | Vistra Operations Company LLC | | | 5 | 2.C FE | 1,722,501 | 99.9583 | 1,732,611 | 1,733,334 | 1,722,573 | | 72 | | | 1.750 | 1.871 | N/A | | | 12/06/2023 | 12/20/2030 |
| 89364M-BU-7 | TRANSDIGM INC. - TRANCHE H TERM LOAN | | | 5 | 4.A FE | 390,773 | 100.3542 | 394,871 | 393,477 | 391,449 | | 645 | | | 8.598 | 8.912 | MJSD | 8,991 | 25,672 | 12/14/2022 | 02/22/2027 |
| 89364M-CA-0 | TRANSDIGM INC. - TERM LOAN J | | | 5 | 4.A FE | 3,473,906 | 100.3889 | 3,477,287 | 3,463,816 | 3,473,879 | | (27) | | | 8.598 | 8.668 | N/A | 6,411 | | 12/13/2023 | 02/28/2031 |
| 89705D-AG-7 | TRONOX FINANCE LLC | | | | 3.B FE | 421,308 | 99.8333 | 426,981 | 427,694 | 421,498 | | 190 | | | 5.991 | 6.475 | N/A | | | 11/06/2023 | 03/10/2028 |
| 89705D-AK-8 | TRONOX FINANCE LLC - FIRST LIEN TERM LOA | | | 5 | 3.B FE | 340,436 | 99.9375 | 343,660 | 343,875 | 341,314 | | 487 | | | 8.598 | 8.902 | N/A | 7,858 | 27,184 | 03/03/2022 | 04/04/2029 |
| 90350H-AL-3 | U.S. ANESTHESIA PARTNERS, INC. | | | 5 | 4.B FE | 797,157 | 91.1786 | 738,965 | 810,459 | 799,560 | | 1,968 | | | 9.717 | 10.215 | MON | 7,009 | 69,503 | 02/02/2023 | 10/01/2028 |
| 90351H-AD-0 | US FOODS, INC. | | | 5 | 3.C FE | | 100.0865 | | | | | | | | 6.840 | 7.197 | N/A | 1,650 | | 07/20/2023 | 09/13/2026 |
| 90351H-AD-0 | US FOODS, INC. | | | 5 | 4.A FE | | 98.9000 | | | | | | | | 6.840 | 6.240 | N/A | 6,444 | | 10/08/2019 | 09/13/2026 |
| 90351H-AE-8 | US FOODS, INC. (AKA U.S. FOODSERVICE, IN | | | 5 | 3.C FE | 350,920 | 100.2708 | 363,545 | 362,563 | 353,459 | | 2,090 | | | 7.775 | 8.521 | MON | 2,647 | 27,625 | 09/23/2022 | 11/22/2028 |
| 90372A-AJ-7 | US RADIOLOGY SPECIALISTS, INC. (US OUTPA | | | 5 | 4.C FE | 335,463 | 99.1250 | 341,961 | 344,980 | 337,372 | | 1,718 | | | 10.748 | 11.605 | N/A | 9,802 | 27,661 | 02/02/2023 | 12/15/2027 |
| 91809E-AE-1 | UTZ QUALITY FOODS, LLC - 2021 NEW TERM L | | | 5 | 4.B FE | 2,225,176 | 100.0000 | 2,219,900 | 2,219,900 | 2,225,079 | | (44) | | | 8.640 | 8.696 | N/A | 3,650 | 16,040 | 12/20/2023 | 01/20/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 92555W-AD-7 | VIASAT TECHNOLOGIES LITMITED - TERM LOAN | | | 5 | 3.C FE | 482,650 | 98.0625 | 482,958 | 492,500 | 485,217 | | 1,409 | | | 9.856 | 10.365 | MON | 4,456 | 46,667 | 02/24/2022 | 03/02/2029 |
| 92941P-AC-7 | WW INTERNATIONAL, INC. | | | | 4.C FE | 94,028 | 70.5000 | 66,623 | 94,500 | 94,208 | | 68 | | | 8.970 | 9.211 | MON | 776 | 8,121 | 04/01/2021 | 04/13/2028 |
| 92943E-AB-2 | GTCR W MERGER SUB LLC - (USD) TERM LOAN | | | 5 | 3.B FE | 561,685 | 100.2010 | 566,354 | 565,218 | 561,787 | | 102 | | | 3.000 | 3.145 | N/A | (724) | | 10/25/2023 | 09/20/2030 |
| 96620E-AD-9 | WHITEWATER WHISTLER HOLDINGS, LLC - TERM | | | 5 | 3.B FE | 248,128 | 100.1667 | 249,791 | 249,375 | 248,275 | | 147 | | | 8.146 | 8.356 | JAJO | 5,135 | 12,169 | 01/25/2023 | 02/15/2030 |
| 97360B-AB-1 | WINDSOR HOLDINGS III, LLC - (USD) SEVEN | | | 5 | 4.A FE | 552,316 | 100.5357 | 566,607 | 563,588 | 553,109 | | 793 | | | 9.841 | 10.373 | MON | 4,477 | 17,988 | 06/22/2023 | 08/01/2030 |
| 98309G-AD-8 | TRAVEL + LEISURE CO. - INCREMENTAL TERM | | | 5 | 3.C FE | 120,961 | 100.0000 | 124,063 | 124,063 | 121,419 | | 444 | | | 8.744 | 9.342 | N/A | 392 | 11,402 | 12/09/2022 | 12/14/2029 |
| 98309G-AE-6 | TRAVEL + LEISURE CO. - TERM B LOAN | | | 5 | 3.C FE | 2,651,635 | 100.1250 | 2,657,164 | 2,653,847 | 2,651,642 | | 6 | | | 3.250 | 3.313 | N/A | 464 | | 12/14/2023 | 12/14/2029 |
| 98932T-AD-5 | Zelis Cost Management Buyer, Inc. | | | 5 | 4.B FE | 494,476 | 100.0938 | 498,580 | 498,113 | 496,101 | | 732 | | | 8.970 | 9.291 | MON | 4,102 | 42,779 | 10/01/2021 | 09/30/2026 |
| C0787F-AB-8 | BAUSCH & LOMB INCORPORATED - TERM LOAN ( | | | 5 | 4.C FE | | 96.9464 | | | | | | | | 8.755 | 9.173 | N/A | 1,621 | | 05/05/2022 | 05/10/2027 |
| C4000K-AD-6 | Term B-2 Loan: Garda World Security Corp | | A | 5 | 4.B FE | 713,399 | 100.0156 | 715,112 | 715,000 | 713,656 | | 256 | | | 9.725 | 9.939 | N/A | 2,318 | 35,085 | 11/09/2023 | 10/30/2026 |
| C6901L-AJ-6 | 1011778 B.C. UNLIMITED LIABILITY COMPANY | | A | 5 | 3.B FE | 3,566,141 | 99.9643 | 3,563,944 | 3,565,217 | 3,566,244 | | 103 | | | 7.606 | 7.712 | MON | 6,473 | 7,726 | 12/19/2023 | 09/23/2030 |
| C6907U-AB-7 | ONTARIO GAMING GTA LIMITED PARTNERSHIP - | | A | 5 | 4.B FE | 419,674 | 100.3281 | 425,304 | 423,913 | 419,929 | | 255 | | | 9.598 | 9.929 | N/A | 10,782 | 1,813 | 07/20/2023 | 08/01/2030 |
| C7052B-AH-7 | GFL ENVIRONMENTAL INC. | | A | 5 | 3.C FE | | 100.2143 | | | | | | | | 7.415 | 7.451 | N/A | 817 | | 09/15/2021 | 05/30/2025 |
| C7052B-AK-0 | GFL ENVIRONMENTAL INC. - TERM LOAN | | A | 5 | 3.C FE | 361,120 | 100.2500 | 364,543 | 363,634 | 361,911 | | 577 | | | 7.912 | 8.182 | JAJO | 5,688 | 30,212 | 01/31/2023 | 05/31/2027 |
| C7279G-AC-4 | NUVEI TECHNOLOGIES CORP. - INITIAL TERM | | A | 5 | 3.C FE | 2,654,999 | 99.8750 | 2,663,333 | 2,666,666 | 2,655,027 | | 27 | | | 3.000 | 3.114 | N/A | | | 12/14/2023 | 12/19/2030 |
| C8000C-AK-9 | CLARIOS GLOBAL LP - INCREMENTAL TERM LOA | | | 5 | 4.A FE | 893,261 | 100.0750 | 898,423 | 897,750 | 893,691 | | 429 | | | 9.106 | 9.330 | MON | 9,847 | 42,936 | 04/20/2023 | 05/06/2030 |
| C9413P-BB-8 | BAUSCH HEALTH COMPANIES INC. | | A | | 3.B FE | | 99.6250 | | | | | | | | 3.514 | 3.722 | MON | 3,148 | | 11/15/2018 | 11/27/2025 |
| DX2040-64-4 | ELEMENT MATERIALS TECHNOLOGY GROUP US HO | | | 5 | 4.B | 145,293 | 98.8333 | 146,767 | 148,500 | 145,757 | | 379 | | | 9.698 | 10.283 | N/A | 3,825 | 11,330 | 11/02/2022 | 07/06/2029 |
| F6456U-AB-9 | BANIJAY ENTERTAINMENT S.A.S. - FACILITY | | C | 5 | 4.A | 492,525 | 100.2500 | 498,744 | 497,500 | 493,247 | | 722 | | | 9.191 | 9.570 | MON | 18,843 | 3,928 | 04/06/2023 | 03/01/2028 |
| F6628D-AN-4 | NUMERICABLE U.S. LLC - USD TLB-[14] LOAN | | C | 5 | 4.B | 659,216 | 89.5312 | 599,938 | 670,088 | 662,261 | | 1,820 | | | 10.894 | 11.377 | JAJO | 15,816 | 76,789 | 07/29/2022 | 08/15/2028 |
| G4768P-AL-5 | INEOS FINANCE PLC | | | 5 | 3.B FE | 478,881 | 99.9062 | 495,785 | 496,250 | 482,815 | | 3,485 | | | 9.206 | 10.192 | MON | 4,194 | 29,021 | 11/03/2022 | 11/08/2027 |
| G4768P-AN-1 | INEOS US FINANCE LLC - NEW USD TERM LOAN | | | 5 | 3.B FE | 243,032 | 100.0000 | 245,259 | 245,259 | 243,064 | | 31 | | | 8.956 | 9.283 | MON | 1,344 | | 11/20/2023 | 02/18/2030 |
| G5080A-AF-9 | JAZZ PHARMACEUTICALS PUBLIC LIMITED COMP | | D | 5 | 3.C FE | 474,561 | 100.4062 | 494,849 | 492,847 | 478,751 | | 3,242 | | | 8.970 | 9.910 | MON | 4,060 | 51,085 | 10/13/2022 | 05/05/2028 |
| G7314U-AB-8 | QUEST SOFTWARE US HOLDINGS INC. - TERM L | | | 5 | 5.B FE | 246,250 | 59.1000 | 147,750 | 250,000 | 247,152 | | 471 | | | 13.033 | 13.499 | N/A | 12,874 | 29,348 | 01/20/2022 | 02/01/2030 |
| L5000D-AC-1 | ICON PUBLIC LIMITED COMPANY | | D | 5 | 2.C FE | 89,140 | 100.3056 | 89,942 | 89,668 | 89,329 | | 75 | | | 7.860 | 8.077 | MJSD | 2,007 | 7,020 | 06/16/2021 | 07/03/2028 |
| L5000D-AD-9 | PRA HEALTH SCIENCES INC | | D | 5 | 2.C FE | 22,209 | 100.3056 | 22,409 | 22,341 | 22,256 | | 19 | | | 7.860 | 8.077 | MJSD | 1,252 | 1,192 | 06/16/2021 | 07/03/2028 |
| L5137L-AQ-8 | INTELSAT JACKSON HOLDINGS S.A. - EXIT TL | | D | 5 | 4.A FE | | 99.7375 | | | | | | | | 9.772 | 10.107 | N/A | 4,092 | | 01/27/2022 | 02/01/2029 |
| N3313E-AB-6 | FLUTTER ENTERTAINMENT PUBLIC LIMITED COM | | D | 5 | 2.C FE | 1,330,000 | 100.0833 | 1,334,444 | 1,333,333 | 1,330,043 | | 43 | | | 7.698 | 7.856 | N/A | 3,673 | | 11/17/2023 | 11/25/2030 |
| N8232N-AB-3 | NOURYON FINANCE BV | | D | 5 | 4.A FE | | 99.2500 | | | | | | | | 7.526 | 7.714 | JAJO | 765 | | 09/20/2018 | 10/01/2025 |
| N8232N-AE-7 | NOURYON FINANCE B.V. - TERM LOAN | | D | 5 | 4.A FE | 196,168 | 100.2250 | 199,948 | 199,499 | 196,255 | | 88 | | | 9.441 | 10.048 | MON | 1,520 | | 11/09/2023 | 04/03/2028 |
| N9833R-AJ-8 | ZIGGO FINANCING PARTNERSHIP - TERM LOAN | | | 5 | 4.A FE | 595,629 | 99.6250 | 597,750 | 600,000 | 596,175 | | 410 | | | 7.976 | 8.295 | MON | 2,393 | 20,405 | 09/15/2023 | 04/30/2028 |
| P2121Y-AS-7 | CARNIVAL CORPORATION | | C | 5 | 3.A FE | 2,793,358 | 100.1250 | 2,794,034 | 2,790,546 | 2,794,028 | | 311 | | | 8.720 | 8.820 | N/A | 14,799 | 33,085 | 12/19/2023 | 10/18/2028 |
| P2121Y-AU-2 | CARNIVAL CORPORATION - TERM LOAN B | | | 5 | 3.A FE | 275,126 | 100.0833 | 276,739 | 276,509 | 275,262 | | 136 | | | 8.357 | 8.621 | MON | 1,415 | 7,422 | 08/01/2023 | 08/09/2027 |
| U3000J-AQ-2 | EVERTEC GROUP, LLC - TERM LOAN B | | | | 3.C | 1,076,753 | 100.1250 | 1,081,350 | 1,080,000 | 1,076,850 | | 97 | | | 8.956 | 9.165 | MON | 8,275 | 1,372 | 11/20/2023 | 10/30/2030 |
| 1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired | | | | | | 196,694,490 | XXX | 197,008,924 | 198,554,101 | 197,056,960 | | 291,970 | | | XXX | XXX | XXX | 1,845,731 | 6,141,048 | XXX | XXX |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 196,694,490 | XXX | 197,008,924 | 198,554,101 | 197,056,960 | | 291,970 | | | XXX | XXX | XXX | 1,845,731 | 6,141,048 | XXX | XXX |
| 2419999999. Total - Issuer Obligations | | | | | | 20,939,850,100 | XXX | 19,810,502,172 | 20,846,378,194 | 20,816,026,172 | (209,313) | (7,508,794) | 4,022,139 | 23,360,160 | XXX | XXX | XXX | 212,421,338 | 703,604,181 | XXX | XXX |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | 412,996,642 | XXX | 368,394,875 | 421,607,956 | 406,038,187 | | (898,200) | | | XXX | XXX | XXX | 1,072,530 | 11,275,060 | XXX | XXX |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | 636,308,083 | XXX | 468,179,943 | 379,356,303 | 497,081,777 | | (28,175,788) | | | XXX | XXX | XXX | 4,515,617 | 48,854,307 | XXX | XXX |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | 9,986,837,711 | XXX | 9,800,211,700 | 10,032,096,870 | 10,006,987,954 | 508,268 | 6,658,852 | 1,902,454 | 720,634 | XXX | XXX | XXX | 122,325,127 | 547,755,724 | XXX | XXX |
| 2459999999. Total - SVO Identified Funds | | | | | | 60,510,337 | XXX | 60,787,371 | | 60,442,708 | | (67,629) | | | XXX | XXX | XXX | | 474,769 | XXX | XXX |
| 2469999999. Total - Affiliated Bank Loans | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | 196,694,490 | XXX | 197,008,924 | 198,554,101 | 197,056,960 | | 291,970 | | | XXX | XXX | XXX | 1,845,731 | 6,141,048 | XXX | XXX |
| 2489999999. Total - Unaffiliated Certificates of Deposit | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2509999999 - Total Bonds | | | | | | 32,233,197,362 | XXX | 30,705,084,983 | 31,877,993,424 | 31,983,633,758 | 298,955 | (29,699,590) | 5,924,593 | 24,080,793 | XXX | XXX | XXX | 342,180,343 | 1,318,105,089 | XXX | XXX |

1.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | |
|---|---|---|---|---|---|---|
| 1A | 1A ...$ .....5,158,691,833 | 1B ..$ .....271,751,716 | 1C ..$ ..... 1,952,380,873 | 1D ..$ ..... 801,455,589 | 1E ..$ .....1,932,112,414 | 1F .. $ .....4,251,897,877 | 1G ..$ .....3,775,884,916 |
| 1B | 2A ...$ .....4,157,987,093 | 2B ..$ ..... 5,271,262,520 | 2C ..$ .....3,186,717,378 | | | |
| 1C | 3A ...$ ..... 206,261,394 | 3B ..$ ..... 207,593,672 | 3C ..$ ..... 348,631,306 | | | |
| 1D | 4A ...$ ..... 136,761,852 | 4B ..$ ..... 130,003,574 | 4C ..$ ..... 134,741,774 | | | |
| 1E | 5A ...$ .....20,142,454 | 5B ..$ .....36,704,965 | 5C ..$ ..... 1,895,567 | | | |
| 1F | 6 .....$ .....754,991 | | | | | |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol | Date Acquired |
| 172967-35-8 | CITIGROUP INC | | | 72,278.000 | 25.00 | 25.390 | 1,835,138 | 25.390 | 1,835,138 | 1,806,950 | | 172,334 | | 18,070 | | | 18,070 | | 3.A FE | 09/12/2013 |
| 172967-MU-2 | CITIGROUP INC | | | 4,250,000.000 | 1,000.00 | 92.136 | 3,915,780 | 92.136 | 3,915,780 | 4,250,000 | | 170,000 | | 208,633 | | | 208,633 | | 3.A FE | 12/03/2020 |
| 74460W-39-6 | PUBLIC STORAGE | | | 680,000.000 | 25.00 | 0.000 | 12,580,000 | 18.500 | 12,580,000 | 17,000,000 | | 697,000 | | 1,033,600 | | | 1,033,600 | | 2.A FE | 01/04/2022 |
| 902973-66-8 | US BANCORP | | | 400,000.000 | 25.00 | 0.000 | 7,882,000 | 19.705 | 7,882,000 | 10,000,000 | 112,500 | 450,000 | | 422,640 | | | 422,640 | | 2.B FE | 02/02/2022 |
| 902973-86-6 | US BANCORP | | | 39,100.000 | 1,000.00 | 0.000 | 39,379,261 | 839.521 | 32,825,271 | 39,379,261 | 667,029 | 2,360,491 | | | | | | | 2.B FE | 06/10/2010 |
| 95002Y-AA-1 | WELLS FARGO & CO | | | 15,000,000.000 | 1,000.00 | 0.000 | 15,723,900 | 104.826 | 15,723,900 | 15,000,000 | | 447,966 | | 723,900 | | | 723,900 | | 2.B FE | 07/17/2023 |
| BRELLA-SY-9 | Brella Insurance, Inc. | | | 3,001,159.000 | 25.00 | 0.666 | 1,999,972 | 0.666 | 1,999,972 | 1,999,999 | | | | (27) | | | (27) | | 3.C Z | 11/13/2023 |
| 4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | 83,316,052 | XXX | 76,762,062 | 89,436,210 | 779,529 | 4,297,791 | | 2,406,815 | | | 2,406,815 | | XXX | XXX |
| 128125-*3-7 | CALAMOS STRATEGIC TOTAL RETURN FUND | | | 200,000.000 | 25.00 | 0.000 | 5,000,000 | 25.000 | 5,000,000 | 5,000,000 | | 199,999 | | | | | | | 1.D FE | 08/11/2017 |
| 23325P-6#-6 | DNP SELECT INCOME FUND INC. | | | 122.000 | 100,000.00 | 0.000 | 12,200,000 | 100,000.000 | 12,200,000 | 12,200,000 | 141,215 | 564,860 | | | | | | | 1.F FE | 01/16/2019 |
| 38144G-AG-6 | GOLDMAN SACHS GROUP INC | | | 5,900,000.000 | 1,000.00 | 89.768 | 5,900,000 | 89.768 | 5,296,312 | 5,900,000 | | 215,350 | | | | | | | 3.A FE | 07/21/2021 |
| 4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | | 23,100,000 | XXX | 22,496,312 | 23,100,000 | 141,215 | 980,209 | | | | | | | XXX | XXX |
| 4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 106,416,052 | XXX | 99,258,374 | 112,536,210 | 920,744 | 5,278,000 | | 2,406,815 | | | 2,406,815 | | XXX | XXX |
| 4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates | | | | | | | | XXX | | | | | | | | | | | XXX | XXX |
| 4509999999 - Total Preferred Stocks | | | | | | | 106,416,052 | XXX | 99,258,374 | 112,536,210 | 920,744 | 5,278,000 | | 2,406,815 | | | 2,406,815 | | XXX | XXX |

1.

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

| | | | | | | |
|---|---|---|---|---|---|---|
| 1A | 1A ...$ | 1B ..$ | 1C ..$ | 1D ..$ 5,000,000 | 1E ..$ | 1F ..$ 12,200,000 1G ..$ |
| 1B | 2A ...$ 12,580,000 | 2B ..$ 62,985,161 | 2C ..$ | | | |
| 1C | 3A ...$ 11,650,918 | 3B ..$ | 3C ..$ 1,999,972 | | | |
| 1D | 4A ...$ | 4B ..$ | 4C ..$ | | | |
| 1E | 5A ...$ | 5B ..$ | 5C ..$ | | | |
| 1F | 6 .....$ | | | | | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 02215L-20-9 | KINETIK HOLDINGS CL A ORD | | | 8,586.000 | 286,772 | 33.400 | 286,772 | 248,994 | | 25,758 | | 2,748 | | 2,748 | | 03/09/2022 | |
| 03212B-10-3 | AMPLIFY ENERGY ORD | | | 499.000 | 2,959 | 5.930 | 2,959 | 9,295 | | | | (1,427) | | (1,427) | | 09/13/2019 | |
| 03676B-10-2 | ANTERO MIDSTREAM ORD | | | 127,913.000 | 1,602,750 | 12.530 | 1,602,750 | 1,481,110 | | 40,920 | | 121,640 | | 121,640 | | 11/21/2023 | |
| 16411Q-10-1 | CHENIERE ENERGY PARTNERS UNT | | | 100,873.000 | 5,022,467 | 49.790 | 5,022,467 | 5,645,993 | | 419,632 | | (623,526) | | (623,526) | | 01/12/2023 | |
| 16411R-20-8 | CHENIERE ENERGY ORD | | | 35,030.000 | 5,979,971 | 170.710 | 5,979,971 | 6,338,216 | | | | (358,245) | | (358,245) | | 11/29/2023 | |
| 23345M-10-7 | DT MIDSTREAM ORD | | | 8,638.000 | 473,362 | 54.800 | 473,362 | 403,500 | 5,960 | 23,409 | | (3,973) | | (3,973) | | 09/13/2021 | |
| 29250N-10-5 | ENBRIDGE ORD | | | 39,872.000 | 1,436,189 | 36.020 | 1,436,189 | 1,590,924 | | 83,548 | | (122,806) | | (122,806) | | 09/30/2021 | |
| 29336T-10-0 | ENLINK MIDSTREAM COM UNT | | | 337,825.000 | 4,107,952 | 12.160 | 4,107,952 | 4,513,443 | | | | (405,491) | | (405,491) | | 11/29/2023 | |
| 30069T-10-1 | EXCELERATE ENERGY CL A ORD | | | 14,688.000 | 227,076 | 15.460 | 227,076 | 340,082 | | 1,132 | | (108,460) | | (108,460) | | 08/24/2023 | |
| 428103-10-5 | HESS MIDSTREAM CL A ORD | | | 35,625.000 | 1,126,819 | 31.630 | 1,126,819 | 1,010,032 | | 63,033 | | 113,238 | | 113,238 | | 05/17/2023 | |
| 49456B-10-1 | KINDER MORGAN CL P ORD | | | 119,165.000 | 2,102,071 | 17.640 | 2,102,071 | 1,973,532 | | 138,252 | | (60,762) | | (60,762) | | 09/29/2021 | |
| 50012A-10-8 | KODIAK GAS SERVICES ORD | | | 10,550.000 | 211,844 | 20.080 | 211,844 | 212,610 | | | | (766) | | (766) | | 12/29/2023 | |
| 65341B-10-6 | NEXTERA ENERGY PARTNERS UNT | | | 5,860.000 | 178,203 | 30.410 | 178,203 | 329,796 | | 19,786 | | (232,525) | | (232,525) | | 09/14/2020 | |
| 67058H-10-2 | NUSTAR ENERGY UNT | | | 39,889.000 | 745,127 | 18.680 | 745,127 | 610,947 | | 63,822 | | 106,903 | | 106,903 | | 01/12/2021 | |
| 682680-10-3 | ONEOK ORD | | | 156,843.000 | 11,013,515 | 70.220 | 11,013,515 | 10,640,880 | | 292,267 | | 505,844 | | 505,844 | | 10/19/2023 | |
| 706327-10-3 | PEMBINA PIPELINE ORD | | | 62,385.000 | 2,147,292 | 34.420 | 2,147,292 | 1,963,968 | | 105,358 | | 19,875 | | 19,875 | | 09/30/2021 | |
| 87612G-10-1 | TARGA RESOURCES ORD | | | 147,871.000 | 12,845,554 | 86.870 | 12,845,554 | 13,041,172 | | | | (195,619) | | (195,619) | | 11/29/2023 | |
| 87807B-10-7 | TC ENERGY ORD | | | 8,261.000 | 322,922 | 39.090 | 322,922 | 402,457 | 7,683 | 18,082 | | (6,361) | | (6,361) | | 09/29/2021 | |
| 958669-10-3 | WESTERN MIDSTREAM PARTNERS COM UNT | | | 163,221.000 | 4,775,846 | 29.260 | 4,775,846 | 4,366,324 | | 421,205 | | 409,523 | | 409,523 | | 01/10/2023 | |
| 969457-10-0 | WILLIAMS ORD | | | 308,054.000 | 10,729,522 | 34.830 | 10,729,521 | 11,257,957 | | 137,854 | | (528,436) | | (528,436) | | 11/29/2023 | |
| N53745-10-0 | LYONDELLBASELL INDUSTRIES CL A ORD | | C | 15.000 | 1,426 | 95.080 | 1,426 | 1,394 | | 74 | | 181 | | 181 | | 01/03/2022 | |
| 5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 65,339,640 | XXX | 65,339,639 | 66,382,625 | 13,643 | 1,854,133 | | (1,368,445) | | (1,368,445) | | XXX | XXX |
| 000000-00-0 | IAP WORLDWIDE BL | | | 9.010 | | 0.010 | | 7,650 | | | | (12,884) | | (12,884) | | 09/01/2014 | |
| 000000-00-0 | FEDERAL HOME LOAN BANK OF DES MOINES | RF | | 100,000.000 | 10,000,000 | 100.000 | 10,000,000 | 10,000,000 | | | | | | | | 08/15/2018 | |
| 00084K-10-4 | ACCIDENT CLAIMS HOLDINGS LLC | | | 2,044,875.000 | 204 | 0.010 | 204 | | | 1,290 | | | | | | 06/07/2016 | |
| 31340#-10-0 | FEDERAL HOME LOAN BANK OF DES MOINES | RF | | 1,371,195.000 | 137,119,500 | 100.000 | 137,119,500 | 137,119,500 | | 9,741,523 | | | | | | 12/15/2023 | |
| 761565-40-7 | REX ENERGY CORPORATION | | | 1,055.000 | 11 | 0.010 | 11 | 12,804 | | | | | | | | 03/30/2016 | |
| 5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other | | | | | 147,119,715 | XXX | 147,119,715 | 147,139,954 | | 9,742,813 | | (12,884) | | (12,884) | | XXX | XXX |
| 5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | 212,459,355 | XXX | 212,459,354 | 213,522,579 | 13,643 | 11,596,946 | | (1,381,330) | | (1,381,330) | | XXX | XXX |
| 723682-10-0 | PIONEER FUND A | | | 299.763 | 10,936 | 36.480 | 10,935 | 10,040 | | 613 | | 2,099 | | 2,099 | | 12/28/2020 | |
| 72375Q-10-8 | PIONEER MID CAP VAL A | | | 89.331 | 2,065 | 23.120 | 2,065 | 2,110 | | 169 | | 94 | | 94 | | 12/29/2020 | |
| 72387W-40-8 | PIONEER SEL MC GR A | | | 285.109 | 12,057 | 42.290 | 12,057 | 9,976 | | | | 1,896 | | 1,896 | | 11/24/2020 | |
| 724010-10-3 | PIONEER CORE EQTY A | | | 91.820 | 1,906 | 20.760 | 1,906 | 1,628 | | 64 | | 239 | | 239 | | 12/28/2020 | |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | 26,964 | XXX | 26,964 | 23,754 | | 846 | | 4,328 | | 4,328 | | XXX | XXX |
| 5409999999. Total - Common Stocks - Mutual Funds | | | | | 26,964 | XXX | 26,964 | 23,754 | | 846 | | 4,328 | | 4,328 | | XXX | XXX |
| 5609999999. Total - Common Stocks - Unit Investment Trusts | | | | | | XXX | | | | | | | | | | XXX | XXX |
| 5809999999. Total - Common Stocks - Closed-End Funds | | | | | | XXX | | | | | | | | | | XXX | XXX |
| 56167N-72-0 | TORTOISE N AMER PIPELINE | | | 1,707,033.000 | 44,280,436 | 25.940 | 44,280,436 | 44,602,859 | 508,696 | | | (322,423) | | (322,423) | | 12/04/2023 | |
| 922908-76-9 | VANGUARD TSM IDX ETF | | | 453,383.000 | 107,551,515 | 237.220 | 107,551,515 | 101,534,228 | | 1,444,101 | | 19,413,962 | | 19,413,962 | | 12/28/2023 | |
| 5819999999. Subtotal - Common Stocks - Exchange Traded Funds | | | | | 151,831,951 | XXX | 151,831,951 | 146,137,087 | 508,696 | 1,444,101 | | 19,091,539 | | 19,091,539 | | XXX | XXX |
| 000000-00-0 | First Symetra National Life Ins Co of NY | | | 20,000.000 | 204,773,359 | 10,238.668 | 204,773,359 | 167,000,000 | | | | 23,623,182 | | 23,623,182 | | 10/11/1989 | |
| 000000-00-0 | Symetra National Life Insurance Co | | | 20,000.000 | 11,148,752 | 557.438 | 11,148,752 | 7,000,000 | | | | 83,382 | | 83,382 | | 04/25/1983 | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 000000-00-0 | Symetra Reinsurance Company | | | 20,000.000 | 41,877,543 | 2,093.877 | 41,877,543 | 44,000,000 | | | | (158,179) | | (158,179) | | 12/03/2014 | |
| 5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other | | | | | 257,799,654 | XXX | 257,799,654 | 218,000,000 | | | | 23,548,385 | | 23,548,385 | | XXX | XXX |
| 5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | 257,799,654 | XXX | 257,799,654 | 218,000,000 | | | | 23,548,385 | | 23,548,385 | | XXX | XXX |
| 5989999999 - Total Common Stocks | | | | | 622,117,925 | XXX | 622,117,924 | 577,683,420 | 522,339 | 13,041,893 | | 41,262,922 | | 41,262,922 | | XXX | XXX |
| 5999999999 - Total Preferred and Common Stocks | | | | | 728,533,976 | XXX | 721,376,297 | 690,219,630 | 1,443,083 | 18,319,893 | | 43,669,737 | | 43,669,737 | | XXX | XXX |

1.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | |
|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ | 1B ..$ | 1C ..$ | 1D ..$ | 1E ..$ | 1F ..$ | 1G ..$ |
| 1B | 2A ...$ | 2B ..$ | 2C ..$ | | | | |
| 1C | 3A ...$ | 3B ..$ | 3C ..$ | | | | |
| 1D | 4A ...$ | 4B ..$ | 4C ..$ | | | | |
| 1E | 5A ...$ | 5B ..$ | 5C ..$ | | | | |
| 1F | 6 .....$ | | | | | | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 912810-TV-0 | UNITED STATES TREASURY | | 12/11/2023 | MORGAN STANLEY CO | | 10,674,609 | 10,000,000 | 35,234 |
| 912810-TW-8 | UNITED STATES TREASURY | | 12/06/2023 | GOLDMAN | | 10,475,781 | 10,000,000 | 28,709 |
| 912828-YS-3 | UNITED STATES TREASURY | | 06/06/2023 | CITIGROUP GLOBAL MARKETS, INC | | 1,330,664 | 1,500,000 | 1,641 |
| 91282C-GE-5 | UNITED STATES TREASURY | | 01/31/2023 | MERRILL LYNCH PIERCE FENNER | | 1,013,811 | 1,015,000 | 1,847 |
| 91282C-GM-7 | UNITED STATES TREASURY | | 05/05/2023 | Various | | 30,734,883 | 30,600,000 | 240,630 |
| 91282C-GZ-8 | UNITED STATES TREASURY | | 05/15/2023 | Various | | 19,890,180 | 19,800,000 | 17,272 |
| 91282C-HC-8 | UNITED STATES TREASURY | | 08/02/2023 | Various | | 23,218,629 | 24,300,000 | 115,172 |
| 91282C-HJ-3 | UNITED STATES TREASURY | | 07/05/2023 | DEUTSCHE BANK SECURITIES, INC. | | 4,077,051 | 4,150,000 | 2,537 |
| 91282C-HK-0 | UNITED STATES TREASURY | | 07/05/2023 | BNP PARIBAS SECURITIES BOND | | 4,114,984 | 4,150,000 | 2,707 |
| 91282C-HR-5 | UNITED STATES TREASURY | | 08/02/2023 | BARCLAYS CAPITAL INC FIXED INC | | 8,416,328 | 8,500,000 | 2,772 |
| 91282C-HT-1 | UNITED STATES TREASURY | | 11/06/2023 | Various | | 6,093,859 | 6,400,000 | 28,031 |
| 91282C-HW-4 | UNITED STATES TREASURY | | 12/29/2023 | Various | | 31,068,488 | 30,900,000 | 354,682 |
| 91282C-JG-7 | UNITED STATES TREASURY | | 11/20/2023 | Various | | 966,906 | 950,000 | 1,734 |
| 91282C-JJ-1 | UNITED STATES TREASURY | | 12/26/2023 | Various | | 21,207,977 | 20,450,000 | 78,218 |
| 91282C-JM-4 | UNITED STATES TREASURY | | 12/21/2023 | Various | | 11,305,313 | 11,000,000 | 32,036 |
| 91282C-JN-2 | UNITED STATES TREASURY | | 12/29/2023 | Various | | 338,422,461 | 331,000,000 | 1,060,997 |
| 91282C-JP-7 | UNITED STATES TREASURY | | 12/29/2023 | Various | | 380,359,609 | 377,000,000 | 582,377 |
| 91282C-JR-3 | UNITED STATES TREASURY | | 12/28/2023 | Barclays Capital | | 9,967,578 | 10,000,000 | 2,060 |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 913,339,111 | 901,715,000 | 2,588,655 |
| 21987B-AY-4 | CORPORACION NACIONAL DEL COBRE DE CHILE | C | 12/01/2023 | CITIGROUP GLOBAL MKTS INC (TAXABLE FI) | | (6,206,702) | (6,670,000) | |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | (6,206,702) | (6,670,000) | |
| 235218-M2-7 | DALLAS TEX | | 11/27/2023 | JP MORGAN SECURITIES INC. | | 1,421,780 | 2,000,000 | |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 1,421,780 | 2,000,000 | |
| 041800-AA-1 | ARLINGTON TEX ADMISSIONS & PKG TAXES REV | | 01/02/2023 | Direct | | 7 | 7 | |
| 3136B7-M3-2 | FNR 2019-77 AZ - CMO/RMBS | | 12/01/2023 | Direct | | 424,830 | 424,830 | |
| 3137B8-YJ-0 | FHR 4316 BZ - CMO/RMBS | | 12/01/2023 | Direct | | 79,066 | 79,066 | |
| 3137BR-S2-2 | FHR 4612 HZ - CMO/RMBS | | 12/01/2023 | Direct | | 178,106 | 178,106 | |
| 54627R-AR-1 | LOUISIANA LOC GOVT ENVIRONMENTAL FACS & | | 03/22/2023 | JP MORGAN SECURITIES INC. | | 13,365,000 | 13,365,000 | |
| 54627R-AS-9 | LOUISIANA LOC GOVT ENVIRONMENTAL FACS & | | 03/22/2023 | JP MORGAN SECURITIES INC. | | 6,720,000 | 6,720,000 | |
| 54627R-AT-7 | LOUISIANA LOC GOVT ENVIRONMENTAL FACS & | | 03/22/2023 | JP MORGAN SECURITIES INC. | | 3,485,000 | 3,485,000 | |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 24,252,010 | 24,252,010 | |
| 00091U-AG-8 | ABPCI XI C - CDO | C | 10/05/2023 | SOCIETE GENERALE | | 10,042,098 | 10,000,000 | 198,476 |
| 00091Y-AA-3 | ABPCI 14 A - CDO | | 01/31/2023 | DEUTSCHE BANK SECURITIES, INC. | | 24,625,000 | 25,000,000 | |
| 00091Y-AE-5 | ABPCI 14 C - CDO | | 01/31/2023 | DEUTSCHE BANK SECURITIES, INC. | | 15,750,000 | 15,750,000 | |
| 00115A-AQ-2 | AEP TRANSMISSION COMPANY LLC | | 10/18/2023 | CITIGROUP GLOBAL MARKETS, INC | | 12,461,829 | 14,064,000 | 73,836 |
| 00206R-HJ-4 | AT&T INC | | 06/15/2023 | RBC CAPITAL MARKETS, LLC | | 15,558,287 | 16,188,000 | 213,209 |
| 00206R-JY-9 | AT&T INC | | 05/23/2023 | Various | | 7,720,149 | 9,164,000 | 121,805 |
| 00206R-KJ-0 | AT&T INC | | 09/18/2023 | RBC CAPITAL MARKETS, LLC | | 6,504,700 | 10,000,000 | 4,861 |
| 002100-AA-3 | Ardian Secondaries Fund IX - ABS | | 12/20/2023 | TENDER/PURCHASE OFFER | | 14,800,000 | 14,800,000 | |
| 00287Y-BX-6 | ABBVIE INC | | 11/16/2023 | RBC CAPITAL MARKETS, LLC | | 4,066,408 | 4,529,000 | 72,061 |
| 00489L-AD-5 | ACRISURE LLC | | 01/19/2023 | Market Axess | | 498,075 | 500,000 | 24,188 |
| 006346-AW-0 | ADMSO 231 A2 - ABS | | 09/06/2023 | Various | | 16,252,454 | 16,300,000 | 25,828 |
| 00774M-AW-5 | AERCAP IRELAND CAPITAL DAC | C | 07/18/2023 | Various | | 15,516,540 | 17,722,000 | 140,590 |
| 00774M-BC-8 | AERCAP IRELAND CAPITAL DAC | C | 11/20/2023 | Various | | 9,891,650 | 10,000,000 | 132,569 |
| 00774M-BE-4 | AERCAP IRELAND CAPITAL DAC | C | 09/18/2023 | JP MORGAN CHASE BANK/HSBCSI | | 4,968,550 | 5,000,000 | |
| 008911-BK-4 | AIR CANADA | | 08/31/2023 | BNP PARIBAS SECURITIES BOND | | 925,000 | 1,000,000 | 2,153 |
| 00914A-AU-6 | AIR LEASE CORP | | 01/09/2023 | CITIGROUP GLOBAL MARKETS, INC | | 19,773,000 | 20,000,000 | |
| 009279-AA-8 | AIRBUS SE | C | 10/10/2023 | DEUTSCHE BANK SECURITIES, INC. | | 9,297,800 | 10,000,000 | 1,750 |
| 013092-AB-7 | ALBERTSONS COMPANIES INC | | 08/21/2023 | GOLDMAN | | 961,250 | 1,000,000 | 1,306 |
| 013092-AE-1 | ALBERTSONS COMPANIES INC | | 02/06/2023 | Various | | 697,525 | 750,000 | 17,570 |
| 01309Q-AA-6 | ALBERTSONS COMPANIES INC | | 05/17/2023 | Various | | 1,045,593 | 1,043,000 | 16,345 |
| 014916-AA-8 | ALEXANDER FUNDING TRUST II | | 08/21/2023 | Various | | 2,001,810 | 2,000,000 | |
| 01609W-AT-9 | ALIBABA GROUP HOLDING LTD | C | 03/17/2023 | RBC CAPITAL MARKETS, LLC | | 10,761,700 | 11,500,000 | 114,042 |
| 01627A-AA-6 | ADC 2021-1 A2 - ABS | | 07/07/2023 | TD Securities | | 6,131,489 | 7,007,000 | 8,023 |
| 01627A-AD-0 | ADC 231 A2 - ABS | | 08/10/2023 | GUGGENHEIM | | 25,889,281 | 26,500,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 01627A-AE-8 | ADC 2023-2A A2 - ABS | | 11/15/2023 | GUGGENHEIM | | 7,858,162 | 8,000,000 | |
| 01741R-AN-2 | ATI INC | | 10/04/2023 | Market Axess | | 685,633 | 700,000 | 7,753 |
| 01883L-AE-3 | ALLIANT HOLDINGS INTERMEDIATE LLC | | 02/07/2023 | MORGAN STANLEY CO | | 500,000 | 500,000 | |
| 01883L-AF-0 | ALLIANT HOLDINGS INTERMEDIATE LLC | | 12/06/2023 | MORGAN STANLEY CO | | 250,000 | 250,000 | |
| 019576-AA-5 | ALLIED UNIVERSAL HOLDCO LLC | | 03/15/2023 | Market Axess | | 470,625 | 500,000 | 5,705 |
| 019579-AA-9 | ALLIED UNIVERSAL HOLDCO LLC | | 12/04/2023 | Barclays Capital | | 437,500 | 500,000 | 321 |
| 01983K-AA-2 | ALLO 231 A2 - ABS | | 06/16/2023 | MORGAN STANLEY CO | | 18,937,542 | 20,000,000 | |
| 02005N-BF-6 | ALLY FINANCIAL INC | | 03/16/2023 | BAIRD ROBERT W & CO | | 316,875 | 350,000 | 6,660 |
| 02005N-BH-2 | ALLY FINANCIAL INC | | 05/18/2023 | Barclays Capital | | 1,452,255 | 1,500,000 | 161 |
| 02154C-AH-6 | ALTICE FINANCING SA | C | 07/11/2023 | Market Axess | | 421,273 | 550,000 | 13,001 |
| 02156L-AE-1 | ALTICE FRANCE SA | C | 03/24/2023 | JEFFERIES | | 522,988 | 695,000 | 1,286 |
| 023771-T3-2 | AMERICAN AIRLINES INC | | 03/09/2023 | Various | | 1,974,500 | 2,000,000 | 5,176 |
| 023771-T4-0 | AMERICAN AIRLINES INC | | 11/17/2023 | CANTOR | | 1,002,500 | 1,000,000 | |
| 02406P-BA-7 | AMERICAN AXLE & MANUFACTURING INC | | 05/01/2023 | Various | | 900,625 | 1,000,000 | 22,821 |
| 02665W-EB-3 | AMERICAN HONDA FINANCE CORP | | 05/03/2023 | Barclays Capital | | 8,955,600 | 10,000,000 | 70,625 |
| 02665W-ED-9 | AMERICAN HONDA FINANCE CORP | | 01/10/2023 | Barclays Capital | | 13,769,682 | 13,797,000 | |
| 02665W-EH-0 | AMERICAN HONDA FINANCE CORP | | 04/13/2023 | BNP PARIBAS SECURITIES BOND | | 14,980,500 | 15,000,000 | |
| 02665W-EM-9 | AMERICAN HONDA FINANCE CORP | | 08/21/2023 | Various | | 16,993,946 | 17,019,000 | 13,222 |
| 03027X-CD-0 | AMERICAN TOWER CORP | | 08/21/2023 | Various | | 2,968,128 | 3,046,000 | 27,757 |
| 030288-AC-8 | AMERICAN TRANSMISSION SYSTEMS INC | | 12/12/2023 | CITIGROUP GLOBAL MARKETS, INC | | 929,451 | 1,132,000 | 12,416 |
| 03066P-AD-1 | AMCAR 2020-3 B - ABS | | 05/24/2023 | WELLS FARGO | | 9,205,600 | 9,472,000 | 1,400 |
| 031162-DP-2 | AMGEN INC | | 10/04/2023 | CITIGROUP GLOBAL MARKETS, INC | | 14,661,750 | 15,000,000 | 72,958 |
| 031162-DS-6 | AMGEN INC | | 05/16/2023 | TD Securities | | 2,496,500 | 2,500,000 | 29,556 |
| 031921-AB-5 | AMWINS GROUP INC | | 04/27/2023 | Market Axess | | 330,900 | 380,000 | 4,564 |
| 03465P-AA-4 | AOMT 234 A1 - CMO/RMBS | | 06/26/2023 | MORGAN STANLEY CO | | 25,602,089 | 28,238,000 | |
| 03465P-AB-2 | AOMT 234 A2 - CMO/RMBS | | 06/26/2023 | MORGAN STANLEY CO | | 2,193,833 | 2,478,000 | |
| 03465P-AC-0 | AOMT 234 A3 - CMO/RMBS | | 06/26/2023 | MORGAN STANLEY CO | | 2,249,265 | 2,574,000 | |
| 03465R-AA-0 | AOMT 235 A1 - RMBS | | 08/16/2023 | GOLDMAN SACHS & CO, NY | | 5,480,257 | 5,752,000 | 16,106 |
| 03465R-AB-8 | AOMT 235 A2 - RMBS | | 08/16/2023 | GOLDMAN SACHS & CO, NY | | 1,318,458 | 1,409,000 | 3,945 |
| 03465R-AC-6 | AOMT 235 A3 - RMBS | | 08/16/2023 | GOLDMAN SACHS & CO, NY | | 2,410,141 | 2,608,000 | 7,302 |
| 034931-AA-3 | AOMT 233 A1 - CMO/RMBS | | 08/09/2023 | NOMURA SECURITIES INTL INC | | 3,290,864 | 3,412,985 | 4,551 |
| 03523T-BV-9 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 07/26/2023 | GOLDMAN | | 9,428,636 | 9,042,000 | 6,970 |
| 035240-AV-2 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 09/28/2023 | BNP PARIBAS SECURITIES BOND | | 8,930,800 | 10,000,000 | 117,639 |
| 03770D-B#-9 | Apollo Debt Solutions Bdc | | 09/28/2023 | Unknown | | 4,888,889 | 4,888,889 | |
| 03770M-AC-7 | APID 45 B - CDO | C | 04/13/2023 | MERRILL LYNCH PIERCE FENNER | | 20,000,000 | 20,000,000 | |
| 03770M-AE-3 | APID 45 C - CDO | C | 04/13/2023 | MERRILL LYNCH PIERCE FENNER | | 14,000,000 | 14,000,000 | |
| 039524-AA-1 | ARCHES BUYER INC | | 08/07/2023 | Barclays Capital | | 646,875 | 750,000 | 6,021 |
| 039951-AE-8 | ARES B1 - CDO | C | 09/29/2023 | GOLDMAN | | 5,000,000 | 5,000,000 | |
| 039951-AG-3 | ARES C - CDO | C | 09/29/2023 | GOLDMAN | | 6,000,000 | 6,000,000 | |
| 039951-AJ-7 | ARES D1 - CDO | C | 09/29/2023 | GOLDMAN | | 20,000,000 | 20,000,000 | |
| 04018A-AQ-2 | ARES LVIII AR - CDO | C | 09/07/2023 | MERRILL LYNCH PIERCE FENNER | | 11,093,428 | 11,197,000 | 115,617 |
| 04018L-AL-9 | ARES L BR - CDO | C | 07/20/2023 | WELLS FARGO | | 1,967,000 | 2,000,000 | 2,788 |
| 04018U-AJ-4 | ARES LOAN FUNDING II LTD. - CDO | C | 08/30/2023 | CITIGROUP GLOBAL MARKETS, INC | | 18,000,000 | 18,000,000 | |
| 04018U-AN-5 | ARES LOAN FUNDING II LTD. - CDO | C | 08/30/2023 | CITIGROUP GLOBAL MARKETS, INC | | 13,500,000 | 13,500,000 | |
| 04018U-AQ-8 | ARES LOAN FUNDING II LTD. - CDO | C | 08/30/2023 | CITIGROUP GLOBAL MARKETS, INC | | 13,000,000 | 13,000,000 | |
| 04288B-AB-6 | ARSENAL AIC PARENT LLC | | 10/19/2023 | Various | | 979,953 | 991,000 | 7,965 |
| 043436-AW-4 | ASBURY AUTOMOTIVE GROUP INC | | 08/09/2023 | Market Axess | | 657,188 | 750,000 | 8,286 |
| 045086-AP-0 | ASHTON WOODS USA LLC | | 11/27/2023 | WELLS FARGO | | 827,500 | 1,000,000 | 7,451 |
| 04625P-AA-9 | ARMOR HOLDCO INC | | 12/20/2023 | Various | | 2,273,941 | 2,560,000 | 39,446 |
| 05072M-AG-8 | AUDAX 4R AR - CDO | C | 03/17/2023 | MERRILL LYNCH PIERCE FENNER | | 37,000,000 | 37,000,000 | |
| 05072M-AJ-2 | AUDAX 4R BR - CDO | C | 03/17/2023 | MERRILL LYNCH PIERCE FENNER | | 15,300,000 | 15,300,000 | |
| 050921-AD-7 | AUDAX 7 C - CDO | | 01/20/2023 | BNP PARIBAS SECURITIES BOND | | 15,000,000 | 15,000,000 | |
| 050921-AF-2 | AUDAX 7 D - CDO | | 01/20/2023 | BNP PARIBAS SECURITIES BOND | | 5,000,000 | 5,000,000 | |
| 050921-AK-1 | AUDAX 7 B - CDO | | 01/20/2023 | BNP PARIBAS SECURITIES BOND | | 3,000,000 | 3,000,000 | |
| 053484-AD-3 | AVALONBAY COMMUNITIES INC | | 05/24/2023 | Various | | 2,993,280 | 3,000,000 | 70,417 |
| 05348E-BH-1 | AVALONBAY COMMUNITIES INC | | 04/04/2023 | TRUIST | | 4,080,222 | 4,757,000 | 26,223 |
| 05366D-AA-6 | AVIATION CAPITAL GROUP LLC | | 06/12/2023 | JP MORGAN CHASE BANK/HSBCSI | | 6,888,412 | 6,967,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 05368V-AA-4 | AVIENT CORP | | 10/19/2023 | Various | | 315,192 | 325,000 | 4,295 |
| 05369A-AN-1 | AVIATION CAPITAL GROUP LLC | | 03/29/2023 | DEUTSCHE BANK SECURITIES, INC. | | 3,967,960 | 4,000,000 | |
| 05369A-AP-6 | AVIATION CAPITAL GROUP LLC | | 10/02/2023 | MERRILL LYNCH PIERCE FENNER | | 4,956,150 | 5,000,000 | |
| 053773-BC-0 | AVIS BUDGET CAR RENTAL LLC | | 10/20/2023 | Various | | 1,375,325 | 1,500,000 | 35,698 |
| 053773-BH-9 | AVIS BUDGET CAR RENTAL LLC | | 11/15/2023 | MERRILL LYNCH PIERCE FENNER | | 4,967,050 | 5,000,000 | |
| 05377R-DC-5 | AESOP 182 A - ABS | | 10/03/2023 | SOCIETE GENERALE | | 9,484,956 | 9,530,000 | 15,883 |
| 05453G-AC-9 | AXALTA COATING SYSTEMS LLC | | 10/19/2023 | Market Axess | | 407,755 | 500,000 | 3,188 |
| 05455J-AA-5 | AXALTA COATING SYSTEMS DUTCH HOLDING B B | C | 11/08/2023 | DEUTSCHE BANK SECURITIES, INC. | | 500,000 | 500,000 | |
| 05493Q-AB-1 | BBCMS 2023-5C23 A3 - CMBS | | 11/16/2023 | BARCLAYS CAPITAL INC FIXED INC | | 10,299,865 | 10,000,000 | 11,125 |
| 05493Q-AD-7 | BBCMS 2023-5C23 AS - CMBS | | 11/16/2023 | BARCLAYS CAPITAL INC FIXED INC | | 3,605,596 | 3,500,000 | 4,494 |
| 05508W-AC-9 | B&G FOODS INC | | 09/12/2023 | Barclays Capital | | 995,020 | 1,000,000 | |
| 05578A-AY-4 | BPCE SA | C | 01/10/2023 | JP MORGAN CHASE BANK/HSBCSI | | 23,942,941 | 23,989,000 | |
| 055979-AA-6 | BMWLT 2023-2 A1 - ABS | | 10/03/2023 | SOCIETE GENERALE | | 23,500,000 | 23,500,000 | |
| 058498-AZ-9 | BALL CORP | | 05/08/2023 | CITIGROUP GLOBAL MARKETS, INC | | 500,000 | 500,000 | |
| 060335-AB-2 | BANIJAY ENTERTAINMENT SAS | C | 09/28/2023 | DEUTSCHE BANK SECURITIES, INC. | | 997,188 | 1,000,000 | 2,201 |
| 06051G-LE-7 | BANK OF AMERICA CORP | | 01/17/2023 | MERRILL LYNCH PIERCE FENNER | | 25,000,000 | 25,000,000 | |
| 06211F-AV-0 | BANK5 2023-5YR4 A3 - CMBS | | 11/30/2023 | WELLS FARGO SECURITIES-46171 | | 10,299,670 | 10,000,000 | 32,500 |
| 06368L-C5-3 | BANK OF MONTREAL | | 12/05/2023 | BMO CAPITAL MARKETS CORP | | 7,000,000 | 7,000,000 | |
| 06368L-GV-2 | BANK OF MONTREAL | C | 01/05/2023 | MERRILL LYNCH PIERCE FENNER | | 29,998,800 | 30,000,000 | |
| 06368L-WU-6 | BANK OF MONTREAL | | 09/18/2023 | BMO CAPITAL MARKETS CORP | | 25,000,000 | 25,000,000 | |
| 06406R-BN-6 | BANK OF NEW YORK MELLON CORP | | 01/24/2023 | MERRILL LYNCH PIERCE FENNER | | 15,000,000 | 15,000,000 | |
| 06417X-AN-1 | BANK OF NOVA SCOTIA | C | 01/24/2023 | SCOTIABANK | | 2,999,358 | 3,002,000 | |
| 06417X-AP-6 | BANK OF NOVA SCOTIA | C | 03/08/2023 | Various | | 22,789,351 | 22,999,000 | 25,597 |
| 06763F-AC-4 | BABSN 232 B1 - CDO | C | 05/31/2023 | MERRILL LYNCH PIERCE FENNER | | 28,000,000 | 28,000,000 | |
| 06763F-AE-0 | BABSN 232 D - CDO | C | 05/31/2023 | MERRILL LYNCH PIERCE FENNER | | 15,000,000 | 15,000,000 | |
| 07030U-A*-3 | Bastion Funding I LLC - ABS | | 02/16/2023 | Unknown | | 28,000,000 | 28,000,000 | |
| 072929-AG-7 | BAPACL-1-C - CDO | C | 11/02/2023 | MORGAN STANLEY CO | | 20,000,000 | 20,000,000 | |
| 072929-AL-6 | BAPACL-1-D - CDO | C | 11/02/2023 | MORGAN STANLEY CO | | 20,000,000 | 20,000,000 | |
| 073096-A*-0 | Bayport Polymers LLC | | 02/15/2023 | Unknown | | 40,000,000 | 40,000,000 | |
| 073685-AK-5 | BEACON ROOFING SUPPLY INC | | 07/17/2023 | JP MORGAN CHASE BANK/HSBCSI | | 1,000,000 | 1,000,000 | |
| 075887-BW-8 | BECTON DICKINSON AND CO | | 09/26/2023 | Various | | 10,520,399 | 11,141,000 | 121,303 |
| 0778FP-AG-4 | BELL TELEPHONE COMPANY OF CANADA OR BELL | | 10/12/2023 | JP MORGAN CHASE BANK/HSBCSI | | 8,103,917 | 10,725,000 | 39,072 |
| 080555-AF-2 | BELO CORP | | 01/31/2023 | GOLDMAN | | 478,125 | 500,000 | 13,795 |
| 08181F-AC-4 | BSP 32 A2 - CDO | C | 10/04/2023 | GOLDMAN | | 5,000,000 | 5,000,000 | |
| 08181F-AE-0 | BSP 32 B - CDO | C | 10/04/2023 | GOLDMAN | | 5,000,000 | 5,000,000 | |
| 08181F-AG-5 | BSP 32 C - CDO | C | 10/04/2023 | GOLDMAN | | 16,000,000 | 16,000,000 | |
| 08181F-AJ-9 | BSP 32 D - CDO | C | 10/04/2023 | GOLDMAN | | 14,000,000 | 14,000,000 | |
| 09031W-AC-7 | BIMBO BAKERIES USA INC | | 11/13/2023 | Various | | 11,199,230 | 11,013,000 | 15,658 |
| 09262W-AA-1 | BLKMM 59 A - CDO | | 10/05/2023 | SOCIETE GENERALE | | 20,000,000 | 20,000,000 | |
| 09262W-AC-7 | BLKMM 59 B - CDO | | 10/05/2023 | SOCIETE GENERALE | | 30,000,000 | 30,000,000 | |
| 09606B-AA-2 | BSTRM 231 A2 - ABS | | 04/25/2023 | MORGAN STANLEY CO | | 17,184,419 | 17,500,000 | |
| 09659W-2V-5 | BNP PARIBAS SA | C | 02/01/2023 | Various | | 22,141,386 | 22,048,000 | 20,067 |
| 097751-BZ-3 | BOMBARDIER INC | | 10/20/2023 | Various | | 1,913,974 | 2,000,000 | 29,911 |
| 097751-CA-7 | BOMBARDIER INC | | 11/06/2023 | DEUTSCHE BANK SECURITIES, INC. | | 1,000,000 | 1,000,000 | |
| 100743-AN-3 | BOSTON GAS CO | | 07/17/2023 | Barclays Capital | | 4,000,000 | 4,000,000 | |
| 10568E-AA-0 | BRAVO 23NQM3 A1 - CMO/RMBS | | 04/20/2023 | BARCLAYS CAP INC -NY | | 4,975,257 | 5,133,000 | 17,288 |
| 10568E-AB-8 | BRAVO 23NQM3 A2 - CMO/RMBS | | 04/20/2023 | BARCLAYS CAP INC -NY | | 748,616 | 784,000 | 2,641 |
| 10568E-AC-6 | BRAVO 23NQM3 A3 - CMO/RMBS | | 04/20/2023 | BARCLAYS CAPITAL INC FIXED INC | | 561,750 | 591,000 | |
| 10638M-AA-8 | BABS 2021-RM2 A - CMO/RMBS | | 12/25/2023 | Direct | | 300,856 | 300,856 | |
| 10638N-AA-6 | BABS 22RM3 A - RMBS | | 12/25/2023 | Direct | | 81,874 | 81,874 | |
| 110122-DE-5 | BRISTOL-MYERS SQUIBB CO | | 10/03/2023 | CITIGROUP GLOBAL MARKETS, INC | | 9,379,200 | 10,000,000 | 48,750 |
| 110122-DK-1 | BRISTOL-MYERS SQUIBB CO | | 10/31/2023 | RBC CAPITAL MARKETS, LLC | | 9,969,310 | 13,000,000 | 262,329 |
| 110122-DU-9 | BRISTOL-MYERS SQUIBB CO | | 09/13/2023 | RBC CAPITAL MARKETS, LLC | | 7,566,613 | 8,833,000 | |
| 110122-DY-1 | BRISTOL-MYERS SQUIBB CO | | 10/30/2023 | Barclays Capital | | 9,980,000 | 10,000,000 | |
| 11135F-AL-5 | BROADCOM INC | | 01/23/2023 | DEUTSCHE BANK SECURITIES, INC. | | 8,759,724 | 9,165,000 | 136,024 |
| 11135F-BJ-9 | BROADCOM INC | | 03/23/2023 | GOLDMAN | | 1,874,050 | 2,500,000 | 10,208 |
| 11135F-BQ-3 | BROADCOM INC | | 08/16/2023 | MERRILL LYNCH PIERCE FENNER | | 10,076,861 | 13,806,000 | 113,666 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 11135F-BR-1 | BROADCOM INC | | 08/02/2023 | Various | | 10,623,613 | 11,530,000 | 139,641 |
| 11135F-BV-2 | BROADCOM INC | | 12/11/2023 | Various | | 22,695,100 | 25,000,000 | 135,465 |
| 11259N-AA-2 | BROOKFIELD CAPITAL FINANCE LLC | | 06/07/2023 | DEUTSCHE BANK SECURITIES, INC. | | 3,000,000 | 3,000,000 | |
| 11271L-AD-4 | BROOKFIELD FINANCE INC | | 08/04/2023 | GOLDMAN | | 5,657,625 | 5,875,000 | 102,103 |
| 118230-AU-5 | BUCKEYE PARTNERS LP | | 03/07/2023 | JEFFERIES | | 709,000 | 800,000 | 800 |
| 120568-BC-3 | BUNGE LIMITED FINANCE CORP | | 03/21/2023 | GOLDMAN | | 4,797,377 | 5,713,000 | 56,297 |
| 1248EP-BR-3 | CCO HOLDINGS LLC | | 03/28/2023 | Market Axess | | 480,000 | 500,000 | 11,382 |
| 1248EP-BT-9 | CCO HOLDINGS LLC | | 03/07/2023 | Market Axess | | 831,647 | 898,000 | 16,364 |
| 1248EP-CS-0 | CCO HOLDINGS LLC | | 11/27/2023 | MORGAN STANLEY CO | | 958,750 | 1,000,000 | 15,583 |
| 1248EP-CT-8 | CCO HOLDINGS LLC | | 10/19/2023 | Various | | 1,862,119 | 1,925,000 | 21,971 |
| 12510H-AM-2 | CAUTO 211 A3 - ABS | | 05/03/2023 | BNP PARIBAS SECURITIES BOND | | 9,660,825 | 11,074,562 | 11,813 |
| 12510H-AS-9 | CAUTO 231 A1 - ABS | | 09/14/2023 | Various | | 6,327,366 | 6,500,000 | |
| 12530J-AB-8 | CFMT 22AB2 M1 - CMO/RMBS | | 12/25/2023 | Direct | | 68,927 | 68,927 | |
| 12543D-BD-1 | CHS/COMMUNITY HEALTH SYSTEMS INC | | 08/07/2023 | JP MORGAN CHASE BANK/HSBCSI | | 975,000 | 1,000,000 | 12,000 |
| 12543D-BM-1 | CHS/COMMUNITY HEALTH SYSTEMS INC | | 01/05/2023 | GOLDMAN | | 390,000 | 500,000 | 3,938 |
| 12565K-AA-5 | CLIF 211 A - RMBS | | 01/18/2023 | MERRILL LYNCH PIERCE FENNER | | 20,014,862 | 22,792,725 | 2,077 |
| 12570D-AA-4 | CIM 23I1 A1 - CMO/RMBS | | 04/04/2023 | NOMURA HOLDINGS INC. | | 1,815,967 | 1,816,000 | 10,648 |
| 126307-BM-8 | CSC HOLDINGS LLC | | 04/18/2023 | GOLDMAN | | 1,000,000 | 1,000,000 | |
| 12636Y-AC-6 | CRH AMERICA FINANCE INC | | 11/15/2023 | JP MORGAN CHASE BANK/HSBCSI | | 4,914,008 | 5,226,000 | 24,657 |
| 12653C-AK-4 | CNX RESOURCES CORP | | 11/27/2023 | GOLDMAN | | 987,500 | 1,000,000 | 27,451 |
| 12657N-AA-8 | BIP-V CHINOOK HOLDCO LLC | | 04/27/2023 | Market Axess | | 931,650 | 1,000,000 | 20,778 |
| 12657N-AB-6 | CQP HOLDCO LP | | 12/08/2023 | MORGAN STANLEY CO | | 2,000,000 | 2,000,000 | |
| 12661P-AA-7 | CSL FINANCE PLC | C | 03/21/2023 | CITIGROUP GLOBAL MARKETS, INC | | 13,840,885 | 14,327,000 | 223,700 |
| 12661P-AB-5 | CSL FINANCE PLC | C | 11/08/2023 | Various | | 24,295,769 | 25,748,000 | 285,909 |
| 126650-DV-9 | CVS HEALTH CORP | | 12/18/2023 | BNP PARIBAS SECURITIES BOND | | 10,116,200 | 10,000,000 | 185,938 |
| 126650-DW-7 | CVS HEALTH CORP | | 10/06/2023 | TD Securities | | 19,219,200 | 20,000,000 | 356,944 |
| 12674C-AA-1 | CA MAGNUM HOLDINGS | C | 11/28/2023 | DEUTSCHE BANK SECURITIES, INC. | | 683,438 | 750,000 | 3,359 |
| 12685J-AC-9 | CABLE ONE INC | | 08/22/2023 | Market Axess | | 385,710 | 500,000 | 5,500 |
| 127656-A*-7 | CAERUS GNB ABS I LLC A-1 - ABS | | 02/09/2023 | Unknown | | 19,995,440 | 20,000,000 | |
| 127656-A@-5 | CAERUS GNB ABS I LLC A-2 - ABS | | 02/09/2023 | Unknown | | 19,998,574 | 20,000,000 | |
| 12807C-AA-1 | CAI 2020-1 A - ABS | C | 05/04/2023 | MITSUBISHI | | 2,417,428 | 2,684,633 | 2,152 |
| 131347-CP-9 | CALPINE CORP | | 06/21/2023 | Market Axess | | 513,531 | 600,000 | 10,946 |
| 14040H-CX-1 | CAPITAL ONE FINANCIAL CORP | | 01/25/2023 | MORGAN STANLEY CO | | 10,000,000 | 10,000,000 | |
| 141781-BW-3 | CARGILL INC | | 12/21/2023 | DEUTSCHE BANK SECURITIES, INC. | | 2,749,208 | 2,895,000 | 1,287 |
| 141781-CA-0 | CARGILL INC | | 04/17/2023 | GOLDMAN | | 9,980,100 | 10,000,000 | |
| 14318Q-AG-5 | CGMS 235 C - CDO | C | 11/10/2023 | GOLDMAN | | 15,000,000 | 15,000,000 | |
| 14318Q-AJ-9 | CGMS 235 D - CDO | C | 11/10/2023 | GOLDMAN | | 12,000,000 | 12,000,000 | |
| 14318X-AA-3 | CARMX 2023-4 A1 - ABS | | 10/12/2023 | RBC CAPITAL MARKETS, LLC | | 43,000,000 | 43,000,000 | |
| 143658-BL-5 | CARNIVAL CORP | | 03/30/2023 | Various | | 1,654,750 | 1,850,000 | 11,819 |
| 143658-BN-1 | CARNIVAL CORP | | 10/19/2023 | Various | | 1,538,840 | 1,800,000 | 16,547 |
| 143658-BR-2 | CARNIVAL CORP | | 07/11/2023 | OPPENHEIMER | | 445,000 | 500,000 | 6,000 |
| 144285-AL-7 | CARPENTER TECHNOLOGY CORP | | 03/08/2023 | Market Axess | | 97,000 | 100,000 | 974 |
| 14879E-AE-8 | CATALENT PHARMA SOLUTIONS INC | | 02/15/2023 | Various | | 433,036 | 450,000 | 1,965 |
| 150190-AB-2 | CEDAR FAIR LP | | 08/07/2023 | Barclays Capital | | 712,500 | 750,000 | 12,766 |
| 15189T-BB-2 | CENTERPOINT ENERGY INC | | 04/04/2023 | MERRILL LYNCH PIERCE FENNER | | 4,901,601 | 5,700,000 | 52,448 |
| 15189X-BD-9 | CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | | 10/02/2023 | Various | | 23,917,471 | 23,999,000 | 11,556 |
| 15477C-AA-3 | CDK GLOBAL INC | | 04/27/2023 | WELLS FARGO | | 990,000 | 1,000,000 | 27,389 |
| 154915-AA-0 | CENTRAL PARENT LLC | | 10/04/2023 | Various | | 1,158,626 | 1,166,000 | 11,603 |
| 15676*-AA-9 | Cerberus Redwood Levered A II LLC - ABS | | 11/28/2023 | Unknown | | 9,329,198 | 9,329,198 | |
| 16115Q-AF-7 | CHART INDUSTRIES INC | | 10/17/2023 | Various | | 993,943 | 1,000,000 | 22,500 |
| 161175-BZ-6 | CHARTER COMMUNICATIONS OPERATING LLC | | 01/24/2023 | GOLDMAN | | 3,503,700 | 5,000,000 | 26,736 |
| 16144K-AA-6 | CHAOT 23A A1 - ABS | | 09/22/2023 | JP MORGAN CHASE BANK/HSBCSI | | 8,500,000 | 8,500,000 | |
| 163851-AE-8 | CHEMOURS CO | | 03/08/2023 | Market Axess | | 639,905 | 700,000 | 12,019 |
| 165303-J#-6 | Chesapeake Utilities Corporation | | 11/28/2023 | Unknown | | 21,400,000 | 21,400,000 | |
| 17025A-AL-6 | CWHL 2006-17 A11 - CMO/RMBS | | 10/01/2023 | Direct | | 138 | 138 | |
| 17150E-AA-9 | CHMML 2 A1 - CDO | C | 03/16/2023 | BANK OF NEW YORK/NATIXIS, NEW | | 18,000,000 | 18,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 17150E-AE-1 | CHMML 2 B1 - CDO | C | 03/16/2023 | BANK OF NEW YORK/NATIXIS, NEW | | 30,000,000 | 30,000,000 | |
| 17151L-AC-8 | CHMML 2 A1 - CDO | | 11/02/2023 | SMBC NIKKO SECURITIES | | 35,500,000 | 35,500,000 | |
| 17151L-AJ-3 | CHMML 2 B - CDO | | 11/02/2023 | SMBC NIKKO SECURITIES | | 20,000,000 | 20,000,000 | |
| 171779-AL-5 | CIENA CORP | | 02/08/2023 | Various | | 880,422 | 1,000,000 | 1,089 |
| 17291N-AA-9 | CGCMT 23SMRT A - CMBS | | 05/10/2023 | CITIGROUP GLOBAL MARKETS INC. | | 10,300,000 | 10,000,000 | 38,427 |
| 172967-MP-3 | CITIGROUP INC | | 12/12/2023 | CITIGROUP GLOBAL MARKETS, INC | | 9,353,100 | 10,000,000 | 90,691 |
| 17331L-AA-5 | CGCMT 23PRM3 A - CMBS | | 06/15/2023 | Various | | 20,480,104 | 20,000,000 | 98,929 |
| 17888H-AA-1 | CIVITAS RESOURCES INC | | 06/23/2023 | Various | | 1,107,500 | 1,100,000 | |
| 17888H-AB-9 | CIVITAS RESOURCES INC | | 06/22/2023 | MERRILL LYNCH PIERCE FENNER | | 100,000 | 100,000 | |
| 17888H-AC-7 | CIVITAS RESOURCES INC | | 10/10/2023 | MERRILL LYNCH PIERCE FENNER | | 100,000 | 100,000 | |
| 18539U-AC-9 | CLEARWAY ENERGY OPERATING LLC | | 08/23/2023 | GOLDMAN | | 915,000 | 1,000,000 | 21,111 |
| 18972E-AB-1 | CLYDESDALE ACQUISITION HOLDINGS INC | | 12/04/2023 | Various | | 916,875 | 1,000,000 | 20,052 |
| 191241-AH-1 | COCA-COLA FEMSA SAB DE CV | C | 09/06/2023 | Barclays Capital | | 2,165,491 | 2,501,000 | 8,788 |
| 19828T-AA-4 | COLUMBIA PIPELINES OPERATING COMPANY LLC | | 08/02/2023 | BONY/TORONTO DOMINION SECURITI | | 6,999,860 | 7,000,000 | |
| 20030N-ED-9 | COMCAST CORP | | 11/13/2023 | Various | | 12,725,936 | 12,739,000 | 64,389 |
| 20451R-AC-6 | COMPASS GROUP DIVERSIFIED HOLDINGS LLC | | 01/10/2023 | BAIRD ROBERT W & CO | | 693,875 | 854,000 | 20,994 |
| 20633K-AA-6 | TUNES 221 A2 - ABS | | 12/21/2023 | Various | | 6,143,961 | 6,083,000 | 68,036 |
| 20752T-AA-2 | CONNECT FINCO SARL | C | 05/09/2023 | WELLS FARGO | | 952,500 | 1,000,000 | 7,500 |
| 20848V-AB-1 | CONSENSUS CLOUD SOLUTIONS INC | | 07/20/2023 | Various | | 1,054,914 | 1,200,000 | 21,233 |
| 21036P-BC-1 | CONSTELLATION BRANDS INC | | 09/19/2023 | Various | | 12,658,250 | 13,000,000 | 180,575 |
| 21036P-BE-7 | CONSTELLATION BRANDS INC | | 10/03/2023 | Various | | 20,379,508 | 23,418,000 | 120,641 |
| 21036P-BG-2 | CONSTELLATION BRANDS INC | | 02/16/2023 | GOLDMAN | | 2,276,700 | 3,000,000 | 34,375 |
| 21036P-BH-0 | CONSTELLATION BRANDS INC | | 02/28/2023 | TD Securities | | 6,883,617 | 8,735,000 | 16,924 |
| 21871D-AD-5 | CORELOGIC INC | | 01/13/2023 | JP MORGAN CHASE BANK/HSBCSI | | 406,875 | 500,000 | 4,813 |
| 21987B-AY-4 | CORPORACION NACIONAL DEL COBRE DE CHILE | C | 12/01/2023 | CITIGROUP GLOBAL MKTS INC (TAXABLE FI) | | 6,206,702 | 6,670,000 | |
| 224044-CN-5 | COX COMMUNICATIONS INC | | 12/18/2023 | TD Securities | | 2,208,833 | 2,625,000 | 948 |
| 227046-AA-7 | CROCS INC | | 06/23/2023 | Various | | 391,843 | 450,000 | 2,680 |
| 22758C-AB-7 | CROSS 2023-H1 A2 - RMBS | | 07/31/2023 | GOLDMAN SACHS & CO, NY | | 961,983 | 962,000 | 7,025 |
| 22758C-AC-5 | CROSS 2023-H1 A3 - RMBS | | 07/31/2023 | GOLDMAN SACHS & CO, NY | | 483,000 | 483,000 | 3,579 |
| 22822V-AL-5 | CROWN CASTLE INC | | 09/06/2023 | Various | | 8,152,693 | 8,531,000 | 110,034 |
| 22822V-AN-1 | CROWN CASTLE INC | | 11/29/2023 | CITIGROUP GLOBAL MARKETS, INC | | 1,686,836 | 1,935,000 | 2,666 |
| 22822V-AX-9 | CROWN CASTLE INC | | 07/31/2023 | GOLDMAN | | 2,456,497 | 3,568,000 | 34,778 |
| 22822V-BA-8 | CROWN CASTLE INC | | 01/11/2023 | Various | | 30,006,500 | 30,000,000 | 2,778 |
| 22822V-BB-6 | CROWN CASTLE INC | | 09/19/2023 | Various | | 26,194,866 | 26,910,000 | 39,765 |
| 22822V-BD-2 | CROWN CASTLE INC | | 12/15/2023 | MIZUHO_SECURITIES | | 15,299,250 | 15,000,000 | 30,333 |
| 233331-BJ-5 | DTE ENERGY CO | | 10/03/2023 | Various | | 42,093,341 | 42,999,000 | 387,292 |
| 23338V-AM-8 | DTE ELECTRIC CO | | 10/11/2023 | HSBC SECURITIES INC. | | 8,245,300 | 10,000,000 | 30,625 |
| 23338V-AQ-9 | DTE ELECTRIC CO | | 09/21/2023 | JP MORGAN CHASE BANK/HSBCSI | | 8,351,200 | 10,000,000 | 20,000 |
| 23345M-AA-5 | DT MIDSTREAM INC | | 12/04/2023 | Barclays Capital | | 1,125,000 | 1,250,000 | 24,492 |
| 23802W-AG-6 | COLO 212 A2 - ABS | | 04/20/2023 | MIZUHO_SECURITIES | | 4,682,922 | 5,350,000 | 10,343 |
| 23802W-AL-5 | DATABK-231-A2 - ABS | | 02/23/2023 | DEUTSCHE BANK SECURITIES, INC. | | 23,054,493 | 25,000,000 | |
| 23918K-AS-7 | DAVITA INC | | 10/11/2023 | GOLDMAN | | 971,875 | 1,250,000 | 21,198 |
| 24702E-AA-8 | DEFT 233 A1 - ABS | | 10/10/2023 | SOCIETE GENERALE | | 15,000,000 | 15,000,000 | |
| 24703D-BJ-9 | DELL INTERNATIONAL LLC | | 01/24/2023 | Various | | 20,095,900 | 20,000,000 | 2,917 |
| 24703G-AA-2 | DEFT 232 A1 - ABS | | 06/12/2023 | RBC CAPITAL MARKETS, LLC | | 16,500,000 | 16,500,000 | |
| 24703T-AE-6 | DELL INTERNATIONAL LLC | | 10/13/2023 | WELLS FARGO | | 9,761,900 | 10,000,000 | 21,778 |
| 24703T-AG-1 | DELL INTERNATIONAL LLC | | 09/21/2023 | DEUTSCHE BANK SECURITIES, INC. | | 2,322,521 | 2,388,000 | 61,173 |
| 25161C-AA-3 | DEVCO ISSUER 2023-1 LLC | | 09/26/2023 | Not Available | | 20,000,000 | 20,000,000 | |
| 25243Y-BG-3 | DIAGEO CAPITAL PLC | C | 03/17/2023 | Barclays Capital | | 11,369,820 | 11,000,000 | 238,058 |
| 25243Y-BK-4 | DIAGEO CAPITAL PLC | C | 10/02/2023 | MERRILL LYNCH PIERCE FENNER | | 14,959,350 | 15,000,000 | |
| 25259K-AA-8 | DIAMOND ESCROW ISSUER LLC | | 05/24/2023 | MERRILL LYNCH PIERCE FENNER | | 1,000,000 | 1,000,000 | |
| 25389J-AT-3 | DIGITAL REALTY TRUST LP | | 02/01/2023 | Various | | 17,173,375 | 17,661,000 | 32,911 |
| 25389J-AV-8 | DIGITAL REALTY TRUST LP | | 03/08/2023 | GOLDMAN | | 9,274,313 | 9,250,000 | 116,974 |
| 254687-FL-5 | WALT DISNEY CO | | 10/05/2023 | CITIGROUP GLOBAL MARKETS, INC | | 10,009,156 | 12,155,000 | 26,336 |
| 254687-FX-9 | WALT DISNEY CO | | 10/11/2023 | DEUTSCHE BANK SECURITIES, INC. | | 8,275,100 | 10,000,000 | 66,250 |
| 25470M-AG-4 | DISH NETWORK CORP | | 01/17/2023 | DEUTSCHE BANK SECURITIES, INC. | | 1,020,000 | 1,000,000 | 23,174 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 25470X-BE-4 | DISH DBS CORP | | 07/14/2023 | Market Axess | | 805,000 | 1,000,000 | 6,854 |
| 256677-AH-8 | DOLLAR GENERAL CORP | | 03/02/2023 | Various | | 3,788,256 | 4,842,000 | 83,374 |
| 256677-AN-5 | DOLLAR GENERAL CORP | | 07/11/2023 | Various | | 28,525,186 | 28,710,000 | 87,133 |
| 256677-AP-0 | DOLLAR GENERAL CORP | | 08/01/2023 | MERRILL LYNCH PIERCE FENNER | | 4,934,150 | 5,000,000 | 42,389 |
| 256746-AH-1 | DOLLAR TREE INC | | 03/17/2023 | Barclays Capital | | 9,661,700 | 10,000,000 | 147,000 |
| 256746-AK-4 | DOLLAR TREE INC | | 04/11/2023 | CITIGROUP GLOBAL MARKETS, INC | | 3,958,442 | 5,584,000 | 69,102 |
| 26138E-AX-7 | KEURIG DR PEPPER INC | | 02/28/2023 | Barclays Capital | | 6,050,068 | 6,469,000 | 47,459 |
| 263534-CQ-0 | EIDP INC | | 06/20/2023 | Various | | 20,314,468 | 20,416,000 | 29,679 |
| 263901-AA-8 | DUKE ENERGY INDIANA LLC | | 07/11/2023 | MORGAN STANLEY CO | | 2,614,599 | 2,424,000 | 63,280 |
| 26441C-CA-1 | DUKE ENERGY CORP | | 09/05/2023 | MIZUHO_SECURITIES | | 9,995,700 | 10,000,000 | |
| 26442C-BK-9 | DUKE ENERGY CAROLINAS LLC | | 08/03/2023 | RBC CAPITAL MARKETS, LLC | | 9,604,800 | 10,000,000 | 32,694 |
| 26442U-AQ-7 | DUKE ENERGY PROGRESS LLC | | 03/06/2023 | MITSUBISHI | | 249,940 | 250,000 | |
| 26442U-AR-5 | DUKE ENERGY PROGRESS LLC | | 03/06/2023 | MITSUBISHI | | 5,964,420 | 6,000,000 | |
| 26884A-BL-6 | ERP OPERATING LP | | 08/02/2023 | WELLS FARGO | | 7,315,648 | 8,213,000 | 22,586 |
| 26884T-AR-3 | ERAC USA FINANCE LLC | | 03/22/2023 | US BANCORP INVESTMENTS INC. | | 4,219,470 | 4,500,000 | 46,613 |
| 26884T-AV-4 | ERAC USA FINANCE LLC | | 12/15/2023 | Various | | 24,608,395 | 25,378,000 | 245,389 |
| 26884T-AX-0 | ERAC USA FINANCE LLC | | 07/17/2023 | Various | | 17,036,255 | 17,077,000 | 129,601 |
| 26885B-AM-2 | EQM MIDSTREAM PARTNERS LP | | 03/07/2023 | JEFFERIES | | 792,000 | 800,000 | 16,333 |
| 278865-BL-3 | ECOLAB INC | | 10/10/2023 | Barclays Capital | | 8,879,632 | 9,988,000 | 32,503 |
| 28470R-AK-8 | CAESARS ENTERTAINMENT INC | | 03/06/2023 | Barclays Capital | | 813,000 | 800,000 | 12,097 |
| 286857-F#-9 | Elizabethtown Gas Company | | 05/18/2023 | Unknown | | 4,000,000 | 4,000,000 | |
| 286857-F*-3 | Elizabethtown Gas Company | | 05/18/2023 | Unknown | | 8,000,000 | 8,000,000 | |
| 286857-F@-1 | Elizabethtown Gas Company | | 05/18/2023 | Unknown | | 8,000,000 | 8,000,000 | |
| 29103C-AA-6 | EMERALD DEBT MERGER SUB LLC | | 10/13/2023 | Various | | 2,633,731 | 2,641,000 | 3,801 |
| 29336T-AD-2 | ENLINK MIDSTREAM LLC | | 03/30/2023 | WELLS FARGO | | 1,485,000 | 1,500,000 | 8,667 |
| 29364W-AW-8 | ENTERGY LOUISIANA LLC | | 06/09/2023 | DEUTSCHE BANK SECURITIES, INC. | | 10,913,906 | 11,766,000 | 76,479 |
| 29364W-BA-5 | ENTERGY LOUISIANA LLC | | 08/07/2023 | Various | | 6,681,764 | 7,422,000 | 98,752 |
| 29364W-BC-1 | ENTERGY LOUISIANA LLC | | 12/14/2023 | SCOTIABANK | | 8,496,400 | 10,000,000 | 89,833 |
| 29366M-AE-8 | ENTERGY ARKANSAS LLC | | 08/14/2023 | CITIGROUP GLOBAL MARKETS, INC | | 11,905,831 | 11,973,000 | |
| 29374L-AA-8 | EFF 233 A1 - ABS | | 10/18/2023 | SOCIETE GENERALE | | 9,500,000 | 9,500,000 | |
| 29444U-BD-7 | EQUINIX INC | | 12/21/2023 | WELLS FARGO | | 12,626,030 | 13,339,000 | 40,832 |
| 29444U-BR-6 | EQUINIX INC | | 09/19/2023 | SMBC NIKKO SECURITIES | | 4,241,500 | 5,000,000 | 35,000 |
| 30040W-AV-0 | EVERSOURCE ENERGY | | 05/08/2023 | CITIGROUP GLOBAL MARKETS, INC | | 14,991,150 | 15,000,000 | |
| 30161N-AX-9 | EXELON CORP | | 05/31/2023 | GOLDMAN | | 3,285,415 | 3,500,000 | 18,506 |
| 30166Q-AD-1 | EART 2022-2 B - ABS | | 09/25/2023 | CITIGROUP GLOBAL MARKETS, INC | | 5,874,175 | 5,930,000 | 7,215 |
| 30258H-C*-7 | FNBM, LLC | | 08/01/2023 | Unknown | | 30,000,000 | 30,000,000 | |
| 302635-AM-9 | FS KKR CAPITAL CORP | | 11/16/2023 | Bank of America Securities | | 4,965,950 | 5,000,000 | |
| 31428X-AU-0 | FEDEX CORP | | 10/25/2023 | GOLDMAN | | 3,597,100 | 5,000,000 | 6,833 |
| 31428X-BE-5 | FEDEX CORP | | 06/27/2023 | CITIGROUP GLOBAL MARKETS, INC | | 1,766,840 | 2,000,000 | 11,611 |
| 31428X-BS-4 | FEDEX CORP | | 02/01/2023 | JEFFERIES | | 9,523,000 | 10,000,000 | 145,750 |
| 314353-AA-1 | FEDERAL EXPRESS CORPORATION 2020-1 PASS | | 06/21/2023 | MORGAN STANLEY CO | | 11,885,813 | 14,476,181 | 92,738 |
| 31556T-AA-7 | FERTITTA ENTERTAINMENT LLC (NEVADA) | | 01/05/2023 | DEUTSCHE BANK SECURITIES, INC. | | 645,000 | 750,000 | 16,766 |
| 31573C-AB-1 | EFMT 2022-1 A2 - CMO/RMBS | | 08/07/2023 | Wells Fargo Bank | | 456,975 | 677,000 | 451 |
| 31620M-BS-4 | FIDELITY NATIONAL INFORMATION SERVICES I | | 09/27/2023 | MORGAN STANLEY CO | | 6,289,540 | 7,464,000 | 9,579 |
| 31620M-BW-5 | FIDELITY NATIONAL INFORMATION SERVICES I | | 01/31/2023 | JP MORGAN CHASE BANK/HSBCSI | | 15,039,290 | 15,146,000 | 246,421 |
| 31680E-AA-9 | FITAT 2023-1 A1 - ABS | | 08/15/2023 | JP MORGAN CHASE BANK/HSBCSI | | 30,000,000 | 30,000,000 | |
| 31738K-AA-7 | FASST 2020-JR4 Class A1 - ABS | | 05/25/2023 | Direct | | 58,594 | 58,594 | |
| 31739D-AA-2 | FASST 23S3 A1 - RMBS | | 08/21/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 18,665,760 | 20,000,000 | 5,000 |
| 31739D-AB-0 | FASST 23S3 A2 - RMBS | | 08/21/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 23,156,325 | 25,000,000 | 6,250 |
| 31739D-AC-8 | FASST 23S3 A3 - RMBS | | 12/25/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 4,561,922 | 5,000,017 | 1,250 |
| 337120-AA-7 | FIRST STUDENT BIDCO INC | | 01/03/2023 | GOLDMAN | | 217,607 | 262,000 | 4,512 |
| 33767B-AA-7 | FIRSTENERGY TRANSMISSION LLC | | 08/22/2023 | JP MORGAN CHASE BANK/HSBCSI | | 4,443,850 | 5,000,000 | 29,521 |
| 33767B-AC-3 | FIRSTENERGY TRANSMISSION LLC | | 06/06/2023 | Various | | 7,176,524 | 8,641,000 | 64,042 |
| 337738-AR-9 | FISERV INC | | 10/24/2023 | JP MORGAN CHASE BANK/HSBCSI | | 4,630,600 | 5,000,000 | 14,583 |
| 337738-BD-9 | FISERV INC | | 02/27/2023 | MERRILL LYNCH PIERCE FENNER | | 9,987,000 | 10,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 337738-BG-2 | FISERV INC | | 09/20/2023 | CITIGROUP GLOBAL MARKETS, INC | | 5,089,475 | 5,122,000 | 23,707 |
| 33846B-AA-2 | FCAT 233 A1 - ABS | | 10/16/2023 | DEUTSCHE BANK SECURITIES, INC. | | 7,650,000 | 7,650,000 | |
| 33938M-AJ-8 | FLEXENTIAL ISSUER LLC - ABS | | 10/18/2023 | Unknown | | 14,234,340 | 15,000,000 | |
| 341081-GG-6 | FLORIDA POWER & LIGHT CO | | 09/12/2023 | BNP PARIBAS SECURITIES BOND | | 6,528,400 | 8,000,000 | 22,322 |
| 341081-GK-7 | FLORIDA POWER & LIGHT CO | | 10/10/2023 | Various | | 18,364,591 | 18,479,000 | 13,084 |
| 341081-GP-6 | FLORIDA POWER & LIGHT CO | | 05/15/2023 | JP MORGAN CHASE BANK/HSBCSI | | 10,995,490 | 11,000,000 | |
| 344930-AA-0 | FORDO 2023-B A1 - ABS | | 06/21/2023 | CITIGROUP GLOBAL MARKETS, INC | | 46,750,000 | 46,750,000 | |
| 34501*-AA-1 | Football Club Term Notes 2023-XV Trust | | 03/28/2023 | Unknown | | 10,000,000 | 10,000,000 | |
| 34501*-AB-9 | Football Club Term Notes 2023-XV Trust | | 03/28/2023 | Unknown | | 10,000,000 | 10,000,000 | |
| 34501*-AE-3 | Football Club Term Notes 2023-XV Trust | | 03/28/2023 | Unknown | | 10,000,000 | 10,000,000 | |
| 34501*-AF-0 | Football Club Term Notes 2023-XV Trust | | 03/28/2023 | Unknown | | 10,000,000 | 10,000,000 | |
| 34528L-AD-7 | FORDL 2022-A A3 - ABS | | 09/26/2023 | WELLS FARGO | | 9,411,369 | 9,484,728 | 11,063 |
| 345397-C6-8 | FORD MOTOR CREDIT COMPANY LLC | | 01/03/2023 | DEUTSCHE BANK SECURITIES, INC. | | 998,770 | 1,000,000 | |
| 345397-C9-2 | FORD MOTOR CREDIT COMPANY LLC | | 04/04/2023 | GOLDMAN | | 998,750 | 1,000,000 | |
| 35908M-AD-2 | FRONTIER COMMUNICATIONS HOLDINGS LLC | | 03/28/2023 | Various | | 709,351 | 725,000 | 22,811 |
| 35910E-AA-2 | FYBR 2023-1 A2 - ABS | | 12/19/2023 | Various | | 34,592,110 | 35,900,000 | 33,165 |
| 361448-BA-0 | GATX CORP | | 06/13/2023 | Barclays Capital | | 3,721,210 | 4,059,000 | 35,516 |
| 361448-BC-6 | GATX CORP | | 01/17/2023 | Barclays Capital | | 5,761,429 | 5,921,000 | 53,881 |
| 361448-BE-2 | GATX CORP | | 08/01/2023 | TRUIST | | 4,270,581 | 4,472,000 | 71,229 |
| 361448-BF-9 | GATX CORP | | 03/08/2023 | TRUIST | | 13,395,193 | 14,895,000 | 66,342 |
| 361448-BH-5 | GATX CORP | | 05/17/2023 | JP MORGAN CHASE BANK/HSBCSI | | 2,434,080 | 4,000,000 | 57,867 |
| 361448-BJ-1 | GATX CORP | | 02/07/2023 | TRUIST | | 2,999,933 | 3,441,000 | 22,749 |
| 361448-BL-6 | GATX CORP | | 07/21/2023 | TRUIST | | 6,331,862 | 6,410,000 | 79,573 |
| 361448-BM-4 | GATX CORP | | 09/06/2023 | MERRILL LYNCH PIERCE FENNER | | 2,990,250 | 3,000,000 | |
| 36168Q-AQ-7 | GFL ENVIRONMENTAL INC | | 11/29/2023 | Various | | 754,156 | 750,000 | |
| 36170J-AC-0 | GGAM FINANCE LTD | | 11/15/2023 | GOLDMAN | | 993,120 | 1,000,000 | |
| 362311-AG-7 | FRONTIER CALIFORNIA INC | | 07/07/2023 | Barclays Capital | | 1,718,590 | 1,931,000 | 20,276 |
| 36257B-AA-7 | GARDA WORLD SECURITY CORP | | 10/24/2023 | Various | | 710,113 | 733,000 | 22,503 |
| 362585-AB-7 | GMCAR 2022-2 A2 - ABS | | 08/24/2023 | BNP PARIBAS SECURITIES BOND | | 9,177,429 | 9,236,060 | 7,758 |
| 36258V-AE-4 | GMCAR 2020-2 A4 - ABS | | 10/03/2023 | SOCIETE GENERALE | | 5,203,242 | 5,250,000 | 4,821 |
| 36264F-AM-3 | HALEON US CAPITAL LLC | | 10/11/2023 | TD Securities | | 8,531,200 | 10,000,000 | 19,132 |
| 36267Q-AA-2 | GN BONDCO LLC | | 10/26/2023 | BAIRD ROBERT W & CO | | 1,965,000 | 2,000,000 | 14,778 |
| 36267V-AF-0 | GE HEALTHCARE TECHNOLOGIES INC | | 06/14/2023 | WELLS FARGO | | 15,188,400 | 15,000,000 | 72,979 |
| 36267V-AH-6 | GE HEALTHCARE TECHNOLOGIES INC | | 09/12/2023 | Various | | 34,898,663 | 34,162,000 | 792,541 |
| 36267V-AM-5 | GE HEALTHCARE TECHNOLOGIES INC | | 09/25/2023 | GOLDMAN | | 7,079,441 | 6,895,000 | 152,672 |
| 36268N-AA-8 | GTCR W-2 MERGER SUB LLC | | 10/04/2023 | Various | | 994,700 | 1,000,000 | 208 |
| 362943-AA-0 | GALXY 32 A - CDO | C | 09/22/2023 | Barclays Capital | | 20,000,000 | 20,000,000 | |
| 362943-AE-2 | GALXY 32 C - CDO | C | 09/22/2023 | Various | | 10,000,000 | 10,000,000 | |
| 362943-AG-7 | GALXY 32 D - CDO | C | 09/22/2023 | BARCLAYS CAPITAL INC FIXED INC | | 10,000,000 | 10,000,000 | |
| 36485M-AK-5 | GARDA WORLD SECURITY CORP | C | 01/26/2023 | GOLDMAN | | 686,250 | 750,000 | 15,898 |
| 36485M-AM-1 | GARDA WORLD SECURITY CORP | C | 01/23/2023 | MERRILL LYNCH PIERCE FENNER | | 100,000 | 100,000 | |
| 37045X-EB-8 | GENERAL MOTORS FINANCIAL COMPANY INC | | 01/04/2023 | DEUTSCHE BANK SECURITIES, INC. | | 9,999,100 | 10,000,000 | |
| 37185L-AJ-1 | GENESIS ENERGY LP | | 05/12/2023 | Various | | 1,163,429 | 1,187,000 | 9,458 |
| 37185L-AN-2 | GENESIS ENERGY LP | | 01/19/2023 | WELLS FARGO | | 1,004,688 | 1,000,000 | |
| 37185L-AP-7 | GENESIS ENERGY LP | | 11/30/2023 | Various | | 1,092,790 | 1,100,000 | |
| 378272-AQ-1 | GLENCORE FUNDING LLC | | 03/21/2023 | US BANCORP INVESTMENTS INC. | | 9,401,500 | 10,000,000 | 157,153 |
| 378272-AV-0 | GLENCORE FUNDING LLC | | 03/13/2023 | BNP PARIBAS SECURITIES BOND | | 11,764,720 | 11,968,000 | 68,811 |
| 378272-AY-4 | GLENCORE FUNDING LLC | | 07/13/2023 | MERRILL LYNCH PIERCE FENNER | | 8,213,400 | 10,000,000 | 94,444 |
| 378272-BE-7 | GLENCORE FUNDING LLC | | 01/27/2023 | BNP PARIBAS SECURITIES BOND | | 8,567,100 | 10,000,000 | 74,417 |
| 378272-BN-7 | GLENCORE FUNDING LLC | | 11/20/2023 | Various | | 25,048,000 | 25,000,000 | 78,264 |
| 378272-BP-2 | GLENCORE FUNDING LLC | | 09/27/2023 | MITSUBISHI | | 14,917,500 | 15,000,000 | |
| 37959P-AG-2 | SEACO 2021-2 A - ABS | C | 09/26/2023 | Various | | 9,412,820 | 10,753,705 | 9,158 |
| 379929-AA-0 | GMALT 2023-3 A1 - ABS | | 08/08/2023 | JP MORGAN CHASE BANK/HSBCSI | | 23,250,000 | 23,250,000 | |
| 380355-AH-0 | GOEASY LTD | | 11/13/2023 | RBC CAPITAL MARKETS, LLC | | 500,000 | 500,000 | |
| 38137W-AQ-8 | GLM 6 AR - CDO | C | 08/24/2023 | WELLS FARGO | | 12,648,685 | 12,770,000 | 91,944 |
| 38139L-AE-7 | GLM 18 B - CDO | C | 10/20/2023 | MORGAN STANLEY CO | | 9,000,000 | 9,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 38139L-AG-2 | GLM 18 C - CDO | C | 10/20/2023 | MORGAN STANLEY CO | | 16,000,000 | 16,000,000 | |
| 38139L-AJ-6 | GLM 18 D - CDO | C | 10/20/2023 | MORGAN STANLEY CO | | 17,000,000 | 17,000,000 | |
| 384701-AA-6 | GRAHAM PACKAGING COMPANY INC | | 01/20/2023 | Barclays Capital | | 661,875 | 750,000 | 23,602 |
| 387422-AC-2 | SCFGP 231 A3 - ABS | | 10/11/2023 | MERRILL LYNCH PIERCE FENNER | | 4,999,585 | 5,000,000 | |
| 40055@-AA-6 | Gryphon Junior Capital III Rated Feeder | | 12/13/2023 | Unknown | | 4,512,063 | 4,512,063 | |
| 404119-BW-8 | HCA INC | | 02/24/2023 | WELLS FARGO | | 4,983,150 | 5,000,000 | 22,031 |
| 404121-AJ-4 | HCA INC | | 09/13/2023 | Various | | 23,054,571 | 23,185,000 | 139,163 |
| 41242*-CG-5 | Hardwood Funding LLC | | 06/07/2023 | Unknown | | 2,000,000 | 2,000,000 | |
| 41242*-CH-3 | Hardwood Funding LLC | | 06/07/2023 | Unknown | | 8,000,000 | 8,000,000 | |
| 413875-AW-5 | L3HARRIS TECHNOLOGIES INC | | 10/17/2023 | MERRILL LYNCH PIERCE FENNER | | 10,866,839 | 11,630,000 | 176,259 |
| 418751-AL-7 | HAT HOLDINGS I LLC | | 12/04/2023 | MERRILL LYNCH PIERCE FENNER | | 100,000 | 100,000 | |
| 42226A-AA-5 | HEALTHEQUITY INC | | 04/27/2023 | State Street | | 900,602 | 1,000,000 | 3,750 |
| 42704L-AA-2 | HERC HOLDINGS INC | | 08/21/2023 | Market Axess | | 524,619 | 555,000 | 3,222 |
| 428102-AF-4 | HESS MIDSTREAM OPERATIONS LP | | 05/18/2023 | Various | | 1,028,984 | 1,115,000 | 6,250 |
| 431318-BC-7 | HILCORP ENERGY I LP | | 11/03/2023 | RBC CAPITAL MARKETS, LLC | | 500,000 | 500,000 | |
| 43284M-AA-6 | HILTON GRAND VACATIONS BORROWER LLC | | 11/30/2023 | Various | | 1,499,275 | 1,700,000 | 2,639 |
| 437076-CB-6 | HOME DEPOT INC | | 10/12/2023 | MITSUBISHI | | 7,564,500 | 8,878,000 | 666 |
| 437076-CF-7 | HOME DEPOT INC | | 03/29/2023 | JP MORGAN CHASE BANK/HSBCSI | | 7,759,838 | 9,789,000 | 5,982 |
| 43761J-AC-1 | HOMES 23NQM1 A3 - CMO/RMBS | | 03/16/2023 | MORGAN STANLEY FIXED | | 319,037 | 323,000 | 1,176 |
| 442722-AA-2 | HOWARD MIDSTREAM ENERGY PARTNERS LLC | | 01/03/2023 | Market Axess | | 129,844 | 135,000 | 4,303 |
| 442722-AB-0 | HOWARD MIDSTREAM ENERGY PARTNERS LLC | | 06/29/2023 | RBC CAPITAL MARKETS, LLC | | 750,000 | 750,000 | |
| 44328U-AA-4 | HPEFS 2023-2 A1 - ABS | | 09/19/2023 | WELLS FARGO | | 15,239,000 | 15,239,000 | |
| 44891A-CB-1 | HYUNDAI CAPITAL AMERICA | | 03/28/2023 | Barclays Capital | | 19,927,600 | 20,000,000 | |
| 44891A-CD-7 | HYUNDAI CAPITAL AMERICA | | 03/28/2023 | Barclays Capital | | 24,930,000 | 25,000,000 | |
| 44891A-CE-5 | HYUNDAI CAPITAL AMERICA | | 04/25/2023 | Various | | 14,084,614 | 14,028,000 | 17,522 |
| 44891A-CG-0 | HYUNDAI CAPITAL AMERICA | | 06/21/2023 | CITIGROUP GLOBAL MARKETS, INC | | 9,975,200 | 10,000,000 | |
| 44891A-CH-8 | HYUNDAI CAPITAL AMERICA | | 11/20/2023 | Various | | 24,701,393 | 24,889,000 | 295,548 |
| 44891A-CJ-4 | HYUNDAI CAPITAL AMERICA | | 06/21/2023 | CITIGROUP GLOBAL MARKETS, INC | | 4,992,850 | 5,000,000 | |
| 44891A-CP-0 | HYUNDAI CAPITAL AMERICA | | 09/18/2023 | JP MORGAN CHASE BANK/HSBCSI | | 4,987,400 | 5,000,000 | |
| 44918C-AA-0 | HART 2023-C A1 - ABS | | 11/03/2023 | BNP PARIBAS SECURITIES BOND | | 27,000,000 | 27,000,000 | |
| 44933M-AC-5 | HALST 21C A3 - ABS | | 08/28/2023 | BNP PARIBAS SECURITIES BOND | | 28,074,382 | 28,328,488 | 4,485 |
| 44934L-AD-4 | HALST 2022-B A3 - ABS | | 09/26/2023 | WELLS FARGO | | 14,828,320 | 15,000,000 | 18,146 |
| 449691-AA-2 | ILIAD HOLDING SAS | C | 11/30/2023 | Market Axess | | 579,662 | 600,000 | 6,644 |
| 45344L-AC-7 | CRESCENT ENERGY FINANCE LLC | | 07/17/2023 | Various | | 2,098,000 | 2,100,000 | 4,342 |
| 458140-CE-8 | INTEL CORP | | 03/14/2023 | Various | | 15,760,948 | 15,798,000 | 18,525 |
| 458140-CF-5 | INTEL CORP | | 09/12/2023 | Various | | 18,741,432 | 18,758,000 | 8,509 |
| 45866F-AJ-3 | INTERCONTINENTAL EXCHANGE INC | | 10/05/2023 | Various | | 38,536,871 | 41,417,000 | 158,494 |
| 460599-AE-3 | INTERNATIONAL GAME TECHNOLOGY PLC | C | 08/07/2023 | Barclays Capital | | 706,875 | 750,000 | 2,625 |
| 46128M-AS-0 | INVERSIONES CMPC SA | C | 06/20/2023 | Bank of America Securities | | 12,498,125 | 12,500,000 | |
| 46266T-AD-0 | IQVIA INC | | 05/18/2023 | GOLDMAN | | 250,000 | 250,000 | |
| 46284V-AE-1 | IRON MOUNTAIN INC | | 08/09/2023 | Barclays Capital | | 937,500 | 1,000,000 | 21,292 |
| 46284V-AJ-0 | IRON MOUNTAIN INC | | 03/24/2023 | Market Axess | | 791,427 | 892,000 | 9,496 |
| 46284V-AP-6 | IRON MOUNTAIN INC | | 05/10/2023 | JP MORGAN CHASE BANK/HSBCSI | | 1,500,000 | 1,500,000 | |
| 46590X-AK-2 | JBS USA LUX SA | | 12/21/2023 | Market Axess | | 72,750 | 75,000 | 925 |
| 46604C-AE-6 | IVYH 20 C - CDO | C | 02/13/2023 | BANK OF NEW YORK/NATIXIS, NEW | | 15,000,000 | 15,000,000 | |
| 46604C-AG-1 | IVYH 20 D - CDO | C | 02/13/2023 | BANK OF NEW YORK/NATIXIS, NEW | | 18,000,000 | 18,000,000 | |
| 46604R-AE-3 | IVYH 11 C - CDO | C | 07/19/2023 | JP MORGAN CHASE BANK/HSBCSI | | 10,000,000 | 10,000,000 | |
| 46604R-AG-8 | IVYH 11 D - CDO | C | 07/19/2023 | JP MORGAN CHASE BANK/HSBCSI | | 10,000,000 | 10,000,000 | |
| 46657B-AQ-7 | JPMMT 23DSC2 A3 - RMBS | | 08/14/2023 | JP MORGAN SECURITIES LLC | | 1,833,106 | 1,958,000 | 8,566 |
| 469815-AK-0 | JACOBS ENTERTAINMENT INC | | 05/01/2023 | GOLDMAN | | 877,500 | 1,000,000 | 14,625 |
| 47077W-AA-6 | JANE STREET GROUP LLC | | 06/01/2023 | RBC CAPITAL MARKETS, LLC | | 852,500 | 1,000,000 | 2,500 |
| 47216F-AA-5 | JAZZ SECURITIES DAC | C | 10/19/2023 | MORGAN STANLEY CO | | 427,500 | 500,000 | 5,955 |
| 47232M-AF-9 | JEFFERIES FINANCE LLC | | 07/10/2023 | UBS | | 448,263 | 545,000 | 11,127 |
| 48585J-AA-8 | KTAMA 1 A1 - CDO | C | 09/21/2023 | WELLS FARGO | | 35,000,000 | 35,000,000 | |
| 48585J-AE-0 | KTAMA 1 B - CDO | C | 09/21/2023 | WELLS FARGO | | 12,375,000 | 12,375,000 | |
| 48585J-AG-5 | KTAMA 1 C - CDO | C | 09/21/2023 | WELLS FARGO | | 15,000,000 | 15,000,000 | |
| 49177J-AC-6 | KENVUE INC | | 03/15/2023 | Various | | 10,157,950 | 10,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 49177J-AE-2 | KENVUE INC | | 03/14/2023 | JP MORGAN CHASE BANK/HSBCSI | | 10,063,000 | 10,000,000 | |
| 49177J-AG-7 | KENVUE INC | | 10/02/2023 | Various | | 19,651,300 | 20,000,000 | 16,667 |
| 49271V-AF-7 | KEURIG DR PEPPER INC | | 03/13/2023 | MORGAN STANLEY CO | | 9,875,400 | 10,000,000 | 140,464 |
| 49271V-AJ-9 | KEURIG DR PEPPER INC | | 10/26/2023 | HSBC SECURITIES INC. | | 5,704,052 | 6,726,000 | 107,018 |
| 49271V-AQ-3 | KEURIG DR PEPPER INC | | 10/12/2023 | DEUTSCHE BANK SECURITIES, INC. | | 6,798,863 | 7,728,000 | 869 |
| 49338C-AD-5 | KEYSPAN GAS EAST CORP | | 05/10/2023 | DEUTSCHE BANK SECURITIES, INC. | | 2,581,275 | 2,500,000 | 27,473 |
| 49446R-BA-6 | KIMCO REALTY OP LLC | | 04/10/2023 | TRUIST | | 939,290 | 1,000,000 | 9,072 |
| 49461M-AB-6 | KINETIK HOLDINGS LP | | 12/04/2023 | WELLS FARGO | | 1,000,000 | 1,000,000 | |
| 50050N-AA-1 | KONTOOR BRANDS INC | | 08/09/2023 | Barclays Capital | | 648,750 | 750,000 | 7,391 |
| 50076Q-AE-6 | KRAFT HEINZ FOODS CO | | 09/06/2023 | JP MORGAN CHASE BANK/HSBCSI | | 4,475,100 | 5,000,000 | 65,278 |
| 50077L-AM-8 | KRAFT HEINZ FOODS CO | | 01/25/2023 | MERRILL LYNCH PIERCE FENNER | | 4,921,150 | 5,000,000 | 8,667 |
| 50077L-AZ-9 | KRAFT HEINZ FOODS CO | | 10/03/2023 | Barclays Capital | | 8,010,100 | 10,000,000 | 5,417 |
| 50077L-BJ-4 | KRAFT HEINZ FOODS CO | | 01/26/2023 | Barclays Capital | | 10,228,900 | 10,000,000 | 90,139 |
| 501044-DQ-1 | KROGER CO | | 11/16/2023 | Various | | 7,912,631 | 10,364,000 | 34,354 |
| 501797-AW-4 | BATH & BODY WORKS INC | | 04/12/2023 | WELLS FARGO | | 824,500 | 850,000 | 2,034 |
| 50203T-AA-4 | LFS TOPCO LLC | | 10/10/2023 | Various | | 432,766 | 505,000 | 14,555 |
| 50204H-AQ-4 | LCM 38R A2R - CDO | C | 08/24/2023 | DEUTSCHE BANK SECURITIES, INC. | | 20,000,000 | 20,000,000 | |
| 50204H-AW-1 | LCM 38R CR - CDO | C | 08/24/2023 | DEUTSCHE BANK SECURITIES, INC. | | 9,000,000 | 9,000,000 | |
| 50204H-BA-8 | LCM 38R ER - CDO | C | 08/24/2023 | DEUTSCHE BANK SECURITIES, INC. | | 14,900,000 | 14,900,000 | |
| 50204H-BC-4 | LCM 38R FR - CDO | C | 08/24/2023 | DEUTSCHE BANK SECURITIES, INC. | | 10,370,000 | 10,370,000 | |
| 502431-AF-6 | L3HARRIS TECHNOLOGIES INC | | 04/04/2023 | Barclays Capital | | 2,499,338 | 2,790,000 | 24,947 |
| 502431-AP-4 | L3HARRIS TECHNOLOGIES INC | | 10/05/2023 | MORGAN STANLEY CO | | 14,950,749 | 15,123,000 | 158,792 |
| 502431-AR-0 | L3HARRIS TECHNOLOGIES INC | | 07/27/2023 | JP MORGAN CHASE BANK/HSBCSI | | 3,987,320 | 4,000,000 | |
| 509915-AB-0 | LAKE EOS 2023-1 SERIES A-1 - ABS | | 11/07/2023 | Unknown | | 10,000,000 | 10,000,000 | |
| 513272-AD-6 | LAMB WESTON HOLDINGS INC | | 08/15/2023 | US BANCORP INVESTMENTS INC. | | 438,750 | 500,000 | 974 |
| 527298-BU-6 | LEVEL 3 FINANCING INC | | 12/21/2023 | Barclays Capital | | 1,470,000 | 1,500,000 | 17,938 |
| 531968-AA-3 | LIGHT AND WONDER INTERNATIONAL INC | | 08/09/2023 | JP MORGAN CHASE BANK/HSBCSI | | 500,000 | 500,000 | |
| 536797-AG-8 | LITHIA MOTORS INC | | 08/09/2023 | BMO CAPITAL MARKETS CORP | | 647,813 | 750,000 | 5,651 |
| 548661-EH-6 | LOWE'S COMPANIES INC | | 10/18/2023 | US BANCORP INVESTMENTS INC. | | 5,058,904 | 6,021,000 | 11,917 |
| 548661-EM-5 | LOWE'S COMPANIES INC | | 07/11/2023 | RBC CAPITAL MARKETS, LLC | | 4,889,350 | 5,000,000 | 68,750 |
| 548661-ER-4 | LOWE'S COMPANIES INC | | 08/10/2023 | Various | | 16,709,460 | 17,000,000 | 68,681 |
| 552848-AG-8 | MGIC INVESTMENT CORP | | 03/30/2023 | Market Axess | | 472,605 | 500,000 | 3,500 |
| 55286M-AC-4 | MFRA 23NQM3 A3 - RMBS | | 08/30/2023 | BARCLAYS CAP INC -NY | | 1,412,982 | 1,413,000 | 9,855 |
| 55293L-AC-7 | MCF CLO 10 LTD. - CDO | C | 03/03/2023 | SMBC NIKKO SECURITIES | | 20,000,000 | 20,000,000 | |
| 55293L-AL-7 | MCF CLO 10 LTD. - CDO | C | 03/03/2023 | SMBC NIKKO SECURITIES | | 15,000,000 | 15,000,000 | |
| 55293L-AN-3 | MCF CLO 10 LTD. - CDO | C | 03/03/2023 | SMBC NIKKO SECURITIES | | 17,000,000 | 17,000,000 | |
| 55293M-AA-9 | MCF CLO 10 LTD. - CDO | C | 03/03/2023 | SMBC NIKKO SECURITIES | | 4,875,000 | 5,000,000 | |
| 552953-CD-1 | MGM RESORTS INTERNATIONAL | | 08/07/2023 | Barclays Capital | | 708,750 | 750,000 | 15,224 |
| 55608P-BQ-6 | MACQUARIE BANK LTD | C | 11/29/2023 | CITIGROUP GLOBAL MARKETS, INC | | 12,000,000 | 12,000,000 | |
| 55609N-AA-6 | MACQUARIE AIRFINANCE HOLDINGS LTD | C | 04/27/2023 | Various | | 2,002,500 | 2,000,000 | 3,024 |
| 55609N-AB-4 | MACQUARIE AIRFINANCE HOLDINGS LTD | C | 09/11/2023 | CITIGROUP GLOBAL MARKETS, INC | | 1,000,000 | 1,000,000 | |
| 55617L-AL-6 | MACY'S RETAIL HOLDINGS LLC | | 11/28/2023 | MORGAN STANLEY CO | | 79,748 | 100,000 | 2,513 |
| 55617L-AQ-5 | MACY'S RETAIL HOLDINGS LLC | | 01/05/2023 | RBC CAPITAL MARKETS, LLC | | 659,063 | 750,000 | 13,953 |
| 55903V-AN-3 | WARNERMEDIA HOLDINGS INC | | 01/31/2023 | Barclays Capital | | 2,971,535 | 3,500,000 | 67,263 |
| 55916A-AA-2 | MICHAELS COMPANIES INC | | 03/24/2023 | BNP PARIBAS SECURITIES BOND | | 700,188 | 850,000 | 18,222 |
| 55916A-AB-0 | MICHAELS COMPANIES INC | | 07/07/2023 | Barclays Capital | | 338,750 | 500,000 | 7,656 |
| 57164P-AF-3 | MARRIOTT OWNERSHIP RESORTS INC | | 03/29/2023 | Various | | 519,400 | 585,000 | 1,058 |
| 571676-AN-5 | MARS INC | | 09/19/2023 | JEFFERIES | | 1,972,350 | 3,000,000 | 12,865 |
| 571676-AT-2 | MARS INC | | 11/10/2023 | Various | | 58,807,081 | 59,888,000 | 575,101 |
| 571676-AU-9 | MARS INC | | 05/03/2023 | Various | | 15,103,800 | 15,000,000 | 19,375 |
| 571903-BE-2 | MARRIOTT INTERNATIONAL INC | | 03/21/2023 | MERRILL LYNCH PIERCE FENNER | | 6,698,276 | 6,998,000 | 88,107 |
| 571903-BG-7 | MARRIOTT INTERNATIONAL INC | | 09/12/2023 | Various | | 17,354,569 | 20,900,000 | 260,078 |
| 571903-BL-6 | MARRIOTT INTERNATIONAL INC | | 08/10/2023 | Various | | 34,372,068 | 34,959,000 | 272,828 |
| 573284-AT-3 | MARTIN MARIETTA MATERIALS INC | | 09/29/2023 | Barclays Capital | | 9,230,500 | 10,000,000 | 105,000 |
| 57636Q-AW-4 | MASTERCARD INC | | 03/15/2023 | DEUTSCHE BANK SECURITIES, INC. | | 7,388,622 | 7,279,000 | 7,886 |
| 58013M-FP-4 | MCDONALD'S CORP | | 03/16/2023 | KEYBANK | | 4,746,650 | 5,000,000 | 38,403 |
| 58507L-BB-4 | MEDTRONIC GLOBAL HOLDINGS SCA | C | 03/23/2023 | MIZUHO_SECURITIES | | 8,969,379 | 8,997,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 59170J-A*-9 | MetroNet Infrast Issuer, LLC Series 2023 | | 10/04/2023 | Unknown | | 15,000,000 | 15,000,000 | |
| 59523U-AP-2 | MID-AMERICA APARTMENTS LP | | 07/06/2023 | Various | | 6,884,852 | 7,201,000 | 10,709 |
| 59523U-AQ-0 | MID-AMERICA APARTMENTS LP | | 04/19/2023 | Various | | 15,183,849 | 16,117,000 | 188,144 |
| 59523U-AR-8 | MID-AMERICA APARTMENTS LP | | 08/02/2023 | WELLS FARGO | | 4,485,128 | 5,191,000 | 55,118 |
| 59523U-AS-6 | MID-AMERICA APARTMENTS LP | | 12/19/2023 | Various | | 5,348,786 | 6,611,000 | 46,886 |
| 595620-AY-1 | MIDAMERICAN ENERGY CO | | 09/05/2023 | Various | | 6,991,880 | 7,000,000 | |
| 59565J-AA-9 | MIDAS OPCO HOLDINGS LLC | | 03/15/2023 | Market Axess | | 432,775 | 500,000 | 2,500 |
| 59567L-AA-2 | MIDCAP FINANCIAL ISSUER TRUST | | 08/15/2023 | MORGAN STANLEY CO | | 438,753 | 500,000 | 9,569 |
| 59981C-AB-8 | MCMLT 23NQM2 A2 - CMO/RMBS | | 03/17/2023 | BARCLAYS CAP INC -NY | | 2,959,321 | 3,008,000 | 14,599 |
| 59981C-AC-6 | MCMLT 23NQM2 A3 - CMO/RMBS | | 03/17/2023 | BARCLAYS CAP INC -NY | | 1,940,015 | 1,982,000 | 9,619 |
| 607120-FQ-0 | Mobile Airport Authority | | 01/31/2023 | Unknown | | 16,000,000 | 16,000,000 | |
| 615394-AM-5 | MOOG INC | | 10/06/2023 | GOLDMAN | | 535,298 | 600,000 | 8,217 |
| 61747Y-EZ-4 | MORGAN STANLEY | | 01/17/2023 | MORGAN STANLEY CO | | 14,999,700 | 15,000,000 | |
| 61747Y-FA-8 | MORGAN STANLEY | | 01/17/2023 | MORGAN STANLEY CO | | 9,999,800 | 10,000,000 | |
| 617934-AE-4 | MSEV 2023-19 B - CDO | C | 10/05/2023 | Barclays Capital | | 19,011,377 | 19,000,000 | 77,663 |
| 617934-AG-9 | MSEV 2319 C - CDO | C | 04/27/2023 | Barclays Capital | | 17,400,000 | 17,400,000 | |
| 617934-AJ-3 | MSEV 2319 D - CDO | C | 04/27/2023 | Barclays Capital | | 11,400,000 | 11,400,000 | |
| 617936-AG-4 | MSEV 2320 C - CDO | | 11/08/2023 | MERRILL LYNCH PIERCE FENNER | | 18,000,000 | 18,000,000 | |
| 617936-AJ-8 | MSEV 2320 D - CDO | | 11/08/2023 | MERRILL LYNCH PIERCE FENNER | | 22,000,000 | 22,000,000 | |
| 61946K-AA-2 | MSAIC 223 A - ABS | | 05/09/2023 | MITSUBISHI | | 4,875,967 | 4,744,925 | 16,884 |
| 62482B-AA-0 | MOZART DEBT MERGER SUB INC | | 01/04/2023 | TRUIST | | 623,438 | 750,000 | 7,669 |
| 626738-AF-5 | MURPHY OIL USA INC | | 08/07/2023 | Various | | 830,000 | 1,000,000 | 11,354 |
| 62886H-AP-6 | NCL CORPORATION LTD | | 11/01/2023 | Various | | 1,897,500 | 2,000,000 | 26,785 |
| 62886H-BA-8 | NCL CORPORATION LTD | | 05/01/2023 | CITIGROUP GLOBAL MARKETS, INC | | 870,000 | 1,000,000 | 7,833 |
| 62886H-BG-5 | NCL CORPORATION LTD | | 10/06/2023 | JP MORGAN CHASE BANK/HSBCSI | | 676,875 | 750,000 | 9,042 |
| 62886H-BL-4 | NCL CORPORATION LTD | | 01/19/2023 | JP MORGAN CHASE BANK/HSBCSI | | 500,000 | 500,000 | |
| 62886H-BN-0 | NCL CORPORATION LTD | | 10/11/2023 | JP MORGAN CHASE BANK/HSBCSI | | 500,000 | 500,000 | |
| 629377-CT-7 | NRG ENERGY INC | | 03/02/2023 | GOLDMAN | | 1,974,980 | 2,000,000 | |
| 62954H-AJ-7 | NXP BV | C | 01/19/2023 | MORGAN STANLEY CO | | 1,067,742 | 1,300,000 | 15,120 |
| 62954H-AU-2 | NXP BV | C | 07/26/2023 | MERRILL LYNCH PIERCE FENNER | | 5,145,670 | 7,000,000 | 60,757 |
| 62954H-BB-3 | NXP BV | C | 02/06/2023 | DEUTSCHE BANK SECURITIES, INC. | | 3,398,010 | 3,500,000 | 11,181 |
| 62954W-AE-5 | NTT FINANCE CORP | C | 10/26/2023 | JP MORGAN CHASE BANK/HSBCSI | | 6,212,400 | 8,000,000 | 12,390 |
| 629571-AB-6 | NABORS INDUSTRIES LTD | C | 07/07/2023 | Market Axess | | 439,305 | 502,000 | 18,407 |
| 62957H-AJ-4 | NABORS INDUSTRIES INC | | 04/12/2023 | Various | | 485,495 | 500,000 | 14,832 |
| 62957H-AP-0 | NABORS INDUSTRIES INC | | 11/15/2023 | MORGAN STANLEY CO | | 250,000 | 250,000 | |
| 637417-AN-6 | NNN REIT INC | | 12/11/2023 | WELLS FARGO | | 4,893,742 | 5,856,000 | 23,587 |
| 637417-AS-5 | NNN REIT INC | | 08/08/2023 | MERRILL LYNCH PIERCE FENNER | | 4,883,800 | 5,000,000 | |
| 637432-PB-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 05/17/2023 | RBC CAPITAL MARKETS, LLC | | 15,000,000 | 15,000,000 | |
| 63743H-FG-2 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 03/27/2023 | Various | | 7,798,047 | 7,723,000 | 35,336 |
| 63743H-FH-0 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 02/02/2023 | SCOTIABANK | | 1,998,580 | 2,000,000 | |
| 63743H-FK-3 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 10/30/2023 | MIZUHO_SECURITIES | | 14,994,750 | 15,000,000 | |
| 63861C-AC-3 | NATIONSTAR MORTGAGE HOLDINGS INC | | 05/10/2023 | Market Axess | | 574,875 | 650,000 | 8,334 |
| 63861C-AE-9 | NATIONSTAR MORTGAGE HOLDINGS INC | | 01/18/2023 | Barclays Capital | | 333,000 | 400,000 | 4,153 |
| 63938C-AN-8 | NAVIENT CORP | | 05/01/2023 | RBC CAPITAL MARKETS, LLC | | 999,330 | 1,000,000 | |
| 65342Q-AM-4 | NEXTERA ENERGY OPERATING PARTNERS LP | | 12/04/2023 | CITIGROUP GLOBAL MARKETS, INC | | 500,000 | 500,000 | |
| 65343H-AA-9 | NEXSTAR MEDIA INC | | 10/19/2023 | Various | | 1,347,500 | 1,500,000 | 19,609 |
| 65480M-AA-1 | NAROT 2023-B A1 - ABS | | 10/18/2023 | MIZUHO_SECURITIES | | 47,500,000 | 47,500,000 | |
| 655664-AS-9 | NORDSTROM INC | | 08/11/2023 | MORGAN STANLEY CO | | 224,062 | 250,000 | 4,167 |
| 668771-AK-4 | GEN DIGITAL INC | | 04/27/2023 | Various | | 976,003 | 975,000 | 4,650 |
| 66977W-AT-6 | NOVA CHEMICALS CORP | | 11/09/2023 | RBC CAPITAL MARKETS, LLC | | 249,973 | 250,000 | |
| 67021C-AU-1 | NSTAR ELECTRIC CO | | 09/18/2023 | MERRILL LYNCH PIERCE FENNER | | 14,994,600 | 15,000,000 | |
| 67077M-AT-5 | NUTRIEN LTD | | 09/29/2023 | MITSUBISHI | | 4,872,630 | 5,250,000 | 1,225 |
| 67077M-AX-6 | NUTRIEN LTD | C | 02/08/2023 | BNP PARIBAS SECURITIES BOND | | 1,632,960 | 2,000,000 | 19,092 |
| 67077M-BB-3 | NUTRIEN LTD | C | 03/23/2023 | CITIGROUP GLOBAL MARKETS, INC | | 3,968,718 | 3,994,000 | |
| 67098U-AQ-8 | OAKC 6 BR - CDO | C | 10/05/2023 | MERRILL LYNCH PIERCE FENNER | | 4,994,601 | 5,000,000 | 77,404 |
| 67112C-AL-1 | OZLM 19 1AR - CDO | C | 08/25/2023 | RBC CAPITAL MARKETS, LLC | | 9,840,000 | 10,000,000 | 81,098 |
| 67389D-AG-6 | OAKCL 231 C - CDO | C | 02/15/2023 | JP MORGAN CHASE BANK/HSBCSI | | 16,000,000 | 16,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 67401P-AD-0 | OAKTREE SPECIALTY LENDING CORP | | 11/16/2023 | GOLDMAN | | 3,699,381 | 3,790,000 | 68,020 |
| 67402R-AL-7 | OAKCL 222R A1R - CDO | C | 12/18/2023 | JP MORGAN SECS INC., - FIXED INCOME | | 42,500,000 | 42,500,000 | |
| 67402R-AN-3 | OAKCL 222R A2R - CDO | C | 12/18/2023 | Various | | 13,000,000 | 13,000,000 | |
| 67402R-AQ-6 | OAKCL 222R BR - CDO | C | 12/18/2023 | JP MORGAN SECS INC., - FIXED INCOME | | 13,500,000 | 13,500,000 | |
| 67577W-AP-6 | OCT66 66R A1R - CDO | C | 10/31/2023 | MORGAN STANLEY CO | | 30,000,000 | 30,000,000 | |
| 67577W-AQ-4 | OCT66 66R A2R - CDO | C | 10/31/2023 | MORGAN STANLEY CO | | 5,500,000 | 5,500,000 | |
| 67577W-AR-2 | OCT66 66R BR - CDO | C | 10/31/2023 | MORGAN STANLEY CO | | 17,500,000 | 17,500,000 | |
| 675949-AJ-0 | OCT68 68 C - CDO | | 09/29/2023 | WELLS FARGO | | 13,000,000 | 13,000,000 | |
| 675949-AL-5 | OCT68 68 D - CDO | | 09/29/2023 | WELLS FARGO | | 12,000,000 | 12,000,000 | |
| 677050-AT-3 | OGLETHORPE POWER CORP | | 12/18/2023 | Various | | 5,407,050 | 5,000,000 | 12,917 |
| 680665-AJ-5 | OLIN CORP | | 10/24/2023 | GOLDMAN | | 925,000 | 1,000,000 | 5,837 |
| 681639-AB-6 | OLYMPUS WATER US HOLDING CORP | | 01/20/2023 | Barclays Capital | | 403,750 | 500,000 | 9,809 |
| 68233J-BK-9 | ONCOR ELECTRIC DELIVERY COMPANY LLC | | 12/01/2023 | MORGAN STANLEY CO | | 15,004,229 | 14,511,000 | 185,418 |
| 68233J-CH-5 | ONCOR ELECTRIC DELIVERY COMPANY LLC | | 10/03/2023 | JEFFERIES | | 7,985,400 | 10,000,000 | 158,444 |
| 68233J-CN-2 | ONCOR ELECTRIC DELIVERY COMPANY LLC | | 05/08/2023 | TD Securities | | 14,969,100 | 15,000,000 | |
| 68245X-AJ-8 | 1011778 BC UNLIMITED LIABILITY CO | C | 03/07/2023 | Market Axess | | 98,713 | 110,000 | 1,524 |
| 682685-AA-0 | ODART 231 A - ABS | | 02/15/2023 | Barclays Capital | | 7,992,170 | 8,000,000 | |
| 682685-AB-8 | ODART 231 B - ABS | | 02/15/2023 | Barclays Capital | | 6,996,906 | 7,000,000 | |
| 682685-AC-6 | ODART 231 C - ABS | | 02/15/2023 | Barclays Capital | | 8,996,819 | 9,000,000 | |
| 682691-AE-0 | ONEMAIN FINANCE CORP | | 12/11/2023 | CITIGROUP GLOBAL MARKETS, INC | | 1,988,260 | 2,000,000 | |
| 682695-AA-9 | ONEMAIN FINANCE CORP | | 10/12/2023 | Various | | 985,250 | 1,000,000 | 28,250 |
| 68269H-AA-3 | OMFIT 232 A1 - ABS | | 08/15/2023 | CITIGROUP GLOBAL MARKETS, INC | | 17,996,384 | 18,000,000 | |
| 68269J-AE-1 | OMFIT 2023-1 A - ABS | | 11/07/2023 | Various | | 14,728,639 | 15,105,000 | 59,711 |
| 68306M-AA-7 | ONTARIO GAMING GTA LP | | 10/20/2023 | Various | | 1,729,375 | 1,750,000 | 13,833 |
| 68389X-BF-1 | ORACLE CORP | | 09/22/2023 | MERRILL LYNCH PIERCE FENNER | | 2,253,810 | 3,000,000 | 45,031 |
| 68389X-CA-1 | ORACLE CORP | | 01/27/2023 | WELLS FARGO | | 5,848,722 | 7,505,000 | 103,757 |
| 68389X-CN-3 | ORACLE CORP | | 02/02/2023 | CITIGROUP GLOBAL MARKETS, INC | | 11,952,869 | 11,991,000 | |
| 68389X-CQ-6 | ORACLE CORP | | 02/02/2023 | GOLDMAN | | 4,974,650 | 5,000,000 | |
| 68622T-AB-7 | ORGANON & CO | | 01/04/2023 | GOLDMAN | | 247,991 | 282,000 | 2,650 |
| 69007T-AB-0 | OUTFRONT MEDIA CAPITAL LLC | | 04/19/2023 | Various | | 410,575 | 450,000 | 2,958 |
| 69073T-AU-7 | OWENS-BROCKWAY GLASS CONTAINER INC | | 05/12/2023 | WELLS FARGO | | 1,000,000 | 1,000,000 | |
| 69120V-AU-5 | BLUE OWL CREDIT INCOME CORP | | 11/27/2023 | Unknown | | 19,751,600 | 20,000,000 | |
| 69145L-AC-8 | OXFORD FINANCE LLC | | 10/19/2023 | Various | | 1,182,230 | 1,285,000 | 15,631 |
| 69354N-AE-6 | PRA GROUP INC | | 01/23/2023 | MERRILL LYNCH PIERCE FENNER | | 100,000 | 100,000 | |
| 695114-DA-3 | PACIFICORP | | 05/25/2023 | Various | | 16,476,645 | 16,500,000 | 2,979 |
| 69754A-AA-8 | PALOMINO FUNDING TRUST I | | 06/08/2023 | JP MORGAN CHASE BANK/HSBCSI | | 3,000,000 | 3,000,000 | |
| 698813-AA-0 | PAPA JOHN'S INTERNATIONAL INC | | 08/21/2023 | Various | | 1,027,733 | 1,224,000 | 19,455 |
| 701094-AR-5 | PARKER-HANNIFIN CORP | | 10/06/2023 | GOLDMAN | | 9,514,000 | 10,000,000 | 30,694 |
| 70137W-AL-2 | PARKLAND CORP | | 11/28/2023 | Various | | 529,030 | 600,000 | 3,006 |
| 70806F-AA-3 | PNTPK 7 A1A - CDO | | 06/23/2023 | BNP PARIBAS SECURITIES BOND | | 24,000,000 | 24,000,000 | |
| 70806F-AC-9 | PNTPK 7 A2 - CDO | | 06/23/2023 | BNP PARIBAS SECURITIES BOND | | 9,000,000 | 9,000,000 | |
| 70806F-AG-0 | PNTPK 7 C - CDO | | 06/23/2023 | BNP PARIBAS SECURITIES BOND | | 12,000,000 | 12,000,000 | |
| 70806J-AG-2 | PNTPK III C - CDO | C | 05/31/2023 | JEFFERIES | | 940,000 | 1,000,000 | 8,745 |
| 70932M-AD-9 | PENNYMAC FINANCIAL SERVICES INC | | 12/06/2023 | GOLDMAN | | 994,070 | 1,000,000 | |
| 71424V-AA-8 | PERMIAN RESOURCES OPERATING LLC | | 12/07/2023 | MERRILL LYNCH PIERCE FENNER | | 995,000 | 1,000,000 | 17,694 |
| 71677K-AB-4 | PETSMART LLC | | 11/27/2023 | JEFFERIES | | 1,421,250 | 1,500,000 | 33,583 |
| 71680@-CY-0 | PETROS PACE FINANCE LLC 2021-8A - ABS | | 05/24/2023 | Unknown | | 9,326,358 | 9,129,296 | |
| 71680@-DC-7 | PETROS PACE FINANCE LLC - ABS | | 05/24/2023 | Unknown | | 7,579,855 | 7,318,894 | |
| 716973-AC-6 | PFIZER INVESTMENT ENTERPRISES PTE LTD | C | 10/04/2023 | TD Securities | | 14,378,400 | 15,000,000 | 254,021 |
| 72147K-AK-4 | PILGRIMS PRIDE CORP | | 04/04/2023 | MIZUHO_SECURITIES | | 1,986,240 | 2,000,000 | |
| 732916-AA-9 | PFAST 232 A1 - ABS | | 11/01/2023 | MERRILL LYNCH PIERCE FENNER | | 20,500,000 | 20,500,000 | |
| 737446-AP-9 | POST HOLDINGS INC | | 03/30/2023 | JP MORGAN CHASE BANK/HSBCSI | | 470,000 | 500,000 | 8,250 |
| 74170*-BZ-1 | Prime Property Fund, LLC | | 03/15/2023 | Unknown | | 3,800,000 | 3,800,000 | |
| 74170*-CA-5 | Prime Property Fund, LLC | | 03/15/2023 | Unknown | | 7,700,000 | 7,700,000 | |
| 74319R-AA-9 | PROG HOLDINGS INC | | 11/28/2023 | Market Axess | | 2,043,780 | 2,360,000 | 29,970 |
| 74333W-AC-6 | PROG 2021-SFR10 B - CMBS | | 11/29/2023 | BK OF NYC/FCSTONE | | 12,164,677 | 14,192,184 | 20,234 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 74340X-CE-9 | PROLOGIS LP | | 03/23/2023 | MERRILL LYNCH PIERCE FENNER | | 10,979,650 | 11,000,000 | |
| 74340X-CG-4 | PROLOGIS LP | | 11/28/2023 | Barclays Capital | | 9,898,400 | 10,000,000 | 205,833 |
| 74340X-CH-2 | PROLOGIS LP | | 09/06/2023 | TRUIST | | 4,150,365 | 4,285,000 | 42,701 |
| 743815-AE-2 | MODIVCARE INC | | 08/22/2023 | Market Axess | | 1,177,963 | 1,250,000 | 21,419 |
| 744533-BM-1 | PUBLIC SERVICE COMPANY OF OKLAHOMA | | 07/19/2023 | DEUTSCHE BANK SECURITIES, INC. | | 4,998,719 | 6,134,000 | 58,477 |
| 744573-AW-6 | PUBLIC SERVICE ENTERPRISE GROUP INC | | 10/13/2023 | TD Securities | | 5,057,214 | 5,064,000 | 10,743 |
| 74460D-AC-3 | PUBLIC STORAGE | | 05/04/2023 | TRUIST | | 6,004,908 | 6,300,000 | 28,697 |
| 74460D-AH-2 | PUBLIC STORAGE OPERATING CO | | 11/10/2023 | Various | | 11,233,090 | 13,175,000 | 36,336 |
| 74460W-AF-4 | PUBLIC STORAGE OPERATING CO | | 08/09/2023 | TRUIST | | 3,991,066 | 3,972,000 | 8,482 |
| 749571-AJ-4 | RHP HOTEL PROPERTIES LP | | 06/07/2023 | JP MORGAN CHASE BANK/HSBCSI | | 500,000 | 500,000 | |
| 75103A-AA-3 | RAISING CANE'S RESTAURANTS LLC | | 11/01/2023 | JP MORGAN CHASE BANK/HSBCSI | | 250,000 | 250,000 | |
| 753272-AA-1 | RAND PARENT LLC | | 02/09/2023 | Barclays Capital | | 1,000,000 | 1,000,000 | |
| 75513E-CV-1 | RTX CORP | | 11/06/2023 | GOLDMAN | | 6,995,310 | 7,000,000 | |
| 756109-AR-5 | REALTY INCOME CORP | | 02/16/2023 | TRUIST | | 2,911,860 | 3,000,000 | 43,313 |
| 756109-BF-0 | REALTY INCOME CORP | | 03/27/2023 | GOLDMAN | | 4,644,163 | 4,666,000 | 74,559 |
| 756109-BT-0 | REALTY INCOME CORP | | 04/05/2023 | WELLS FARGO | | 5,909,626 | 6,029,000 | |
| 75625Q-AE-9 | RECKITT BENCKISER TREASURY SERVICES PLC | C | 05/09/2023 | WELLS FARGO | | 9,110,186 | 9,640,000 | 108,450 |
| 76169#-AS-2 | Reyes Holdings, L.L.C | | 05/17/2023 | Unknown | | 18,000,000 | 18,000,000 | |
| 76711*-AB-6 | Rio Grande LNG LLC | | 09/14/2023 | Unknown | | 11,880,000 | 12,000,000 | |
| 76711A-AA-5 | RIO GRANDE LNG, LLC | | 12/28/2023 | SUMITOMO | | 8,000,000 | 8,000,000 | |
| 771049-AA-1 | ROBLOX CORP | | 03/09/2023 | Market Axess | | 289,014 | 350,000 | 4,973 |
| 77340R-AR-8 | ROCKIES EXPRESS PIPELINE LLC | | 05/15/2023 | WELLS FARGO | | 910,000 | 1,000,000 | 16,775 |
| 77340R-AT-4 | ROCKIES EXPRESS PIPELINE LLC | | 08/17/2023 | Various | | 867,203 | 995,000 | 8,380 |
| 775109-CD-1 | ROGERS COMMUNICATIONS INC | C | 03/23/2023 | MORGAN STANLEY CO | | 1,642,760 | 2,000,000 | 3,033 |
| 775631-AD-6 | ROLLER BEARING COMPANY OF AMERICA INC | | 10/18/2023 | Various | | 945,000 | 1,100,000 | 523 |
| 780153-BJ-0 | ROYAL CARIBBEAN CRUISES LTD | | 03/23/2023 | Various | | 599,804 | 654,000 | 2,199 |
| 780153-BK-7 | ROYAL CARIBBEAN CRUISES LTD | | 02/08/2023 | GOLDMAN | | 672,188 | 750,000 | 2,799 |
| 780153-BT-8 | ROYAL CARIBBEAN CRUISES LTD | | 08/17/2023 | Various | | 1,452,542 | 1,450,000 | 7,290 |
| 78016E-YH-4 | ROYAL BANK OF CANADA | | 11/30/2023 | RBC CAPITAL MARKETS, LLC | | 6,053,931 | 7,522,000 | 14,898 |
| 78016F-ZW-7 | ROYAL BANK OF CANADA | C | 01/09/2023 | RBC CAPITAL MARKETS, LLC | | 19,989,400 | 20,000,000 | |
| 78016F-ZZ-0 | ROYAL BANK OF CANADA | C | 07/13/2023 | RBC CAPITAL MARKETS, LLC | | 4,999,450 | 5,000,000 | |
| 78016H-ZQ-6 | ROYAL BANK OF CANADA | C | 04/24/2023 | RBC CAPITAL MARKETS, LLC | | 2,979,700 | 2,986,000 | |
| 78016H-ZS-2 | ROYAL BANK OF CANADA | C | 07/13/2023 | RBC CAPITAL MARKETS, LLC | | 19,990,800 | 20,000,000 | |
| 78351M-AA-0 | RYAN SPECIALTY GROUP LLC | | 03/30/2023 | Market Axess | | 612,785 | 700,000 | 5,128 |
| 78355H-KT-5 | RYDER SYSTEM INC | | 12/18/2023 | Various | | 36,655,205 | 39,732,000 | 160,778 |
| 784024-AC-5 | SCFET 231 A3 - ABS | | 11/07/2023 | MERRILL LYNCH PIERCE FENNER | | 12,747,078 | 12,750,000 | |
| 78436T-AA-4 | SBALT 23A A1 - ABS | | 10/19/2023 | RBC CAPITAL MARKETS, LLC | | 8,000,000 | 8,000,000 | |
| 78466C-AC-0 | SS&C TECHNOLOGIES INC | | 03/24/2023 | Market Axess | | 759,000 | 800,000 | 21,756 |
| 7846EL-AD-9 | SNF GROUP SA | C | 04/04/2023 | Market Axess | | 177,000 | 200,000 | 365 |
| 78487J-AA-4 | SVC 231 A - CMBS | | 02/03/2023 | MORGAN STANLEY CO | | 7,731,979 | 8,000,000 | |
| 78520E-AE-6 | SDCP 231 A2 - ABS | | 04/18/2023 | GUGGENHEIM | | 21,990,833 | 22,000,000 | |
| 80874D-AA-4 | SCIENTIFIC GAMES HOLDINGS LP | | 07/18/2023 | UBS | | 443,750 | 500,000 | 12,790 |
| 80874Y-BC-3 | LIGHT AND WONDER INTERNATIONAL INC | | 01/05/2023 | SMBC NIKKO SECURITIES | | 730,313 | 750,000 | 7,875 |
| 81124N-AE-0 | SCUL 30 B1 - CDO | C | 10/05/2023 | JP MORGAN CHASE BANK/HSBCSI | | 2,002,919 | 2,000,000 | 33,906 |
| 81172Q-AA-2 | SEADRILL FINANCE LTD | C | 07/13/2023 | JP MORGAN CHASE BANK/HSBCSI | | 500,000 | 500,000 | |
| 81172Q-AB-0 | SEADRILL FINANCE LTD | C | 07/25/2023 | JP MORGAN CHASE BANK/HSBCSI | | 201,500 | 200,000 | 512 |
| 81180W-BG-5 | SEAGATE HDD CAYMAN | C | 05/03/2023 | Barclays Capital | | 1,097,500 | 1,000,000 | 41,441 |
| 812127-AA-6 | SEALED AIR CORP | | 01/17/2023 | GOLDMAN | | 500,000 | 500,000 | |
| 812127-AB-4 | SEALED AIR CORP | | 11/08/2023 | MERRILL LYNCH PIERCE FENNER | | 500,000 | 500,000 | |
| 81725W-AK-9 | SENSATA TECHNOLOGIES BV | C | 02/06/2023 | JEFFERIES | | 675,938 | 750,000 | 9,417 |
| 82481L-AD-1 | SHIRE ACQUISITIONS INVESTMENTS IRELAND D | C | 10/12/2023 | Various | | 18,652,500 | 20,000,000 | 36,444 |
| 826200-AD-9 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | C | 10/19/2023 | TD Securities | | 7,056,082 | 6,972,000 | 78,290 |
| 82967N-BA-5 | SIRIUS XM RADIO INC | | 08/15/2023 | JEFFERIES | | 925,000 | 1,000,000 | 2,222 |
| 82967N-BC-1 | SIRIUS XM RADIO INC | | 11/30/2023 | BAIRD ROBERT W & CO | | 932,500 | 1,000,000 | 23,375 |
| 82983M-AB-6 | SITIO ROYALTIES OPERATING PARTNERSHIP LP | | 09/26/2023 | MERRILL LYNCH PIERCE FENNER | | 1,000,000 | 1,000,000 | |
| 83001A-AD-4 | SIX FLAGS ENTERTAINMENT CORP | | 05/02/2023 | UBS | | 963,750 | 1,000,000 | 201 |
| 83012A-AB-5 | SIXTH STREET SPECIALTY LENDING INC | | 11/14/2023 | JEFFERIES & COMPANY, INC. | | 4,957,600 | 5,000,000 | 88,806 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 83283W-AE-3 | SMYRNA READY MIX CONCRETE LLC | | 11/28/2023 | Various | | 1,502,455 | 1,500,000 | 1,233 |
| 83545G-BD-3 | SONIC AUTOMOTIVE INC | | 08/21/2023 | Various | | 1,682,500 | 2,000,000 | 34,174 |
| 838515-K#-0 | South Jersey Gas Company | | 05/18/2023 | Unknown | | 15,000,000 | 15,000,000 | |
| 838515-K@-2 | South Jersey Gas Company | | 05/18/2023 | Unknown | | 10,000,000 | 10,000,000 | |
| 838515-L*-3 | South Jersey Gas Company | | 05/18/2023 | Unknown | | 3,000,000 | 3,000,000 | |
| 842587-DQ-7 | SOUTHERN CO | | 05/15/2023 | Barclays Capital | | 22,962,045 | 22,997,000 | |
| 842587-DS-3 | SOUTHERN CO | | 09/05/2023 | WELLS FARGO | | 11,999,880 | 12,000,000 | |
| 845467-AR-0 | SOUTHWESTERN ENERGY CO | | 10/19/2023 | Market Axess | | 457,825 | 500,000 | 6,122 |
| 85172F-AQ-2 | ONEMAIN FINANCE CORP | | 10/06/2023 | JP MORGAN CHASE BANK/HSBCSI | | 910,000 | 1,000,000 | 15,826 |
| 85205T-AR-1 | SPIRIT AEROSYSTEMS INC | | 11/09/2023 | MORGAN STANLEY CO | | 250,000 | 250,000 | |
| 852060-AD-4 | SPRINT CAPITAL CORP | | 12/14/2023 | MORGAN STANLEY CO | | 4,401,404 | 4,079,000 | 25,706 |
| 852060-AT-9 | SPRINT CAPITAL CORP | | 05/15/2023 | RBC CAPITAL MARKETS, LLC | | 4,133,421 | 3,384,000 | 50,995 |
| 85236K-AE-2 | SIDC 211 A2 - ABS | | 05/24/2023 | Various | | 6,565,767 | 7,409,000 | 6,831 |
| 85236K-AK-8 | SIDC 233 A2 - ABS | | 11/08/2023 | SMBC NIKKO SECURITIES | | 32,862,868 | 34,250,000 | |
| 86212X-AF-7 | STR 231 A1 - ABS | | 05/22/2023 | SMBC NIKKO SECURITIES | | 12,998,101 | 13,000,000 | |
| 864486-AK-1 | SUBURBAN PROPANE PARTNERS LP | | 03/08/2023 | Market Axess | | 476,250 | 500,000 | 734 |
| 86562M-DA-5 | SUMITOMO MITSUI FINANCIAL GROUP INC | C | 07/06/2023 | Various | | 15,000,000 | 15,000,000 | |
| 86562M-DG-2 | SUMITOMO MITSUI FINANCIAL GROUP INC | C | 12/20/2023 | Various | | 50,284,000 | 50,000,000 | 168,304 |
| 86614R-AP-2 | SUMMIT MATERIALS LLC | | 11/30/2023 | MORGAN STANLEY CO | | 250,000 | 250,000 | |
| 86765K-AA-7 | SUNOCO LP | | 09/19/2023 | Various | | 1,497,500 | 1,500,000 | 194 |
| 87170A-AQ-1 | SYMP 34 B1R - CDO | C | 07/13/2023 | MERRILL LYNCH PIERCE FENNER | | 8,000,000 | 8,000,000 | |
| 87170A-AU-2 | SYMP 34 CR - CDO | C | 07/13/2023 | MERRILL LYNCH PIERCE FENNER | | 19,700,000 | 19,700,000 | |
| 87170A-AW-8 | SYMP 34 DR - CDO | C | 07/13/2023 | MERRILL LYNCH PIERCE FENNER | | 10,000,000 | 10,000,000 | |
| 87264A-AV-7 | T-MOBILE USA INC | | 01/31/2023 | Various | | 17,763,183 | 17,907,000 | 137,792 |
| 87264A-CZ-6 | T-MOBILE USA INC | | 02/06/2023 | WELLS FARGO | | 8,979,194 | 8,998,000 | |
| 87264A-DB-8 | T-MOBILE USA INC | | 05/08/2023 | GOLDMAN | | 6,971,650 | 7,000,000 | |
| 874060-AW-6 | TAKEDA PHARMACEUTICAL CO LTD | C | 03/15/2023 | BNP PARIBAS SECURITIES BOND | | 10,081,300 | 10,000,000 | 154,167 |
| 87901J-AH-8 | TEGNA INC | | 11/30/2023 | Various | | 1,756,250 | 2,000,000 | 13,472 |
| 88023U-AH-4 | TEMPUR SEALY INTERNATIONAL INC | | 08/17/2023 | STATE STREET GLOBAL MARKETS, L | | 846,775 | 1,000,000 | 14,000 |
| 88033G-CX-6 | TENET HEALTHCARE CORP | | 01/26/2023 | Various | | 982,625 | 1,000,000 | 31,076 |
| 88033G-DT-4 | TENET HEALTHCARE CORP | | 05/02/2023 | Barclays Capital | | 2,000,000 | 2,000,000 | |
| 88315L-AS-7 | TMCL 2021-3 A - ABS | C | 07/07/2023 | MERRILL LYNCH PIERCE FENNER | | 8,317,600 | 10,240,000 | 11,588 |
| 883556-BZ-4 | THERMO FISHER SCIENTIFIC INC | | 10/05/2023 | Various | | 11,778,500 | 13,750,000 | 8,938 |
| 883556-CL-4 | THERMO FISHER SCIENTIFIC INC | | 11/09/2023 | BNP PARIBAS SECURITIES BOND | | 7,799,600 | 10,000,000 | 15,556 |
| 89115A-2M-3 | TORONTO-DOMINION BANK | C | 01/03/2023 | TD Securities | | 20,000,000 | 20,000,000 | |
| 89115A-2V-3 | TORONTO-DOMINION BANK | | 12/04/2023 | TD Securities | | 3,000,000 | 3,000,000 | |
| 89231F-AA-8 | TAOT 2023-C A1 - ABS | | 08/08/2023 | BNP PARIBAS SECURITIES BOND | | 30,000,000 | 30,000,000 | |
| 89236T-KQ-7 | TOYOTA MOTOR CREDIT CORP | | 01/09/2023 | CITIGROUP GLOBAL MARKETS, INC | | 19,986,800 | 20,000,000 | |
| 893647-BP-1 | TRANSDIGM INC | | 10/19/2023 | Various | | 647,300 | 750,000 | 6,552 |
| 893647-BQ-9 | TRANSDIGM INC | | 10/19/2023 | Barclays Capital | | 858,750 | 1,000,000 | 23,292 |
| 893647-BR-7 | TRANSDIGM INC | | 02/10/2023 | GOLDMAN | | 250,000 | 250,000 | |
| 893647-BS-5 | TRANSDIGM INC | | 11/27/2023 | Various | | 1,500,000 | 1,500,000 | 9,644 |
| 893647-BT-3 | TRANSDIGM INC | | 11/15/2023 | GOLDMAN | | 496,250 | 500,000 | |
| 893790-AA-3 | TRANSOCEAN AQUILA LTD | C | 09/26/2023 | CITIGROUP GLOBAL MARKETS, INC | | 250,000 | 250,000 | |
| 89386M-AA-6 | TRANSOCEAN TITAN FINANCING LTD | C | 10/04/2023 | Various | | 1,623,475 | 1,600,000 | 40,689 |
| 896288-AC-1 | TRINET GROUP INC | | 08/02/2023 | Bank of America Securities | | 1,000,000 | 1,000,000 | |
| 89657A-AB-2 | TRL 181 A2 - ABS | | 09/20/2023 | MIZUHO_SECURITIES | | 9,253,906 | 10,000,000 | 6,417 |
| 89680H-AA-0 | TCF 2020-1 A - ABS | | 07/07/2023 | WELLS FARGO | | 10,210,841 | 11,991,813 | 14,760 |
| 89680H-AE-2 | TCF 211 A - ABS | | 05/09/2023 | CANTOR | | 4,275,181 | 4,937,500 | 5,357 |
| 89788M-AL-6 | TRUIST FINANCIAL CORP | | 01/23/2023 | TRUIST | | 10,000,000 | 10,000,000 | |
| 902613-AS-7 | UBS GROUP AG | C | 06/28/2023 | HSBC SECURITIES INC. | | 6,951,249 | 7,267,000 | 137,656 |
| 90290M-AG-6 | US FOODS INC | | 09/11/2023 | MERRILL LYNCH PIERCE FENNER | | 1,000,000 | 1,000,000 | |
| 90290M-AH-4 | US FOODS INC | | 09/11/2023 | MERRILL LYNCH PIERCE FENNER | | 1,000,000 | 1,000,000 | |
| 90932L-AG-2 | UNITED AIRLINES INC | | 08/31/2023 | BNP PARIBAS SECURITIES BOND | | 945,000 | 1,000,000 | 17,014 |
| 90932L-AJ-6 | UNITED AIRLINES INC - ABS | | 08/30/2023 | MITSUBISHI | | 6,518,000 | 6,518,000 | 74,559 |
| 91159H-JK-7 | US BANCORP | | 01/26/2023 | US BANCORP INVESTMENTS INC. | | 10,000,000 | 10,000,000 | |
| 913017-CR-8 | RTX CORP | | 10/04/2023 | CITIGROUP GLOBAL MARKETS, INC | | 10,563,692 | 11,543,000 | 152,903 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 91324P-EH-1 | UNITEDHEALTH GROUP INC | | 10/16/2023 | GOLDMAN | | 5,522,888 | 5,931,000 | 100,827 |
| 91327T-AA-9 | UNITI GROUP LP | | 08/17/2023 | Various | | 1,234,370 | 1,250,000 | 54,542 |
| 91740P-AC-2 | USA COMPRESSION PARTNERS LP | | 10/20/2023 | Various | | 1,910,741 | 1,985,000 | 34,866 |
| 91740P-AF-5 | USA COMPRESSION PARTNERS LP | | 10/19/2023 | Market Axess | | 423,518 | 450,000 | 4,469 |
| 91864#-AA-8 | VPC Asset Backed Opportunistic Credit Fu | | 12/22/2023 | Unknown | | 5,085,636 | 5,085,636 | |
| 91864#-AB-6 | VPC Asset Backed Opportunistic Credit Fu | | 12/22/2023 | Unknown | | 3,051,382 | 3,051,382 | |
| 92212K-AE-6 | VDC 231 A2 - ABS | | 03/15/2023 | DEUTSCHE BANK SECURITIES, INC. | | 27,000,000 | 27,000,000 | |
| 92328M-AE-3 | VENTURE GLOBAL CALCASIEU PASS LLC | | 01/10/2023 | RBC CAPITAL MARKETS, LLC | | 250,000 | 250,000 | |
| 92332Y-AA-9 | VENTURE GLOBAL LNG INC | | 05/19/2023 | JP MORGAN CHASE BANK/HSBCSI | | 1,000,000 | 1,000,000 | |
| 92332Y-AB-7 | VENTURE GLOBAL LNG INC | | 05/19/2023 | JP MORGAN CHASE BANK/HSBCSI | | 1,000,000 | 1,000,000 | |
| 92332Y-AC-5 | VENTURE GLOBAL LNG INC | | 10/19/2023 | Various | | 1,497,500 | 1,500,000 | |
| 92332Y-AD-3 | VENTURE GLOBAL LNG INC | | 10/19/2023 | JP MORGAN CHASE BANK/HSBCSI | | 496,070 | 500,000 | |
| 92343V-ER-1 | VERIZON COMMUNICATIONS INC | | 10/17/2023 | Various | | 23,391,000 | 25,000,000 | 49,303 |
| 92538G-AA-0 | VERUS 2021-8 A1 - CMO/RMBS | | 04/25/2023 | Bank of America Securities | | 1,221,723 | 1,437,321 | 146 |
| 92539B-AB-8 | VERUS 231 A2 - CMO/RMBS | | 04/20/2023 | JP MORGAN SECURITIES LLC | | 222,544 | 222,335 | 932 |
| 92539T-AC-7 | VERUS 234 A3 - CMO/RMBS | | 05/15/2023 | MORGAN STANLEY FIXED | | 999,993 | 1,000,000 | 3,862 |
| 925550-AF-2 | VIAVI SOLUTIONS INC | | 06/13/2023 | WELLS FARGO | | 634,688 | 750,000 | 5,781 |
| 92676X-AD-9 | VIKING CRUISES LTD | C | 05/23/2023 | WELLS FARGO | | 875,000 | 1,000,000 | 11,424 |
| 92763M-AB-1 | VIPER ENERGY PARTNERS LP | | 10/12/2023 | WELLS FARGO | | 1,000,000 | 1,000,000 | |
| 927804-FZ-2 | VIRGINIA ELECTRIC AND POWER CO | | 01/23/2023 | RBC CAPITAL MARKETS, LLC | | 7,681,825 | 7,955,000 | 95,725 |
| 927804-GH-1 | VIRGINIA ELECTRIC AND POWER CO | | 03/07/2023 | JP MORGAN CHASE BANK/HSBCSI | | 7,709,819 | 8,155,000 | 96,841 |
| 927804-GN-8 | VIRGINIA ELECTRIC AND POWER CO | | 08/08/2023 | SMBC NIKKO SECURITIES | | 9,964,200 | 10,000,000 | |
| 92837T-AA-0 | VIRTUSA CORP | | 09/12/2023 | BNP PARIBAS SECURITIES BOND | | 810,000 | 1,000,000 | 17,615 |
| 92838W-AE-4 | VSTA 2020-1 B1 - CMO/RMBS | | 07/31/2023 | JP MORGAN SECURITIES LLC | | 1,235,268 | 1,306,000 | 195 |
| 92841H-AA-0 | VISTAJET MALTA FINANCE PLC | C | 05/01/2023 | MERRILL LYNCH PIERCE FENNER | | 1,979,960 | 2,000,000 | |
| 92858R-AA-8 | VMED O2 UK FINANCING I PLC | C | 04/12/2023 | JP MORGAN CHASE BANK/HSBCSI | | 83,680 | 100,000 | 1,051 |
| 928668-BW-1 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | 11/30/2023 | Various | | 27,408,344 | 27,458,000 | 95,980 |
| 92891L-AJ-1 | VOYA 223R A2R - CDO | C | 08/31/2023 | MERRILL LYNCH PIERCE FENNER | | 7,600,000 | 7,600,000 | |
| 92891L-AK-8 | VOYA 223R BR - CDO | C | 08/31/2023 | MERRILL LYNCH PIERCE FENNER | | 14,300,000 | 14,300,000 | |
| 92891L-AL-6 | VOYA 223R CR - CDO | C | 08/31/2023 | MERRILL LYNCH PIERCE FENNER | | 17,800,000 | 17,800,000 | |
| 92920F-AC-4 | VOYA 231 A2 - CDO | C | 10/26/2023 | MERRILL LYNCH PIERCE FENNER | | 8,750,000 | 8,750,000 | |
| 92920F-AG-5 | VOYA 231 D - CDO | C | 10/26/2023 | MERRILL LYNCH PIERCE FENNER | | 10,500,000 | 10,500,000 | |
| 92920F-AJ-9 | VOYA 231 B - CDO | C | 10/26/2023 | MERRILL LYNCH PIERCE FENNER | | 8,600,000 | 8,600,000 | |
| 92939U-AD-8 | WEC ENERGY GROUP INC | | 05/12/2023 | MERRILL LYNCH PIERCE FENNER | | 13,227,823 | 15,165,000 | 17,956 |
| 92943G-AE-1 | W R GRACE HOLDINGS LLC | | 11/27/2023 | Various | | 1,231,478 | 1,236,000 | 12,377 |
| 929566-AL-1 | WABASH NATIONAL CORP | | 08/09/2023 | WELLS FARGO | | 862,500 | 1,000,000 | 14,500 |
| 93710W-AA-3 | WASH MULTIFAMILY ACQUISITION INC | | 11/29/2023 | Market Axess | | 376,060 | 400,000 | 2,939 |
| 95000U-3G-6 | WELLS FARGO & CO | | 10/16/2023 | WELLS FARGO | | 20,000,000 | 20,000,000 | |
| 96041A-AA-4 | WLAKE 234 A1 - ABS | | 11/08/2023 | SMBC NIKKO SECURITIES | | 12,000,000 | 12,000,000 | |
| 96041C-AA-0 | WLAKE 233 A1 - ABS | | 08/09/2023 | WELLS FARGO | | 25,000,000 | 25,000,000 | |
| 96949V-AL-7 | WILLIAMS SCOTSMAN INC | | 09/11/2023 | JP MORGAN CHASE BANK/HSBCSI | | 1,000,000 | 1,000,000 | |
| 96950G-AE-2 | WILLIAMS SCOTSMAN INC | | 08/08/2023 | WELLS FARGO | | 910,000 | 1,000,000 | 22,483 |
| 972923-AA-4 | WNDHL 1 AN - CDO | C | 11/21/2023 | BANK OF NEW YORK/NATIXIS, NEW | | 20,000,000 | 20,000,000 | |
| 97360A-AA-5 | WINDSOR HOLDINGS III LLC | | 08/21/2023 | Various | | 1,995,860 | 2,001,000 | 5,199 |
| 976843-BJ-0 | WISCONSIN PUBLIC SERVICE CORP | | 10/10/2023 | MORGAN STANLEY CO | | 4,140,650 | 5,000,000 | 106,260 |
| 978097-AG-8 | WOLVERINE WORLD WIDE INC | | 03/27/2023 | JP MORGAN CHASE BANK/HSBCSI | | 701,250 | 850,000 | 4,156 |
| 98163J-AD-7 | WOLS 2021-A A4 - ABS | | 09/28/2023 | JP MORGAN CHASE BANK/HSBCSI | | 12,856,289 | 13,000,000 | 3,069 |
| 98164D-AA-5 | WOART 2023-D A1 - ABS | | 10/31/2023 | Barclays Capital | | 25,000,000 | 25,000,000 | |
| 983133-AA-7 | WYNN RESORTS FINANCE LLC | | 07/11/2023 | Various | | 897,025 | 1,010,000 | 19,222 |
| 983133-AC-3 | WYNN RESORTS FINANCE LLC | | 02/09/2023 | DEUTSCHE BANK SECURITIES, INC. | | 1,000,000 | 1,000,000 | |
| 984851-AF-2 | YARA INTERNATIONAL ASA | C | 08/04/2023 | Various | | 10,390,098 | 10,900,000 | 93,060 |
| 984851-AH-8 | YARA INTERNATIONAL ASA | C | 03/27/2023 | Barclays Capital | | 9,696,497 | 8,869,000 | 238,247 |
| 98877D-AD-7 | ZF NORTH AMERICA CAPITAL INC | | 04/04/2023 | JP MORGAN CHASE BANK/HSBCSI | | 996,880 | 1,000,000 | |
| G1746#-AJ-5 | Cadent Finance PLC | B | 01/31/2023 | Unknown | | 18,466,500 | 18,571,500 | |
| G3663#-AK-7 | Forth Ports Finance PLC | B | 08/22/2023 | Unknown | | 10,186,000 | 10,183,200 | |
| G6751@-AA-7 | 17CAPITAL CREDIT FUND I TERM LOAN - ABS | | 07/20/2023 | 17 CAPITAL | | 7,257,858 | 7,257,858 | |
| G6970*-BA-3 | Peel Ports PP Finance Limited | B | 12/12/2023 | Unknown | | 7,537,500 | 7,530,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| PPE0EM-2V-0 | Strategic Partners VIII, L.P. - ABS | | 09/28/2023 | Not Available | | 502,792 | 502,792 | |
| PPFLI3-IN-2 | Tabcorp Finance Pty Limited | C | 03/01/2023 | Unknown | | 25,000,000 | 25,000,000 | |
| PPFQLT-V4-7 | Churchill JR Capital Opp RN Feeder Fund | | 10/19/2023 | DIRECT | | 19,653,056 | 19,653,056 | |
| PPFZ6E-SA-7 | HarbourVest Dover Street X Investment, L | | 03/30/2023 | Unknown | | 35,000,000 | 35,000,000 | |
| PPG42F-W8-6 | SPR SOLAR FUNDING LLC_Term Loan - ABS | | 12/29/2023 | SUMITOMO | | 4,356,463 | 4,356,463 | |
| PPGG3W-1W-2 | PETROS PACE FINANCE LLC - ABS | | 11/08/2023 | Unknown | | 4,387,320 | 4,280,699 | |
| Q0006*-AE-6 | ALS Group Finance Pty Ltd | B | 11/08/2023 | Unknown | | 21,413,000 | 21,370,000 | |
| Q0006*-AF-3 | ALS Group Finance Pty Ltd | B | 11/08/2023 | Unknown | | 32,612,240 | 32,727,273 | |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 6,327,727,492 | 6,518,402,750 | 20,263,956 |
| 693475-BC-8 | PNC FINANCIAL SERVICES GROUP INC | | 02/01/2023 | MORGAN STANLEY CO | | 9,383,750 | 11,000,000 | 49,394 |
| 1309999999. Subtotal - Bonds - Hybrid Securities | | | | | | 9,383,750 | 11,000,000 | 49,394 |
| 464288-51-3 | ISHARES:IBOXX $HY CORP | | 09/20/2023 | MERRILL LYNCH, PIERCE, FENNER | 0.000 | 7,452 | | |
| 78467V-60-8 | SPDR BLACKSTONE SR LOAN | | 12/28/2023 | BNP PARIBAS SECURITIES BOND | 0.000 | 60,502,885 | | |
| 1619999999. Subtotal - Bonds - SVO Identified Funds | | | | | | 60,510,337 | | |
| 000000-00-0 | WHITEWATER WHISTLER HOLDINGS, LLC - SENI | | 01/25/2023 | DIRECT | | 248,750 | 250,000 | |
| 000000-00-0 | ASURION, LLC - B11 TERM LOAN B | | 02/10/2023 | DIRECT | | 365,582 | 388,917 | |
| 000000-00-0 | Advance : Traverse Midstream Partners LL | | 02/13/2023 | DIRECT | | 248,125 | 250,000 | |
| 000000-00-0 | CROWN SUBSEA COMMUNICATIONS HOLDING, INC | | 02/24/2023 | DIRECT | | 490,000 | 500,000 | |
| 000000-00-0 | KOPPERS INC. - TERM LOAN | | 03/10/2023 | DIRECT | | 485,000 | 500,000 | |
| 000000-00-0 | HARBOURVEST PARTNERS L.P. - TERM LOAN | | 04/06/2023 | DIRECT | | 246,250 | 250,000 | |
| 000000-00-0 | TMF SAPPHIRE BIDCO B.V. - TERM LOAN B | D | 04/27/2023 | DIRECT | | 244,392 | 250,000 | |
| 000000-00-0 | RHP HOTEL PROPERTIES, LP - TERM LOAN B | | 05/11/2023 | DIRECT | | 248,125 | 250,000 | |
| 000000-00-0 | KUEHG CORP. - TERM LOAN (FIRST LIEN) | | 05/23/2023 | DIRECT | | 237,978 | 250,000 | |
| 000000-00-0 | OLYMPUS WATER US HOLDING CORPORATION - I | | 05/24/2023 | DIRECT | | 237,500 | 250,000 | |
| 000000-00-0 | FUGUE FINANCE LLC - TERM LOAN | C | 06/23/2023 | DIRECT | | 526,196 | 532,609 | |
| 000000-00-0 | DEXKO GLOBAL INC. - INCREMENTAL FIRST LI | | 07/21/2023 | DIRECT | | 548,260 | 565,217 | |
| 000000-00-0 | CARNIVAL CORPORATION - TERM LOAN B | | 08/01/2023 | DIRECT | | 276,509 | 277,898 | |
| 000000-00-0 | SHARP MIDCO LLC - INCREMENTAL TERM LOAN | | 08/04/2023 | DIRECT | | 322,563 | 327,475 | |
| 000000-00-0 | PAR PETROLEUM, LLC AND PAR PETROLEUM FIN | | 08/21/2023 | DIRECT | | 419,647 | 423,832 | |
| 000000-00-0 | CLUE OPCO LLC - COV-LITE SENIOR SECURED | | 09/22/2023 | DIRECT | | 271,305 | 282,609 | |
| 000000-00-0 | APPLE BIDCO, LLC - INCREMENTAL FIRST LIE | | 12/06/2023 | DIRECT | | 466,475 | 496,250 | |
| 000000-00-0 | PLAYA RESORTS HOLDING B.V. - TERM LOAN B | D | 12/15/2023 | DIRECT | | 3,104,000 | 3,100,000 | |
| 00145A-AB-9 | AIT WORLDWIDE LOGISTICS HOLDINGS, INC. - | | 02/01/2023 | DIRECT | | 665,264 | 690,000 | |
| 00149H-AD-6 | RELADYNE INC. - TERM LOAN (FIRST LIEN) | | 03/24/2023 | DIRECT | | 479,588 | 499,000 | |
| 00213N-AM-4 | APX GROUP, INC. - INITIAL TERM LOAN | | 11/07/2023 | DIRECT | | 756,457 | 756,096 | |
| 00217B-AB-0 | ASP DREAM ACQUISITION CO LLC - INITIAL T | | 02/16/2023 | DIRECT | | 199,000 | 200,000 | |
| 00488P-AP-0 | ACRISURE, LLC - INCREMENTAL TL | | 02/02/2023 | DIRECT | | 344,750 | 350,000 | |
| 00488P-AR-6 | ACRISURE, LLC - INCREMENTAL TERM LOAN | | 12/13/2023 | DIRECT | | 2,325,607 | 2,326,371 | |
| 01881U-AK-1 | ALLIANT HOLDINGS INTERMEDIATE, LLC - B5 | | 03/06/2023 | DIRECT | | 450,632 | 453,871 | |
| 01881U-AL-9 | ALLIANT HOLDINGS INTERMEDIATE, LLC - B6 | | 12/07/2023 | DIRECT | | 370,086 | 370,086 | |
| 02090C-AE-0 | BROOKS AUTOMATION, INC. - TL | | 02/01/2023 | DIRECT | | (605) | 694 | |
| 02376C-BK-0 | AMERICAN AIRLINES, INC. - SENIOR SECURED | | 05/30/2023 | DIRECT | | 727,844 | 747,500 | |
| 02376C-BM-6 | AMERICAN AIRLINES, INC. - TERM LOAN B | | 12/13/2023 | DIRECT | | 3,411,675 | 3,415,833 | |
| 03234T-AW-8 | AmWINS Group, Inc. | | 12/18/2023 | DIRECT | | 1,997,355 | 1,994,862 | |
| 03234T-AZ-1 | AMWINS GROUP, INC. - INCREMENTAL TERM LO | | 02/10/2023 | DIRECT | | 123,750 | 125,000 | |
| 03765V-AL-4 | PRIME SECURITY SERVICES BORROWER, LLC - | | 12/14/2023 | DIRECT | | 3,291,033 | 3,282,609 | |
| 03835E-AF-1 | APPLOVIN CORPORATION - TERM LOAN B | | 12/13/2023 | DIRECT | | 4,207,880 | 4,200,000 | |
| 03852J-AT-8 | ARAMARK SERVICES, INC. - TERM LOAN B6 | | 06/13/2023 | DIRECT | | 247,500 | 250,000 | |
| 03880Y-AC-8 | ARC FALCON I INC. | | 11/28/2023 | DIRECT | | 549,819 | 563,694 | |
| 03880Y-AD-6 | ARC FALCON I INC. | | 11/01/2023 | DIRECT | | 127 | | |
| 03952H-AD-6 | ARCHES BUYER INC. | | 09/14/2023 | DIRECT | | 489,088 | 515,000 | |
| 04287K-AB-7 | ARCONIC CORPORATION - TERM LOAN | | 07/27/2023 | DIRECT | | 559,565 | 565,217 | |
| 04349H-AK-0 | ASCEND LEARNING, LLC - TERM LOAN B | | 02/01/2023 | DIRECT | | 401,504 | 420,000 | |
| 04686R-AB-9 | ATHENAHEALTH, INC. - TERM LOAN B | | 05/30/2023 | DIRECT | | 274,393 | 290,729 | |
| 05350N-AL-8 | AVANTOR FUNDING, INC. | | 12/13/2023 | DIRECT | | 3,011,250 | 3,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 05508T-AU-6 | B&G FOODS, INC. | | 09/15/2023 | DIRECT | | 483,434 | 488,986 | |
| 05554D-AB-6 | BIP PIPECO HOLDINGS LLC - TERM LOAN | | 12/05/2023 | DIRECT | | 663,274 | 666,667 | |
| 05825H-AD-6 | BALDWIN RISK PARTNERS, LLC - TERM B-1 LO | | 09/08/2023 | DIRECT | | 675,381 | 681,618 | |
| 07014Q-AN-1 | GREAT OUTDOORS GROUP, LLC - TERM LOAN B | | 05/30/2023 | DIRECT | | 292,500 | 300,000 | |
| 08078U-AK-9 | BELRON FINANCE US LLC - 2029 DOLLAR INCR | | 12/18/2023 | DIRECT | | 3,011,250 | 3,000,000 | |
| 10919R-AN-9 | BRIGHT HORIZONS FAMILY SOLUTIONS LLC - T | | 12/19/2023 | DIRECT | | 2,504,975 | 2,498,728 | |
| 11132V-AR-0 | BROADSTREET PARTNERS, INC. | | 06/01/2023 | DIRECT | | 592,500 | 598,477 | |
| 11565H-AD-8 | BROWN GROUP HOLDINGS, LLC - TERM LOAN B2 | | 01/01/2023 | DIRECT | | (8,069) | | |
| 11823L-AL-9 | BUCKEYE PARTNERS, L.P. - TERM LOAN B | | 11/30/2023 | DIRECT | | 927,534 | 930,836 | |
| 12568Y-AD-6 | GENTIVA HEALTH SERVICES, INC. - TERM LOA | | 10/13/2023 | DIRECT | | 170,195 | 173,668 | |
| 12620B-AR-1 | CPM HOLDINGS, INC. - TERM LOAN | | 11/07/2023 | DIRECT | | 699,209 | 700,000 | |
| 12657Q-AB-9 | CQP HOLDCO LP - INITIAL TERM LOAN | | 02/03/2023 | DIRECT | | 250,000 | 250,000 | |
| 12659E-AC-2 | CP IRIS HOLDCO I, INC. | | 11/07/2023 | DIRECT | | 542,760 | 552,619 | |
| 12670U-AE-7 | CWGS GROUP, LLC | | 11/20/2023 | DIRECT | | 335,098 | 350,000 | |
| 12768E-AG-1 | CAESARS ENTERTAINMENT, INC. | | 01/25/2023 | DIRECT | | 495,000 | 500,000 | |
| 14141N-AB-6 | CARDENAS MARKETS LLC - TERM LOAN | | 11/15/2023 | DIRECT | | 444,150 | 451,415 | |
| 14835J-AQ-3 | CAST & CREW PAYROLL, LLC - INCREMENTAL T | | 05/12/2023 | DIRECT | | 396,500 | 400,000 | |
| 14855N-AG-1 | CASTLELAKE AVIATION FINANCE DESIGNATED A | C | 02/14/2023 | DIRECT | | 394,027 | 397,005 | |
| 14880B-AJ-0 | CATALENT PHARMA SOLUTIONS, INC. - TERM L | | 12/20/2023 | DIRECT | | 3,003,750 | 3,000,000 | |
| 15477B-AD-9 | CENTRAL PARENT INC. - TERM LOAN B | | 10/02/2023 | DIRECT | | 149,625 | 150,000 | |
| 15872N-AC-6 | CHAMPIONX CORPORATION - TERM LOAN B1 | | 06/01/2023 | DIRECT | | 1,870 | 1,870 | |
| 16115E-AQ-0 | CHART INDUSTRIES, INC. - TERM LOAN B | | 03/01/2023 | DIRECT | | (3,542) | | |
| 16384Y-AJ-6 | CHEMOURS COMPANY, THE - TERM LOAN (USD) | | 12/13/2023 | DIRECT | | 4,280,500 | 4,300,000 | |
| 172442-AT-2 | Cinemark USA, Inc. | | 12/19/2023 | DIRECT | | 3,218,916 | 3,216,250 | |
| 17288Y-AK-8 | CITADEL SECURITIES LP - 2023 TERM LOAN | | 12/18/2023 | DIRECT | | 2,000,099 | 1,995,112 | |
| 18972F-AC-6 | CLYDESDALE ACQUISITION HOLDINGS, INC. - | | 11/15/2023 | DIRECT | | 1,230,272 | 1,250,000 | |
| 20451V-AE-3 | COMPASS POWER GENERATION, L.L.C. - TERM | | 11/06/2023 | DIRECT | | 814,310 | 812,523 | |
| 21870F-BA-6 | CORELOGIC, INC. (FKA FIRST AMERICAN CORP | | 11/09/2023 | DIRECT | | 230,000 | 250,000 | |
| 22282G-AE-7 | COVANTA HOLDING CORPORATION - TERM LOAN | | 06/08/2023 | DIRECT | | 230,233 | 232,558 | |
| 22282G-AF-4 | COVANTA HOLDING CORPORATION - TERM LOAN | | 06/08/2023 | DIRECT | | 17,267 | 17,442 | |
| 22526W-AQ-1 | CREATIVE ARTISTS AGENCY, LLC - TERM LOAN | | 09/15/2023 | DIRECT | | 701,327 | 705,569 | |
| 23340D-AQ-5 | CUSHMAN & WAKEFIELD U.S. BORROWER, LLC - | | 01/31/2023 | DIRECT | | 229,555 | 236,497 | |
| 24022K-AB-5 | DCERT BUYER, INC. - INITIAL TERM LOAN (F | | 11/15/2023 | DIRECT | | 297,243 | 300,000 | |
| 24968C-AB-9 | DERBY BUYER LLC - TERM LOAN (USD) | | 10/12/2023 | DIRECT | | 278,370 | 282,609 | |
| 25460H-AB-8 | DIRECTV FINANCING, LLC | | 11/08/2023 | DIRECT | | 1,013,972 | 1,046,552 | |
| 26209H-AC-0 | DRIVEN HOLDINGS LLC - TERM LOAN | | 05/30/2023 | DIRECT | | 677,250 | 700,000 | |
| 26483N-AT-7 | Dun & Bradstreet Corporation, The | | 12/13/2023 | DIRECT | | 2,007,500 | 2,000,000 | |
| 26872N-AC-3 | EMRLD BORROWER LP - TERM LOAN B | | 11/21/2023 | DIRECT | | 1,174,844 | 1,174,828 | |
| 26972C-AC-6 | RESTAURANT TECHNOLOGIES, INC. - TERM LOA | | 05/17/2023 | DIRECT | | 246,250 | 250,000 | |
| 27943U-AK-2 | EDELMAN FINANCIAL ENGINES CENTER, LLC, T | | 05/30/2023 | DIRECT | | 559,150 | 574,175 | |
| 28257K-AB-2 | ECHO GLOBAL LOGISTICS, INC. - TERM LOAN | | 02/14/2023 | DIRECT | | 245,000 | 250,000 | |
| 284375-LE-0 | ELEMENT MATERIALS TECHNOLOGY GROUP US HO | | 03/01/2023 | DIRECT | | (5,084) | | |
| 29629L-AB-9 | ESCAPE VELOCITY HOLDINGS, INC. | | 05/30/2023 | DIRECT | | 311,594 | 325,000 | |
| 31556P-AB-3 | GOLDEN NUGGET, INC. - TERM LOAN B | | 11/15/2023 | DIRECT | | 149,323 | 150,000 | |
| 31732F-AT-3 | FILTRATION GROUP CORPORATION - (USD) TER | | 05/19/2023 | DIRECT | | 495,000 | 500,000 | |
| 31773H-AB-8 | GIP PILOT ACQUISITION PARTNERS LP - TERM | | 12/19/2023 | DIRECT | | 3,248,270 | 3,236,507 | |
| 34416D-AY-4 | FOCUS FINANCIAL PARTNERS, LLC - TERM LOA | | 05/10/2023 | DIRECT | | 245,168 | 250,000 | |
| 34965P-AD-8 | FORTREA HOLDINGS INC. - TERM LOAN B | | 11/29/2023 | DIRECT | | 731,130 | 737,648 | |
| 35906E-AQ-3 | FRONTIER COMMUNICATIONS CORPORATION - TL | | 11/09/2023 | DIRECT | | 244,705 | 250,000 | |
| 36173D-AC-0 | GIP III STETSON I, L.P. (GIP III STETSON | | 11/28/2023 | DIRECT | | 148,250 | 148,287 | |
| 36270B-AB-8 | ENTAIN PLC - FACILITY B2 (USD) | | 06/23/2023 | DIRECT | | 279,783 | 281,901 | |
| 36649X-AE-8 | GARRETT MOTION SARL - TERM LOAN B | C | 07/20/2023 | DIRECT | | 477,545 | 489,286 | |
| 36740U-AX-0 | Term Loan B : Gates Global LLC | | 01/01/2023 | DIRECT | | (625) | | |
| 37147Y-AB-7 | GENERATION BRIDGE II, LLC - TERM LOAN B | | 08/07/2023 | DIRECT | | 279,783 | 282,609 | |
| 37190D-AK-9 | GENUINE FINANCIAL HOLDINGS LLC - TERM LO | | 09/25/2023 | DIRECT | | 559,566 | 565,218 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 389376-AZ-7 | GRAY TELEVISION, INC. - COV-LITE TLD | | 11/06/2023 | DIRECT | | 741,165 | 760,000 | |
| 39854K-AB-6 | GRINDING MEDIA INC. (MOLYCOP LTD.) | | 05/30/2023 | DIRECT | | 553,150 | 570,000 | |
| 40467A-AH-2 | HAH GROUP HOLDING COMPANY LLC - INCREMEN | | 11/15/2023 | DIRECT | | 392,429 | 396,788 | |
| 42804V-BB-6 | HERTZ CORPORATION, THE - INITIAL TERM B | | 11/06/2023 | DIRECT | | 1,112,684 | 1,007,063 | |
| 42804V-BC-4 | HERTZ CORPORATION, THE - INITIAL TERM C | | 11/06/2023 | DIRECT | | 192,213 | 192,937 | |
| 43117L-AG-8 | HIGHTOWER HOLDING, LLC - INITIAL TERM LO | | 07/20/2023 | DIRECT | | 321,813 | 325,000 | |
| 43538J-AC-3 | HOLLEY PURCHASER, INC. - TERM LOAN | | 03/16/2023 | DIRECT | | 275,409 | 337,284 | |
| 43761E-AB-4 | HOMESERVE USA HOLDING CORP. - TERM LOAN | | 10/13/2023 | DIRECT | | 559,565 | 565,217 | |
| 44332E-AW-6 | HUB International Limited | | 06/08/2023 | DIRECT | | 190,252 | 192,174 | |
| 44988L-AH-0 | IRB HOLDING CORP. - 2022 REPLACEMENT TER | | 05/30/2023 | DIRECT | | 1,232,866 | 1,249,369 | |
| 45114N-AB-3 | DIVERSITECH HOLDINGS, INC. - TERM LOAN | | 07/20/2023 | DIRECT | | 442,923 | 450,000 | |
| 45173J-AQ-7 | II-VI INCORPORATED - TERM LOAN B | | 12/13/2023 | DIRECT | | 3,011,250 | 3,000,000 | |
| 45567Y-AN-5 | MH SUB I, LLC (MICRO HOLDING CORP.) - TE | | 11/15/2023 | DIRECT | | 291,105 | 300,000 | |
| 46124C-AK-3 | ALTERRA MOUNTAIN COMPANY - SERIES B-3 NE | | 05/09/2023 | DIRECT | | 248,750 | 250,000 | |
| 46284N-AV-1 | IRON MOUNTAIN INCORPORATED - TERM LOAN B | | 12/13/2023 | DIRECT | | 3,720,333 | 3,733,333 | |
| 47077D-AG-5 | JANE STREET GROUP, LLC - DOLLAR TERM LOA | | 12/14/2023 | DIRECT | | 1,997,246 | 1,997,970 | |
| 47102D-AK-5 | JANUS INTERNATIONAL GROUP, LLC - TERM LO | | 07/25/2023 | DIRECT | | 279,783 | 282,609 | |
| 48853U-BK-5 | KENAN ADVANTAGE GROUP, INC.,THE - INCREM | | 05/02/2023 | DIRECT | | 495,000 | 500,000 | |
| 50216Y-AD-2 | LSF11 A5 HOLDCO LLC - INCREMENTAL TERM L | | 09/15/2023 | DIRECT | | 554,402 | 565,217 | |
| 50221B-AC-7 | LSF11 TRINITY BIDCO, INC. - TERM LOAN | | 04/28/2023 | DIRECT | | 246,203 | 250,000 | |
| 51207K-AB-5 | LAKESHORE LEARNING MATERIALS, LLC | | 05/15/2023 | DIRECT | | 295,126 | 299,241 | |
| 55336C-AJ-1 | Term B-1 Loan : MI Windows and Doors, LL | | 03/01/2023 | DIRECT | | (2,419) | | |
| 57776D-AE-3 | AMENTUM GOVERNMENT SERVICES HOLDINGS LLC | | 11/09/2023 | DIRECT | | 199,000 | 200,000 | |
| 57777Y-AB-2 | Initial Term Loan, Mavis Tire Express Se | | 05/30/2023 | DIRECT | | 362,344 | 375,000 | |
| 58503U-AC-7 | MEDLINE BORROWER, LP | | 12/14/2023 | DIRECT | | 2,590,061 | 2,600,000 | |
| 60470H-AB-3 | MIRION TECHNOLOGIES (US HOLDINGS), INC. | | 03/24/2023 | DIRECT | | 393,184 | 400,000 | |
| 65336R-AW-8 | NEXSTAR MEDIA INC. | | 12/13/2023 | DIRECT | | 3,007,500 | 3,000,000 | |
| 68163Y-AB-1 | OLYMPUS WATER US HOLDING CORPORATION | | 02/02/2023 | DIRECT | | 256,072 | 260,000 | |
| 68277F-AE-9 | ONEDIGITAL BORROWER LLC - 2021 TERM LOAN | | 12/06/2023 | DIRECT | | 660,104 | 664,614 | |
| 68371Y-AN-3 | Term Loan B : Open Text Corporation | A | 03/01/2023 | DIRECT | | (1,930) | | |
| 68371Y-AP-8 | OPEN TEXT CORPORATION - 2023 REPLACEMENT | A | 12/13/2023 | DIRECT | | 3,011,250 | 3,000,000 | |
| 71360H-AB-3 | PERATON CORP. | | 05/30/2023 | DIRECT | | 479,375 | 490,000 | |
| 71429T-AC-4 | PERRIGO INVESTMENTS, LLC - TERM LOAN B | | 11/16/2023 | DIRECT | | 497,500 | 500,000 | |
| 72766T-AH-2 | Elements Solutions Inc | | 12/08/2023 | DIRECT | | 646,750 | 650,000 | |
| 72812N-AJ-5 | PLAYA HOTELS & RESORTS B.V. - TERM LOAN | D | 11/15/2023 | DIRECT | | 299,244 | 299,244 | |
| 72814C-AF-5 | PLAYTIKA HOLDING CORP. | | 10/17/2023 | DIRECT | | 390,648 | 400,000 | |
| 74006L-AS-1 | PRE-PAID LEGAL SERVICES, INC. - TERM LOA | | 09/14/2023 | DIRECT | | 635,338 | 650,353 | |
| 74839X-AH-2 | QUIKRETE HOLDINGS, INC. - FOURTH AMENDME | | 12/13/2023 | DIRECT | | 3,011,250 | 3,000,000 | |
| 76009W-AW-0 | UPBOUND GROUP, INC. | | 11/09/2023 | DIRECT | | 809,620 | 815,158 | |
| 77669L-AC-7 | ROPER INDUSTRIAL PRODUCTS INVESTMENT COM | | 11/15/2023 | DIRECT | | 690,964 | 699,208 | |
| 78350L-AZ-8 | RYAN, LLC - TERM LOAN | | 11/09/2023 | DIRECT | | 591,111 | 603,175 | |
| 78350L-BB-0 | RYAN, LLC - DELAYED DRAW TERM LOAN - DUP | | 11/09/2023 | DIRECT | | 62,222 | 63,492 | |
| 78466Y-AQ-1 | SRS DISTRIBUTION INC. - TERM LOAN | | 05/30/2023 | DIRECT | | 238,750 | 250,000 | |
| 80875C-AB-3 | SCIENTIFIC GAMES HOLDINGS LP - INITIAL D | | 12/13/2023 | DIRECT | | 2,238,478 | 2,248,997 | |
| 81812H-AB-6 | Severin Acquisition, LLC | | 10/04/2023 | DIRECT | | 280,843 | 282,609 | |
| 83600V-AF-8 | SOTERA HEALTH HOLDINGS, LLC - INCREMENTA | | 02/16/2023 | DIRECT | | 242,500 | 250,000 | |
| 84857H-AY-6 | SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER | | 11/06/2023 | DIRECT | | 1,109,708 | 1,111,446 | |
| 85856C-AB-5 | TTF HOLDINGS, LLC - INITIAL TERM LOAN | | 02/02/2023 | DIRECT | | 320,013 | 320,000 | |
| 86602K-AB-2 | SUMMIT BEHAVIORAL HEALTHCARE, LLC - TL | | 12/14/2023 | DIRECT | | 459,685 | 463,158 | |
| 86614D-AK-4 | Summit Materials, LLC | | 11/30/2023 | DIRECT | | 665,000 | 666,667 | |
| 86803Y-AB-9 | CORNERSTONE ONDEMAND, INC. | | 11/09/2023 | DIRECT | | 519,700 | 550,000 | |
| 88233F-AK-6 | Vistra Operations Company LLC | | 12/06/2023 | DIRECT | | 1,722,501 | 1,733,334 | |
| 89364M-CA-0 | TRANSDIGM INC. - TERM LOAN J | | 12/13/2023 | DIRECT | | 3,473,906 | 3,463,816 | |
| 89705D-AG-7 | TRONOX FINANCE LLC | | 11/06/2023 | DIRECT | | 421,308 | 427,694 | |
| 90347B-AH-1 | Axalta Coating Systems Dutch Holding B B | C | 01/01/2023 | DIRECT | | (490,625) | (500,000) | |
| 90347B-AJ-7 | AXALTA COATING SYSTEMS DUTCH HOLDING B B | D | 01/01/2023 | DIRECT | | (109) | | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 90350H-AL-3 | U.S. ANESTHESIA PARTNERS, INC. | | 02/02/2023 | DIRECT | | 314,031 | 325,000 | |
| 90351H-AD-0 | US FOODS, INC. | | 07/20/2023 | DIRECT | | (12,904) | (13,140) | |
| 90372A-AJ-7 | US RADIOLOGY SPECIALISTS, INC. (US OUTPA | | 02/02/2023 | DIRECT | | 191,500 | 200,000 | |
| 91809E-AE-1 | UTZ QUALITY FOODS, LLC - 2021 NEW TERM L | | 12/20/2023 | DIRECT | | 2,005,000 | 2,000,000 | |
| 92943E-AB-2 | GTCR W MERGER SUB LLC - (USD) TERM LOAN | | 10/25/2023 | DIRECT | | 561,685 | 565,218 | |
| 97360B-AB-1 | WINDSOR HOLDINGS III, LLC - (USD) SEVEN | | 06/22/2023 | DIRECT | | 553,700 | 565,000 | |
| 98309G-AE-6 | TRAVEL + LEISURE CO. - TERM B LOAN | | 12/14/2023 | DIRECT | | 2,651,635 | 2,653,847 | |
| C4000K-AD-6 | Term B-2 Loan: Garda World Security Corp | A | 11/09/2023 | DIRECT | | 713,399 | 715,000 | |
| C6901L-AJ-6 | 1011778 B.C. UNLIMITED LIABILITY COMPANY | A | 12/19/2023 | DIRECT | | 3,566,141 | 3,565,217 | |
| C6907U-AB-7 | ONTARIO GAMING GTA LIMITED PARTNERSHIP - | A | 07/20/2023 | DIRECT | | 419,674 | 423,913 | |
| C7052B-AJ-3 | GFL ENVIRONMENTAL INC. - 2023 REFINANCIN | A | 01/31/2023 | DIRECT | | 318,070 | 319,278 | |
| C7279G-AC-4 | NUVEI TECHNOLOGIES CORP. - INITIAL TERM | A | 12/14/2023 | DIRECT | | 2,654,999 | 2,666,666 | |
| C8000C-AK-9 | CLARIOS GLOBAL LP - INCREMENTAL TERM LOA | | 04/20/2023 | DIRECT | | 895,500 | 900,000 | |
| F6456U-AB-9 | BANIJAY ENTERTAINMENT S.A.S. - FACILITY | C | 04/06/2023 | DIRECT | | 495,000 | 500,000 | |
| G4768P-AN-1 | INEOS US FINANCE LLC - NEW USD TERM LOAN | | 11/20/2023 | DIRECT | | 243,643 | 245,875 | |
| N3313E-AB-6 | FLUTTER ENTERTAINMENT PUBLIC LIMITED COM | D | 11/17/2023 | DIRECT | | 1,330,000 | 1,333,333 | |
| N8232N-AE-7 | NOURYON FINANCE B.V. - TERM LOAN | D | 11/09/2023 | DIRECT | | 196,661 | 200,000 | |
| N9833R-AJ-8 | ZIGGO FINANCING PARTNERSHIP - TERM LOAN | | 09/15/2023 | DIRECT | | 372,036 | 375,000 | |
| P2121Y-AS-7 | CARNIVAL CORPORATION | C | 12/19/2023 | DIRECT | | 2,379,893 | 2,375,000 | |
| U3000J-AQ-2 | EVERTEC GROUP, LLC - TERM LOAN B | | 11/20/2023 | DIRECT | | 1,196,392 | 1,200,000 | |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 144,498,676 | 145,341,200 | |
| 2509999997. Total - Bonds - Part 3 | | | | | | 7,474,926,455 | 7,596,040,959 | 22,902,005 |
| 2509999998. Total - Bonds - Part 5 | | | | | | 1,556,726,224 | 1,569,249,841 | 2,965,710 |
| 2509999999. Total - Bonds | | | | | | 9,031,652,679 | 9,165,290,800 | 25,867,716 |
| 000000-00-0 | Brella Insurance, Inc. | | 11/13/2023 | Unknown | 3,001,159.000 | 1,999,999 | 0.00 | |
| 95002Y-AA-1 | WELLS FARGO & CO | | 07/17/2023 | WELLS FARGO | 15,000,000.000 | 15,000,000 | 0.00 | |
| 4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 16,999,999 | XXX | |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | | 16,999,999 | XXX | |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | |
| 4509999999. Total - Preferred Stocks | | | | | | 16,999,999 | XXX | |
| 03676B-10-2 | ANTERO MIDSTREAM ORD | | 11/21/2023 | Various | 127,913.000 | 1,481,110 | | |
| 16411Q-10-1 | CHENIERE ENERGY PARTNERS UNT | | 01/12/2023 | Various | 100,873.000 | 5,645,993 | | |
| 16411R-20-8 | CHENIERE ENERGY ORD | | 11/29/2023 | MORGAN STANLEY CO | 35,030.000 | 6,338,216 | | |
| 29336T-10-0 | ENLINK MIDSTREAM COM UNT | | 11/29/2023 | MORGAN STANLEY CO | 337,825.000 | 4,513,443 | | |
| 30069T-10-1 | EXCELERATE ENERGY CL A ORD | | 08/24/2023 | Various | 5,521.000 | 105,903 | | |
| 428103-10-5 | HESS MIDSTREAM CL A ORD | | 05/17/2023 | MORGAN STANLEY CO | 18,633.000 | 505,180 | | |
| 50012A-10-8 | KODIAK GAS SERVICES ORD | | 12/29/2023 | Various | 10,550.000 | 212,610 | | |
| 682680-10-3 | ONEOK ORD | | 10/19/2023 | Various | 130,692.964 | 8,789,619 | | |
| 87612G-10-1 | TARGA RESOURCES ORD | | 11/29/2023 | MORGAN STANLEY CO | 147,871.000 | 13,041,172 | | |
| 958669-10-3 | WESTERN MIDSTREAM PARTNERS COM UNT | | 01/10/2023 | Various | 192,893.000 | 5,171,450 | | |
| 969457-10-0 | WILLIAMS ORD | | 11/29/2023 | MORGAN STANLEY CO | 308,054.000 | 11,257,957 | | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 57,062,653 | XXX | |
| 31340#-10-0 | FEDERAL HOME LOAN BANK OF DES MOINES | | 12/15/2023 | Unknown | 196,075.000 | 19,607,500 | | |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | 19,607,500 | XXX | |
| 723682-10-0 | PIONEER FUND A | | 12/31/2023 | Pioneer | 18.810 | 613 | | |
| 724010-10-3 | PIONEER CORE EQTY A | | 12/31/2023 | Pioneer | 3.166 | 64 | | |
| 72375Q-10-8 | PIONEER MID CAP VAL A | | 12/31/2023 | Pioneer | 7.692 | 169 | | |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | 846 | XXX | |
| 56167N-72-0 | TORTOISE N AMER PIPELINE | | 12/04/2023 | Various | 1,707,033.000 | 44,602,859 | | |
| 922908-76-9 | VANGUARD TSM IDX ETF | | 12/28/2023 | BNP PARIBAS SECURITIES BOND | 124,534.000 | 25,768,262 | | |
| 5819999999. Subtotal - Common Stocks - Exchange Traded Funds | | | | | | 70,371,121 | XXX | |
| 5989999997. Total - Common Stocks - Part 3 | | | | | | 147,042,119 | XXX | |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | 120,987,639 | XXX | |
| 5989999999. Total - Common Stocks | | | | | | 268,029,759 | XXX | |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 285,029,758 | XXX | |
| 6009999999 - Totals | | | | | | 9,316,682,437 | XXX | 25,867,716 |

# 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 |
| 302155-BC-9 | DY8 LEASING LLC | | 11/26/2023 | Paydown | | 1,250,000 | 1,250,000 | 1,250,001 | 1,250,334 | | (334) | | (334) | | 1,250,000 | | | | 21,496 | 12/10/2025 |
| 36179M-EK-2 | G2 MA0138 - RMBS | | 12/01/2023 | Paydown | | 86,867 | 86,867 | 86,753 | 86,750 | | 117 | | 117 | | 86,867 | | | | 1,126 | 06/20/2027 |
| 36202C-QX-4 | G2 002270 - RMBS | | 12/01/2023 | Paydown | | 610 | 610 | 616 | 610 | | | | | | 610 | | | | 29 | 08/20/2026 |
| 36202F-BK-1 | G2 004542 - RMBS | | 12/01/2023 | Paydown | | 17,152 | 17,152 | 18,038 | 17,999 | | (847) | | (847) | | 17,152 | | | | 503 | 09/20/2039 |
| 36203G-HA-4 | GN 348625 - RMBS | | 02/27/2023 | Paydown | | 665 | 665 | 684 | 664 | | 2 | | 2 | | 665 | | | | 5 | 04/15/2023 |
| 3620A2-T5-5 | GN 717072 - RMBS | | 12/01/2023 | Paydown | | 20,399 | 20,399 | 20,702 | 20,745 | | (346) | | (346) | | 20,399 | | | | 516 | 05/15/2039 |
| 3620AC-6M-1 | GN 726376 - RMBS | | 12/01/2023 | Paydown | | 976 | 976 | 1,020 | 1,032 | | (56) | | (56) | | 976 | | | | 22 | 10/15/2039 |
| 36224S-JA-1 | GN 336957 - RMBS | | 05/23/2023 | Paydown | | 190 | 191 | 193 | 190 | | | | | | 191 | | (1) | (1) | 3 | 05/15/2023 |
| 36295P-U2-6 | GN 676601 - RMBS | | 12/01/2023 | Paydown | | 4,040 | 4,040 | 4,257 | 4,248 | | (208) | | (208) | | 4,040 | | | | 142 | 11/15/2037 |
| 36295Q-KU-3 | GN 677207 - RMBS | | 12/01/2023 | Paydown | | 398 | 398 | 411 | 405 | | (7) | | (7) | | 398 | | | | 14 | 08/15/2038 |
| 36296F-MQ-3 | GN 689867 - RMBS | | 12/01/2023 | Paydown | | 56,062 | 56,062 | 57,954 | 58,129 | | (2,067) | | (2,067) | | 56,062 | | | | 695 | 09/15/2038 |
| 36296N-W7-7 | GN 696470 - RMBS | | 12/01/2023 | Paydown | | 209 | 209 | 216 | 217 | | (7) | | (7) | | 209 | | | | 7 | 08/15/2038 |
| 36296Q-3N-7 | GN 698405 - RMBS | | 12/01/2023 | Paydown | | 60,576 | 60,576 | 62,043 | 62,305 | | (1,728) | | (1,728) | | 60,576 | | | | 1,993 | 07/15/2039 |
| 36297A-KW-2 | GN 706009 - RMBS | | 12/01/2023 | Paydown | | 1,050 | 1,050 | 1,082 | 1,088 | | (38) | | (38) | | 1,050 | | | | 32 | 01/15/2039 |
| 38373M-5H-9 | GNR 2009-007 Z - CMBS | | 12/01/2023 | Paydown | | 173,124 | 173,124 | 146,482 | 158,144 | | 113 | | 113 | | 173,124 | | | | 4,097 | 12/16/2050 |
| 38373M-BE-9 | GNR 2001-58 Z - CMBS | | 12/01/2023 | Paydown | | 17,052 | 17,052 | 55,052 | 14,213 | | 1,495 | | 1,495 | | 17,052 | | | | 456 | 09/16/2041 |
| 38373M-FX-3 | GNR 2002-56 Z - CMBS | | 12/01/2023 | Paydown | | 769 | 769 | 4,792 | 705 | | (3) | | (3) | | 769 | | | | 21 | 06/16/2042 |
| 38373Q-J7-7 | GNR 0356 DZ - CMO/RMBS | | 01/01/2023 | Paydown | | (25,894) | | | | | | | | | | | (25,894) | (25,894) | | 06/16/2033 |
| 38373S-LY-1 | GNR 0312D OZ - CMO/RMBS | | 12/01/2023 | Paydown | | 38,299 | 38,299 | 38,695 | 38,366 | | (67) | | (67) | | 38,299 | | | | 997 | 02/20/2033 |
| 38374C-GS-4 | GNR 2003-76 PZ - CMO/RMBS | | 09/20/2023 | Various | | 1,968,884 | 1,968,884 | 1,950,529 | 1,949,798 | | 3,114 | | 3,114 | | 1,952,912 | | 15,972 | 15,972 | 88,968 | 09/20/2033 |
| 38376K-C9-0 | GNR 2009-091 MB - CMO/RMBS | | 12/01/2023 | Paydown | | 677,848 | 677,848 | 654,441 | 674,758 | | 3,090 | | 3,090 | | 677,848 | | | | 13,848 | 10/16/2024 |
| 38376P-TU-4 | GNR 2009-125 MP - CMO/RMBS | | 12/01/2023 | Paydown | | 11,361 | 11,361 | 11,882 | 11,303 | | 58 | | 58 | | 11,361 | | | | 229 | 12/16/2024 |
| 38376T-VX-7 | GNR 2010-006 EB - CMO/RMBS | | 12/01/2023 | Paydown | | 528,243 | 528,243 | 511,364 | 526,323 | | 1,920 | | 1,920 | | 528,243 | | | | 10,159 | 01/16/2025 |
| 38376V-VN-4 | GNR 2010-017 B - CMO/RMBS | | 12/01/2023 | Paydown | | 497,573 | 497,573 | 641,364 | 494,660 | | 2,913 | | 2,913 | | 497,573 | | | | 10,885 | 02/16/2025 |
| 38377E-H2-3 | GNR 2010-060 AY - CMO/RMBS | | 12/01/2023 | Paydown | | 312,023 | 312,023 | 317,386 | 312,048 | | (25) | | (25) | | 312,023 | | | | 6,463 | 05/16/2025 |
| 38377F-EK-3 | GNR 2010-061 DB - CMO/RMBS | | 12/01/2023 | Paydown | | 722,074 | 722,074 | 704,135 | 719,002 | | 3,072 | | 3,072 | | 722,074 | | | | 14,749 | 05/20/2025 |
| 38377Q-HF-7 | GNR 2011-018 ZE - CMO/RMBS | | 12/01/2023 | Paydown | | 354,124 | 354,124 | 316,637 | 335,096 | | 19,028 | | 19,028 | | 354,124 | | | | 5,899 | 11/16/2040 |
| 38378J-NU-2 | GNR 2013-037 LV - CMO/RMBS | | 12/01/2023 | Paydown | | 500,074 | 500,074 | 514,302 | 502,797 | | (2,723) | | (2,723) | | 500,074 | | | | 9,531 | 02/20/2025 |
| 38378M-XD-2 | GNR 2013-067 TV - CMO/RMBS | | 12/01/2023 | Paydown | | 16 | 16 | 16 | 16 | | | | | | 16 | | | | | 02/20/2042 |
| 71654Q-BL-5 | PETROLEOS MEXICANOS | C | 08/15/2023 | Paydown | | 4,542,000 | 4,542,000 | 4,542,000 | 4,542,044 | | (44) | | (44) | | 4,542,000 | | | | 96,404 | 02/15/2024 |
| 911760-EJ-1 | VENDE 1994-2 3ZB - RMBS | | 12/01/2023 | Paydown | | 294,116 | 294,116 | 250,211 | 292,157 | | 1,959 | | 1,959 | | 294,116 | | | | 8,903 | 06/15/2024 |
| 911760-JJ-6 | VENDE 1996-3 2Z - CMO/RMBS | | 12/01/2023 | Paydown | | 319,314 | 319,314 | 311,389 | 316,557 | | 2,757 | | 2,757 | | 319,314 | | | | 13,378 | 10/15/2026 |
| 912810-EQ-7 | UNITED STATES TREASURY | | 08/15/2023 | Maturity @ 100.00 | | 1,060,000 | 1,060,000 | 1,140,328 | 1,058,914 | | 1,086 | | 1,086 | | 1,060,000 | | | | 66,250 | 08/15/2023 |
| 912828-P7-9 | UNITED STATES TREASURY | | 02/28/2023 | Maturity @ 100.00 | | 1,015,000 | 1,015,000 | 1,009,850 | 1,014,875 | | 125 | | 125 | | 1,015,000 | | | | 7,613 | 02/28/2023 |
| 912828-R2-8 | UNITED STATES TREASURY | | 04/30/2023 | Maturity @ 100.00 | | 100,000 | 100,000 | 99,879 | 99,913 | | 88 | | 88 | | 100,000 | | | | 813 | 04/30/2023 |
| 91282C-EP-2 | UNITED STATES TREASURY | | 06/02/2023 | MORGAN STANLEY CO | | 5,077,055 | 5,400,000 | 4,995,844 | 5,004,833 | | 14,833 | | 14,833 | | 5,019,666 | | 57,389 | 57,389 | 85,219 | 05/15/2032 |
| 91282C-FF-3 | UNITED STATES TREASURY | | 02/22/2023 | Various | | 9,546,810 | 10,490,000 | 9,609,880 | 9,628,696 | | 10,659 | | 10,659 | | 9,639,355 | | (92,546) | (92,546) | 149,729 | 08/15/2032 |
| 91282C-FJ-5 | UNITED STATES TREASURY | | 01/27/2023 | JP MORGAN CHASE BANK/HSBCSI | | 476,008 | 490,000 | 476,334 | 476,859 | | 143 | | 143 | | 477,002 | | (994) | (994) | 6,430 | 08/31/2029 |
| 91282C-FV-8 | UNITED STATES TREASURY | | 02/07/2023 | Various | | 36,564,063 | 35,000,000 | 35,770,313 | 35,770,017 | | (5,365) | | (5,365) | | 35,764,652 | | 799,410 | 799,410 | 313,135 | 11/15/2032 |
| 91282C-FW-6 | UNITED STATES TREASURY | | 01/11/2023 | Barclays Capital | | 10,139,453 | 10,000,000 | 10,102,344 | 10,100,630 | | (1,082) | | (1,082) | | 10,099,548 | | 39,905 | 39,905 | 73,343 | 11/15/2025 |
| 91282C-FZ-9 | UNITED STATES TREASURY | | 04/18/2023 | Various | | 333,127,598 | 331,000,000 | 329,513,282 | 329,514,516 | | 40,557 | | 40,557 | | 329,555,072 | | 3,572,525 | 3,572,525 | 2,735,767 | 11/30/2027 |
| 91282C-GA-3 | UNITED STATES TREASURY | | 03/27/2023 | Various | | 55,321,484 | 55,000,000 | 54,694,531 | 54,694,939 | | 15,591 | | 15,591 | | 54,710,529 | | 610,955 | 610,955 | 435,714 | 12/15/2025 |
| 91282C-GC-9 | UNITED STATES TREASURY | | 05/17/2023 | Various | | 81,185,977 | 80,000,000 | 79,500,000 | 79,500,000 | | 24,661 | | 24,661 | | 79,524,661 | | 1,661,316 | 1,661,316 | 864,168 | 12/31/2027 |
| 91282C-GM-7 | UNITED STATES TREASURY | | 11/08/2023 | JP MORGAN CHASE BANK/HSBCSI | | 11,983,359 | 13,000,000 | 11,929,531 | | | 16,938 | 1,134,598 | (1,117,660) | | 11,939,206 | | 44,153 | 44,153 | 332,595 | 02/15/2033 |
| 91282C-HC-8 | UNITED STATES TREASURY | | 10/31/2023 | MERRILL LYNCH PIERCE FENNER | | 8,837,133 | 9,840,000 | 8,963,742 | | | 13,103 | 428,912 | (415,809) | | 8,968,996 | | (131,864) | (131,864) | 140,426 | 05/15/2033 |
| 91282C-HJ-3 | UNITED STATES TREASURY | | 11/27/2023 | MORGAN STANLEY CO | | 143,760 | 150,000 | 142,359 | | | 234 | 5,083 | (4,848) | | 142,518 | | 1,242 | 1,242 | 2,308 | 06/30/2030 |
| 91282C-HK-0 | UNITED STATES TREASURY | | 11/27/2023 | WELLS FARGO | | 147,111 | 150,000 | 148,734 | | | 90 | | 90 | | 148,826 | | (1,715) | (1,715) | 2,462 | 06/30/2028 |

# 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 |
| 91282C-JN-2 | UNITED STATES TREASURY | | 12/27/2023 | Barclays Capital | | 10,243,359 | 10,000,000 | 10,230,859 | | | (116) | | (116) | | 10,230,744 | | 12,616 | 12,616 | 32,275 | 11/30/2028 |
| 91818#-AA-5 | Veterans Affairs Outpatient Clinics Leas | | 12/15/2023 | Paydown | | 344,413 | 344,414 | 344,414 | 344,414 | | | | | | 344,414 | | (1) | (1) | 5,666 | 08/15/2042 |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 577,742,776 | 575,495,501 | 571,146,872 | 539,601,305 | | 162,682 | 1,568,592 | (1,405,911) | | 571,180,305 | | 6,562,470 | 6,562,470 | 5,565,483 | XXX |
| 29245J-AL-6 | EMPRESA NACIONAL DEL PETROLEO | C | 12/06/2023 | BOFA SECURITIES, INC | | 1,912,000 | 2,000,000 | 2,035,000 | 2,023,970 | | (2,913) | | (2,913) | | 2,021,057 | | (109,057) | (109,057) | 114,333 | 11/06/2029 |
| 532386-AB-5 | LILE FINANCE LTD | C | 11/06/2023 | Paydown | | 6,095,270 | 6,095,270 | 6,095,270 | 6,095,312 | | (43) | | (43) | | 6,095,270 | | | | 121,435 | 05/06/2025 |
| K7784*-AA-3 | P/F EYSTUR-OG SANDOYARTUNLAR | B | 07/28/2023 | Paydown | | 1,254,424 | 1,251,406 | 1,270,362 | 1,219,459 | | | | | 50,904 | 1,270,362 | (15,938) | | (15,938) | 17,065 | 01/31/2040 |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | 9,261,694 | 9,346,675 | 9,400,632 | 9,338,741 | | (2,955) | | (2,955) | 50,904 | 9,386,689 | (15,938) | (109,057) | (124,995) | 252,834 | XXX |
| 70914P-ME-9 | PENNSYLVANIA (COMMONWEALTH OF) | | 01/18/2023 | Call @ 100.00 | | 1,355,000 | 1,355,000 | 1,466,015 | 1,392,303 | | (1,373) | | (1,373) | | 1,390,930 | | (35,930) | (35,930) | 7,310 | 02/15/2026 |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 1,355,000 | 1,355,000 | 1,466,015 | 1,392,303 | | (1,373) | | (1,373) | | 1,390,930 | | (35,930) | (35,930) | 7,310 | XXX |
| 108151-VU-2 | BRIDGEPORT | | 12/11/2023 | Call @ 100.00 | | 1,230,000 | 1,230,000 | 1,533,343 | 1,494,224 | | (34,477) | | (34,477) | | 1,459,746 | | (229,746) | (229,746) | 102,576 | 01/15/2030 |
| 68608D-DA-9 | OREGON ST LOC GOVTS | | 06/01/2023 | Maturity @ 100.00 | | 152,459 | 152,459 | 152,459 | 152,459 | | | | | | 152,459 | | | | 4,585 | 06/01/2023 |
| 980898-XP-0 | WOONSOCKET R I | | 07/03/2023 | Call @ 100.00 | | 390,000 | 390,000 | 484,088 | 475,255 | | (4,123) | | (4,123) | | 471,133 | | (81,133) | (81,133) | 13,175 | 07/15/2032 |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 1,772,459 | 1,772,459 | 2,169,889 | 2,121,938 | | (38,600) | | (38,600) | | 2,083,338 | | (310,879) | (310,879) | 120,336 | XXX |
| 041800-AA-1 | ARLINGTON TEX ADMISSIONS & PKG TAXES REV | | 01/01/2023 | Paydown | | 544,909 | 544,909 | 640,375 | 614,354 | | (69,444) | | (69,444) | | 544,909 | | | | 16,691 | 01/01/2036 |
| 134011-AA-3 | CAMP PENDLETON & QUANTICO HOUSING LLC | | 09/05/2023 | Call @ 100.00 | | 200,000 | 200,000 | 200,000 | 200,000 | | | | | | 200,000 | | | | 5,973 | 10/01/2043 |
| 29270C-YR-0 | ENERGY NORTHWEST WASH ELEC REV | | 07/01/2023 | Maturity @ 100.00 | | 2,320,000 | 2,320,000 | 2,320,000 | 2,320,000 | | | | | | 2,320,000 | | | | 71,990 | 07/01/2023 |
| 29270C-YT-6 | ENERGY NORTHWEST WASH ELEC REV | | 09/19/2023 | Bank of America Securities | | 967,090 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (32,910) | (32,910) | 41,592 | 07/01/2025 |
| 31288E-Y3-5 | FH C76130 - RMBS | | 12/01/2023 | Paydown | | 2,387 | 2,387 | 2,372 | 2,379 | | 8 | | 8 | | 2,387 | | | | 66 | 02/01/2033 |
| 31288G-Q2-1 | FH C77673 - RMBS | | 12/01/2023 | Paydown | | 30,844 | 30,844 | 34,249 | 30,685 | | 160 | | 160 | | 30,844 | | | | 726 | 03/01/2033 |
| 312916-FL-8 | FHR 1526 L - CMO/RMBS | | 06/20/2023 | Paydown | | 5,052 | 5,051 | 5,612 | 5,027 | | 25 | | 25 | | 5,052 | | | | 74 | 06/15/2023 |
| 312916-ZY-8 | FHR 1562 Z - CMO/RMBS | | 07/17/2023 | Paydown | | 14,389 | 14,389 | 13,579 | 14,316 | | 73 | | 73 | | 14,389 | | | | 281 | 07/15/2023 |
| 31292G-L8-7 | FH C00351 - RMBS | | 12/01/2023 | Paydown | | 891 | 891 | 884 | 888 | | 3 | | 3 | | 891 | | | | 37 | 07/01/2024 |
| 31296L-PK-1 | FH A12226 - RMBS | | 12/01/2023 | Paydown | | 30,286 | 30,286 | 29,980 | 30,080 | | 205 | | 205 | | 30,286 | | | | 1,050 | 08/01/2033 |
| 3133T0-J7-0 | FHR 1578 K - CMO/RMBS | | 09/15/2023 | Paydown | | 3,996 | 3,996 | 4,054 | 3,979 | | 18 | | 18 | | 3,996 | | | | 87 | 09/15/2023 |
| 3133T0-Y6-5 | FHR 1572 ZZ - CMO/RMBS | | 04/17/2023 | Call @ 98.94 | | 14,000 | 14,151 | 13,702 | 13,893 | | 34 | | 34 | | 13,927 | | 73 | 73 | 48 | 09/15/2023 |
| 3133T3-3F-3 | FHR 1676 KZ - CMO/RMBS | | 12/01/2023 | Paydown | | 55,817 | 55,817 | 51,016 | 55,308 | | 509 | | 509 | | 55,817 | | | | 1,713 | 02/15/2024 |
| 3133T4-DK-9 | FHR 1685 J - CMO/RMBS | | 12/01/2023 | Paydown | | 62,301 | 62,301 | 70,639 | 61,726 | | 575 | | 575 | | 62,301 | | | | 1,811 | 02/15/2024 |
| 3133T5-MS-9 | FHR 1731 H - CMO/RMBS | | 12/01/2023 | Paydown | | 27,389 | 27,389 | 21,603 | 27,072 | | 318 | | 318 | | 27,389 | | | | 896 | 05/15/2024 |
| 3133T6-SH-5 | FHR 1811 G - CMO/RMBS | | 12/01/2023 | Paydown | | 6,218 | 6,218 | 5,817 | 6,143 | | 75 | | 75 | | 6,218 | | | | 221 | 01/15/2026 |
| 3133T6-T7-6 | FHR 1843 Z - CMO/RMBS | | 12/01/2023 | Paydown | | 30,639 | 30,639 | 26,651 | 30,159 | | 480 | | 480 | | 30,639 | | | | 888 | 04/15/2026 |
| 3133T7-PN-3 | FHR 1871 Z - CMO/RMBS | | 12/01/2023 | Paydown | | 5,823 | 5,823 | 5,276 | 5,690 | | 133 | | 133 | | 5,823 | | | | 200 | 08/15/2026 |
| 3133T8-LK-1 | FHR 1910 ZU - CMO/RMBS | | 12/01/2023 | Paydown | | 107,523 | 107,523 | 110,402 | 107,902 | | (379) | | (379) | | 107,523 | | | | 3,464 | 11/15/2026 |
| 3133T8-XJ-1 | FHR 1941 E - CMO/RMBS | | 12/01/2023 | Paydown | | 5,768 | 5,768 | 5,605 | 5,722 | | 46 | | 46 | | 5,768 | | | | 215 | 02/15/2027 |
| 3133TG-E9-6 | FHR 2086 GB - CMO/RMBS | | 12/01/2023 | Paydown | | 3,505 | 3,505 | 3,266 | 3,432 | | 73 | | 73 | | 3,505 | | | | 115 | 09/15/2028 |
| 3133TK-G7-9 | FHR 2141 E - CMO/RMBS | | 12/01/2023 | Paydown | | 16,995 | 16,995 | 15,872 | 16,494 | | 501 | | 501 | | 16,995 | | | | 524 | 04/15/2029 |
| 3133TP-QW-2 | FHR 2252 PE - CMO/RMBS | | 12/01/2023 | Paydown | | 13,690 | 13,690 | 13,665 | 13,657 | | 34 | | 34 | | 13,690 | | | | 540 | 09/15/2030 |
| 3133TT-TT-8 | FHR 2330 PZ - CMO/RMBS | | 12/01/2023 | Paydown | | 82,337 | 82,337 | 91,947 | 79,957 | | 2,380 | | 2,380 | | 82,337 | | | | 2,871 | 06/15/2031 |
| 31358S-6S-5 | FNA 2001-M01 D - CMBS | | 12/01/2023 | Paydown | | 103,149 | 103,149 | 100,661 | 93,774 | | 473 | | 473 | | 103,149 | | | | 2,680 | 02/25/2031 |
| 31358U-7D-2 | FNR 9370 Z - CMO/RMBS | | 05/25/2023 | Paydown | | 4,716 | 4,716 | 4,277 | 4,679 | | 37 | | 37 | | 4,716 | | | | 59 | 05/25/2023 |
| 31358U-MV-5 | FNR 1993-G15 H - CMO/RMBS | | 04/25/2023 | Paydown | | 1,626 | 1,626 | 1,616 | 1,626 | | | | | | 1,626 | | | | 17 | 04/25/2023 |
| 31359A-2P-3 | FNR 1993-104 E - CMO/RMBS | | 07/25/2023 | Paydown | | 2,663 | 2,663 | 2,420 | 2,643 | | 20 | | 20 | | 2,663 | | | | 47 | 07/25/2023 |
| 31359A-UG-2 | FNR 9396 PZ - CMO/RMBS | | 06/01/2023 | Paydown | | 2,502 | 2,487 | 2,391 | 2,472 | | 30 | | 30 | | 2,502 | | | | 30 | 06/25/2023 |
| 31359B-P4-3 | FNR 93133 KZ - CMO/RMBS | | 08/25/2023 | Paydown | | 47,500 | 47,500 | 46,069 | 47,221 | | 278 | | 278 | | 47,500 | | | | 940 | 08/25/2023 |
| 31359B-TX-5 | FNR 93127 H - CMO/RMBS | | 07/27/2023 | Paydown | | 1,740 | 1,740 | 1,942 | 1,726 | | 14 | | 14 | | 1,740 | | | | 82 | 07/25/2023 |
| 31359B-VY-0 | FNR 93130 M - CMO/RMBS | | 08/25/2023 | Paydown | | 20,020 | 20,020 | 17,287 | 19,861 | | 159 | | 159 | | 20,020 | | | | 363 | 08/25/2023 |
| 31359D-3U-5 | FNR 93163 ZA - CMO/RMBS | | 09/25/2023 | Paydown | | 6,050 | 6,050 | 5,917 | 6,008 | | 41 | | 41 | | 6,050 | | | | 143 | 09/25/2023 |
| 31359D-JT-1 | FNR 1993-156 ZB - CMO/RMBS | | 09/25/2023 | Paydown | | 30,143 | 30,143 | 28,852 | 29,933 | | 210 | | 210 | | 30,143 | | | | 684 | 09/25/2023 |
| 31359E-HA-2 | FNR 1993-183 KA - CMO/RMBS | | 10/25/2023 | Paydown | | 58,560 | 58,560 | 57,208 | 58,260 | | 301 | | 301 | | 58,560 | | | | 1,337 | 10/25/2023 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31359F-TF-5 | FNR 93223 PZ - CMO/RMBS | | 09/25/2023 | Paydown | | 5,322 | 5,322 | 4,984 | 5,274 | | 49 | | 49 | | 5,322 | | | | 131 | 12/25/2023 |
| 31359G-ER-3 | FNR 1993-225 OK - CMO/RMBS | | 12/26/2023 | Paydown | | 58,219 | 58,219 | 65,431 | 57,345 | | 875 | | 875 | | 58,219 | | | | 1,659 | 12/25/2023 |
| 31359H-5D-2 | FNR 9493 PN - CMO/RMBS | | 12/01/2023 | Paydown | | 44,479 | 44,479 | 43,020 | 44,181 | | 298 | | 298 | | 44,479 | | | | 1,478 | 02/25/2024 |
| 31359K-PQ-4 | FNR 9632 PJ - CMO/RMBS | | 12/01/2023 | Paydown | | 12,729 | 12,729 | 12,491 | 12,648 | | 81 | | 81 | | 12,729 | | | | 386 | 08/25/2026 |
| 3136AH-3K-4 | FNR 2014-7 VB - CMO/RMBS | | 06/28/2023 | Paydown | | 2,047,994 | 2,047,994 | 2,071,674 | 2,044,406 | | 3,588 | | 3,588 | | 2,047,994 | | | | 20,003 | 06/25/2034 |
| 3136BD-AY-4 | FNR 2020-88 KM - CMO/RMBS | | 12/01/2023 | Paydown | | 95,941 | 95,941 | 99,119 | 98,561 | | (2,620) | | (2,620) | | 95,941 | | | | 1,292 | 03/25/2050 |
| 31371N-MG-7 | FN 256959 - RMBS | | 12/01/2023 | Paydown | | 19,912 | 19,912 | 20,099 | 20,014 | | (102) | | (102) | | 19,912 | | | | 703 | 11/01/2037 |
| 31377T-SZ-0 | FN 386736 - CMBS/RMBS | | 12/01/2023 | Paydown | | 149,710 | 149,710 | 150,693 | 151,931 | | (2,221) | | (2,221) | | 149,710 | | | | 4,537 | 01/01/2034 |
| 3137A4-HG-5 | FHR 3772 HB - CMO/RMBS | | 12/01/2023 | Paydown | | 410,559 | 410,559 | 379,976 | 405,548 | | 5,012 | | 5,012 | | 410,559 | | | | 7,436 | 12/15/2025 |
| 3137AF-ZL-9 | FHR 3949 JM - CMO/RMBS | | 12/01/2023 | Paydown | | 855,653 | 855,653 | 848,768 | 853,677 | | 1,976 | | 1,976 | | 855,653 | | | | 13,481 | 10/15/2026 |
| 3137B0-ZC-1 | FHR 4182 PV - CMO/RMBS | | 12/01/2023 | Paydown | | 312,427 | 310,370 | 315,802 | 311,693 | | 735 | | 735 | | 312,427 | | | | 5,080 | 05/15/2026 |
| 3137F7-J2-2 | FHR 5057 DM - CMBS/CMO/RMBS | | 12/01/2023 | Paydown | | 559,873 | 559,873 | 578,703 | 575,571 | | (15,697) | | (15,697) | | 559,873 | | | | 5,240 | 03/25/2050 |
| 3137FD-4Z-2 | FHR 4748 QV - CMO/RMBS | | 12/01/2023 | Paydown | | 1,144,131 | 1,144,131 | 1,197,405 | 1,158,949 | | (14,818) | | (14,818) | | 1,144,131 | | | | 21,557 | 12/15/2040 |
| 3137GA-TA-5 | FHR 3742 EM - CMO/RMBS | | 12/01/2023 | Paydown | | 252,325 | 252,325 | 243,099 | 250,563 | | 1,762 | | 1,762 | | 252,325 | | | | 4,648 | 10/15/2025 |
| 31392E-3V-0 | FNR 0271A PZ - CMO/RMBS | | 12/01/2023 | Paydown | | 241,574 | 241,574 | 226,747 | 233,912 | | 7,662 | | 7,662 | | 241,574 | | | | 7,630 | 11/25/2032 |
| 31393B-N9-2 | FNR 0335K DZ - CMO/RMBS | | 12/01/2023 | Paydown | | 1,353 | 1,353 | 1,425 | 1,337 | | 16 | | 16 | | 1,353 | | | | 36 | 05/25/2033 |
| 31393M-A9-2 | FHR 2579B DB - CMO/RMBS | | 03/15/2023 | Paydown | | 56,320 | 56,320 | 48,822 | 56,154 | | 166 | | 166 | | 56,320 | | | | 312 | 03/15/2023 |
| 31393N-QM-4 | FHR 2599 DZ - CMO/RMBS | | 12/01/2023 | Paydown | | 2,061 | 2,061 | 2,006 | 2,043 | | 18 | | 18 | | 2,061 | | | | 55 | 04/15/2033 |
| 31393T-S2-3 | FNR 2003-109 PZ - CMO/RMBS | | 12/01/2023 | Paydown | | 52,603 | 52,603 | 52,367 | 52,342 | | 262 | | 262 | | 52,603 | | | | 1,731 | 11/25/2033 |
| 31393W-SV-2 | FHR 2645B NZ - CMO/RMBS | | 12/01/2023 | Paydown | | 45,295 | 45,295 | 42,579 | 44,156 | | 1,139 | | 1,139 | | 45,295 | | | | 1,158 | 07/15/2033 |
| 31394H-R4-5 | FHR 2663 ZP - CMO/RMBS | | 12/01/2023 | Paydown | | 22,410 | 22,410 | 21,027 | 21,919 | | 490 | | 490 | | 22,410 | | | | 579 | 08/15/2033 |
| 31394K-CT-9 | FHR 2690 TZ - CMO/RMBS | | 12/01/2023 | Paydown | | 1,050,645 | 1,050,645 | 974,131 | 991,179 | | 59,465 | | 59,465 | | 1,050,645 | | | | 24,460 | 10/15/2033 |
| 31394K-D3-5 | FHR 2690 VZ - CMO/RMBS | | 12/01/2023 | Paydown | | 662,868 | 662,868 | 630,668 | 635,550 | | 27,319 | | 27,319 | | 662,868 | | | | 19,115 | 10/15/2033 |
| 31395A-V4-4 | FHR 2812 OG - CMO/RMBS | | 12/01/2023 | Paydown | | 126,179 | 126,179 | 185,417 | 121,530 | | 4,648 | | 4,648 | | 126,179 | | | | 3,632 | 06/15/2034 |
| 31397S-2Z-6 | FNR 2011-45 TY - CMO/RMBS | | 12/01/2023 | Paydown | | 497,270 | 497,270 | 449,855 | 489,025 | | 8,246 | | 8,246 | | 497,270 | | | | 7,725 | 05/25/2026 |
| 31397S-3E-2 | FNR 2011-45 NY - CMO/RMBS | | 12/01/2023 | Paydown | | 627,102 | 627,102 | 563,657 | 616,000 | | 11,103 | | 11,103 | | 627,102 | | | | 9,443 | 05/25/2026 |
| 31397S-EZ-3 | FNR 2011-26 EH - CMO/RMBS | | 12/01/2023 | Paydown | | 770,901 | 770,901 | 658,879 | 754,098 | | 16,803 | | 16,803 | | 770,901 | | | | 11,755 | 04/25/2026 |
| 31397S-H6-4 | FNR 2011-46 MD - CMO/RMBS | | 12/01/2023 | Paydown | | 171,011 | 171,011 | 160,971 | 166,426 | | 4,585 | | 4,585 | | 171,011 | | | | 3,751 | 05/25/2041 |
| 31397U-6T-1 | FNR 2011-62 NB - CMO/RMBS | | 12/01/2023 | Paydown | | 818,259 | 818,259 | 840,761 | 818,955 | | (696) | | (696) | | 818,259 | | | | 15,268 | 07/25/2026 |
| 31398F-XE-6 | FNR 2009-96 JB - CMO/RMBS | | 06/26/2023 | Paydown | | 42,004 | 42,004 | 42,477 | 41,893 | | 111 | | 111 | | 42,004 | | | | 365 | 11/25/2024 |
| 31398M-LJ-3 | FNR 2010-24 B - CMO/RMBS | | 12/01/2023 | Paydown | | 265,253 | 265,253 | 276,676 | 263,641 | | 1,612 | | 1,612 | | 265,253 | | | | 4,935 | 03/25/2025 |
| 31407N-B2-8 | FN 835357 - RMBS | | 12/01/2023 | Paydown | | 39,997 | 39,997 | 37,741 | 37,698 | | 2,299 | | 2,299 | | 39,997 | | | | 982 | 09/01/2035 |
| 31410K-C3-6 | FN 889390 - RMBS | | 02/27/2023 | Paydown | | 10 | 10 | 10 | 10 | | | | | | 10 | | | | | 03/01/2023 |
| 31412U-H3-7 | FN 935050 - RMBS | | 12/01/2023 | Paydown | | 21,698 | 21,698 | 22,349 | 22,321 | | (623) | | (623) | | 21,698 | | | | 566 | 03/01/2039 |
| 31414P-4Z-9 | FN 972540 - RMBS | | 12/01/2023 | Paydown | | 253 | 253 | 261 | 261 | | (7) | | (7) | | 253 | | | | 8 | 02/01/2038 |
| 31416M-KD-5 | FN AA3891 - RMBS | | 12/01/2023 | Paydown | | 222 | 222 | 228 | 224 | | (3) | | (3) | | 222 | | | | 6 | 03/01/2039 |
| 347622-CJ-9 | FORT LAUDERDALE FLA SPL OBLIG | | 01/01/2023 | Maturity @ 100.00 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 178,700 | 01/01/2023 |
| 347622-CK-6 | FORT LAUDERDALE FLA SPL OBLIG | | 12/28/2022 | Call @ 100.00 | | | | | | | | | | | | | | | 210,320 | 01/01/2024 |
| 347622-CL-4 | FORT LAUDERDALE FLA SPL OBLIG | | 12/28/2022 | Call @ 100.00 | | | | | | | | | | | | | | | 112,035 | 01/01/2025 |
| 362832-AV-9 | GAINESVILLE FLA PENSION OBLIG REV | | 10/01/2023 | Maturity @ 100.00 | | 3,000,000 | 3,000,000 | 859,680 | 2,865,505 | | 134,495 | | 134,495 | | 3,000,000 | | | | | 10/01/2023 |
| 432275-AH-8 | HILLSBOROUGH CNTY FLA AVIATION AUTH CUST | | 09/19/2023 | Bank of America Securities | | 1,987,249 | 2,045,000 | 2,045,000 | 2,045,000 | | | | | | 2,045,000 | | (57,751) | (57,751) | 79,150 | 10/01/2025 |
| 451443-NH-4 | IDAHO ST BLDG AUTH BLDG REV | | 08/01/2023 | Call @ 100.00 | | 990,000 | 990,000 | 1,010,825 | 998,556 | | (711) | | (711) | | 997,845 | | (7,845) | (7,845) | 33,827 | 09/01/2029 |
| 537363-DH-3 | LITTLE ROCK ARK CAP IMPT REV | | 07/03/2023 | Maturity @ 100.00 | | 655,000 | 655,000 | 655,000 | 655,000 | | | | | | 655,000 | | | | 34,388 | 07/01/2023 |
| 54627R-AR-1 | LOUISIANA LOC GOVT ENVIRONMENTAL FACS & | | 12/01/2023 | Redemption @ 100.00 | | 1,023,108 | 1,023,108 | 1,023,108 | | | | | | | 1,023,108 | | | | 34,945 | 06/01/2031 |
| 546850-BX-5 | LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE | | 07/01/2023 | Maturity @ 100.00 | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 139,320 | 07/01/2023 |
| 574754-AM-9 | MASHANTUCKET (WESTERN) PEQUOT TRIBAL NAT | | 07/19/2023 | Various | | 370,715 | 3,705,962 | 850,745 | 86,617 | 764,603 | | | 764,603 | | 851,220 | | (480,505) | (480,505) | 179,370 | 07/01/2036 |
| 57563N-AD-0 | MEFA 2020-A A - ABS | | 12/25/2023 | Paydown | | 1,231,340 | 1,231,340 | 1,230,983 | 1,230,936 | | 403 | | 403 | | 1,231,340 | | | | 15,016 | 02/25/2040 |
| 57604P-5P-5 | MASSACHUSETTS ST WTR POLLUTN ABATEMENT T | | 06/16/2023 | Call @ 100.00 | | 685,000 | 685,000 | 703,420 | 696,055 | | (232) | | (232) | | 695,822 | | (10,822) | (10,822) | 17,783 | 08/01/2040 |

# 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 |
| 592190-JM-5 | METROPOLITAN NASHVILLE ARPT AUTH TENN AR | | 07/03/2023 | Maturity @ 100.00 | | 610,000 | 610,000 | 622,767 | 610,531 | | (531) | | (531) | | 610,000 | | | | 35,502 | 07/01/2023 |
| 59259Y-DK-2 | METROPOLITAN TRANSN AUTH N Y REV | | 09/19/2023 | BARCLAYS CAPITAL INC FIXED INC | | 8,256,254 | 8,230,000 | 9,416,025 | 8,658,475 | | (74,085) | | (74,085) | | 8,584,390 | | (328,137) | (328,137) | 433,721 | 11/15/2026 |
| 592646-6A-6 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY | | 10/01/2023 | Maturity @ 100.00 | | 1,085,000 | 1,085,000 | 1,085,000 | 1,085,000 | | | | | | 1,085,000 | | | | 43,172 | 10/01/2023 |
| 59333A-DF-5 | MIAMI-DADE CNTY FLA EDL FACS AUTH REV | | 02/17/2023 | Call @ 100.00 | | 370,000 | 370,000 | 370,000 | 370,000 | | | | | | 370,000 | | | | 9,916 | 04/01/2024 |
| 650117-AA-2 | NEW YORK TRANSN DEV CORP LEASE REV | | 08/03/2023 | Call @ 100.00 | | 2,385,000 | 2,385,000 | 2,385,000 | 2,385,000 | | | | | | 2,385,000 | | | | 56,680 | 09/01/2035 |
| 65819W-AH-6 | NORTH CAROLINA EASTN MUN PWR AGY REV | | 07/01/2023 | Maturity @ 100.00 | | 3,300,000 | 3,300,000 | 3,327,324 | 3,301,963 | | (1,963) | | (1,963) | | 3,300,000 | | | | 125,664 | 07/01/2023 |
| 67756A-2Q-4 | OHIO ST HIGHER EDL FAC COMMN REV | | 01/01/2023 | Maturity @ 100.00 | | 8,605,000 | 8,605,000 | 8,605,000 | 8,605,000 | | | | | | 8,605,000 | | | | 172,100 | 01/01/2023 |
| 709193-LY-0 | PENNSYLVANIA ST INDL DEV AUTH REV | | 05/30/2023 | Call @ 100.00 | | 2,278,000 | 2,278,000 | 2,278,000 | 2,278,000 | | | | | | 2,278,000 | | | | 58,263 | 07/01/2024 |
| 76443N-CP-7 | RICHMOND CALIF JT PWRS FING AUTH TAX ALL | | 07/18/2023 | Call @ 100.00 | | 940,000 | 940,000 | 940,000 | 940,000 | | | | | | 940,000 | | | | 36,167 | 09/01/2025 |
| 783186-RA-9 | RUTGERS ST UNIV N J | | 05/01/2023 | Maturity @ 100.00 | | 1,145,000 | 1,145,000 | 1,145,000 | 1,145,000 | | | | | | 1,145,000 | | | | 19,339 | 05/01/2023 |
| 786128-AC-2 | SACRAMENTO CNTY CALIF PUB FING AUTH REV | | 12/01/2023 | Maturity @ 100.00 | | 315,000 | 315,000 | 306,196 | 314,119 | | 881 | | 881 | | 315,000 | | | | 19,341 | 12/01/2023 |
| 792905-DS-7 | ST PAUL MINN HSG & REDEV AUTH HEALTH CAR | | 07/01/2023 | Maturity @ 100.00 | | 3,295,000 | 3,295,000 | 3,295,000 | 3,295,000 | | | | | | 3,295,000 | | | | 116,610 | 07/01/2023 |
| 927063-CH-8 | VILLAGE CTR CMNTY DEV DIST FLA UTIL REV | | 10/03/2023 | Call @ 100.00 | | 1,295,000 | 1,295,000 | 1,318,906 | 1,299,771 | | (2,016) | | (2,016) | | 1,297,754 | | (2,754) | (2,754) | 53,820 | 10/01/2024 |
| 927063-CR-6 | VILLAGE CTR CMNTY DEV DIST FLA UTIL REV | | 10/02/2023 | Maturity @ 100.00 | | 450,000 | 450,000 | 450,000 | 450,000 | | | | | | 450,000 | | | | 17,802 | 10/01/2023 |
| 95648X-AN-5 | WEST VA ECONOMIC DEV AUTH EXCESS LOTTER | | 06/02/2023 | Call @ 100.00 | | 365,000 | 365,000 | 365,000 | 365,000 | | | | | | 365,000 | | | | 14,176 | 07/01/2026 |
| 958644-AB-2 | WESTERN MICH UNIV HOMER STRYKER M D SCH | | 11/08/2023 | Call @ 100.00 | | 230,000 | 230,000 | 264,617 | 254,117 | | (3,329) | | (3,329) | | 250,788 | | (20,788) | (20,788) | 5,732 | 11/15/2028 |
| 977100-AC-0 | WISCONSIN ST GEN FD ANNUAL APPROPRIATION | | 04/04/2023 | Call @ 100.00 | | 215,000 | 215,000 | 214,336 | 214,846 | | 14 | | 14 | | 214,860 | | 140 | 140 | 821 | 05/01/2026 |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 75,396,751 | 78,794,483 | 74,992,452 | 74,427,591 | 764,603 | 113,848 | | 878,451 | | 76,338,051 | | (941,300) | (941,300) | 2,613,277 | XXX |
| 00108W-AH-3 | AEP TEXAS INC | | 05/25/2023 | PERSHING LLC | | 10,396,210 | 10,990,000 | 10,953,733 | 10,970,629 | | 1,555 | | 1,555 | | 10,970,917 | | (574,707) | (574,707) | 215,847 | 06/01/2028 |
| 0010EQ-A#-3 | AEP TEXAS NORTH COMPANY | | 02/28/2023 | Maturity @ 100.00 | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 231,750 | 02/28/2023 |
| 00175L-AN-2 | AMMC XIV B1R - CDO | | 10/25/2023 | Paydown | | 2,500,000 | 2,500,000 | 2,491,100 | 2,540,331 | | (32,106) | | (32,106) | | 2,500,000 | | | | 218,275 | 07/25/2029 |
| 00206R-HJ-4 | AT&T INC | | 03/23/2023 | GOLDMAN | | 4,126,920 | 4,200,000 | 4,062,954 | 4,072,777 | | 4,150 | | 4,150 | | 4,076,926 | | 49,994 | 49,994 | 104,545 | 03/01/2029 |
| 002223-AA-3 | ANTF 1 A1 - CDO | | 10/20/2023 | Paydown | | 300,873 | 300,873 | 300,873 | 300,873 | | | | | | 300,873 | | | | 12,508 | 01/20/2031 |
| 002824-BF-6 | ABBOTT LABORATORIES | | 09/25/2023 | MERRILL LYNCH PIERCE FENNER | | 3,820,260 | 3,976,000 | 3,918,725 | 3,950,541 | | 5,072 | | 5,072 | | 3,952,516 | | (132,256) | (132,256) | 123,008 | 11/30/2026 |
| 002824-BM-1 | ABBOTT LABORATORIES | | 04/20/2023 | WELLS FARGO | | 16,295,235 | 16,500,000 | 16,544,229 | 16,514,544 | | (1,823) | | (1,823) | | 16,512,721 | | (217,486) | (217,486) | 388,953 | 09/15/2025 |
| 00287Y-AX-7 | ABBVIE INC | | 05/14/2023 | Maturity @ 100.00 | | 10,000,000 | 10,000,000 | 9,998,700 | 9,999,940 | | 60 | | 60 | | 10,000,000 | | | | 142,500 | 05/14/2023 |
| 00774M-AR-6 | AERCAP IRELAND CAPITAL DAC | C | 04/27/2023 | TD Securities | | 4,059,758 | 4,221,000 | 3,963,983 | 3,965,421 | | 15,670 | | 15,670 | | 3,981,091 | | 78,667 | 78,667 | 106,287 | 10/15/2027 |
| 008474-B#-4 | AGNICO EAGLE MINES LIMITED | C | 06/30/2023 | Maturity @ 100.00 | | 7,300,000 | 7,300,000 | 7,772,456 | 7,390,251 | | (90,251) | | (90,251) | | 7,300,000 | | | | 336,688 | 06/30/2023 |
| 008685-AB-5 | AHOLD FINANCE USA LLC | | 09/20/2023 | GOLDMAN | | 1,786,101 | 1,683,000 | 1,878,963 | 1,765,136 | | (8,764) | | (8,764) | | 1,765,045 | | 21,055 | 21,055 | 103,171 | 05/01/2029 |
| 00868P-AA-3 | ADNA 2001 A2 - CMBS | C | 09/12/2023 | Redemption @ 100.00 | | 1,997,292 | 1,997,292 | 1,996,839 | 2,002,466 | | 206 | | 206 | | 2,002,672 | | (5,379) | (5,379) | 93,435 | 01/02/2025 |
| 00912X-AT-1 | AIR LEASE CORP | | 09/15/2023 | Maturity @ 100.00 | | 26,047,000 | 26,047,000 | 26,095,782 | 26,051,112 | | (4,112) | | (4,112) | | 26,047,000 | | | | 781,410 | 09/15/2023 |
| 00912X-AV-6 | AIR LEASE CORP | | 05/19/2023 | NATIONAL FINANCIAL SERVICES CO | | 6,555,073 | 7,105,000 | 6,740,016 | 6,914,493 | | 16,054 | | 16,054 | | 6,930,546 | | (375,473) | (375,473) | 165,981 | 04/01/2027 |
| 00912X-AX-2 | AIR LEASE CORP | | 01/15/2023 | Maturity @ 100.00 | | 7,000,000 | 7,000,000 | 6,933,220 | 6,999,476 | | 524 | | 524 | | 7,000,000 | | | | 96,250 | 01/15/2023 |
| 00912X-AY-0 | AIR LEASE CORP | | 05/22/2023 | Barclays Capital | | 8,096,388 | 8,924,000 | 8,289,771 | 8,562,283 | | 26,028 | | 26,028 | | 8,588,311 | | (491,923) | (491,923) | 155,457 | 12/01/2027 |
| 00912X-BA-1 | AIR LEASE CORP | | 11/21/2023 | GOLDMAN | | 2,002,250 | 2,080,000 | 1,984,362 | 2,047,196 | | 13,223 | | 13,223 | | 2,060,418 | | (58,169) | (58,169) | 83,186 | 03/01/2025 |
| 00912X-BC-7 | AIR LEASE CORP | | 07/03/2023 | Maturity @ 100.00 | | 8,500,000 | 8,500,000 | 8,349,805 | 8,482,218 | | 17,782 | | 17,782 | | 8,500,000 | | | | 329,375 | 07/03/2023 |
| 009279-AA-8 | AIRBUS SE | C | 06/01/2023 | Various | | 37,371,461 | 39,487,000 | 38,885,807 | 39,021,348 | | 31,054 | | 31,054 | | 39,052,402 | | (1,680,940) | (1,680,940) | 766,682 | 04/10/2027 |
| 014621-AA-4 | ALEXANDER FUNDING TRUST | | 11/15/2023 | Maturity @ 100.00 | | 1,970,000 | 1,970,000 | 1,860,665 | 1,882,049 | | 87,951 | | 87,951 | | 1,970,000 | | | | 36,268 | 11/15/2023 |
| 01609W-AT-9 | ALIBABA GROUP HOLDING LTD | C | 05/17/2023 | Various | | 13,809,983 | 14,635,000 | 15,067,655 | 14,867,558 | | (25,457) | | (25,457) | | 14,842,100 | | (1,032,118) | (1,032,118) | 213,492 | 12/06/2027 |
| 01626P-AH-9 | ALIMENTATION COUCHE-TARD INC | A | 11/20/2023 | Various | | 26,514,327 | 28,386,000 | 27,140,873 | 27,701,651 | | 61,079 | | 61,079 | | 27,762,729 | | (1,248,403) | (1,248,403) | 879,342 | 07/26/2027 |
| 023135-BC-9 | AMAZON.COM INC | | 05/17/2023 | MORGAN STANLEY CO | | 6,678,245 | 6,977,000 | 6,964,511 | 6,971,042 | | 455 | | 455 | | 6,971,496 | | (293,251) | (293,251) | 163,000 | 08/22/2027 |
| 023761-AA-7 | AMERICAN AIRLINES 2017-1 CLASS AA PASS T | | 08/15/2023 | Various | | 6,421,972 | 7,030,300 | 7,034,032 | 7,032,646 | | (2,346) | | (2,346) | | 7,030,300 | | (608,328) | (608,328) | 197,631 | 08/15/2030 |
| 023765-AA-8 | AMERICAN AIRLINES 2016-2 PASS THROUGH TR | | 12/15/2023 | Paydown | | 404,685 | 404,685 | 407,530 | 406,467 | | (1,782) | | (1,782) | | 404,685 | | | | 9,712 | 12/15/2029 |
| 02376A-AA-7 | AMERICAN AIRLINES 2017-2 PASS THROUGH TR | | 04/03/2023 | BAIRD ROBERT W & CO | | 7,167,093 | 8,019,125 | 7,233,522 | 8,020,417 | | (6,678) | 786,860 | (793,539) | | 7,226,878 | | (59,785) | (59,785) | 126,858 | 04/15/2031 |
| 02376U-AA-3 | AMERICAN AIRLINES 2016-1 PASS THROUGH TR | | 07/15/2023 | Paydown | | 249,025 | 249,025 | 249,480 | 249,286 | | (261) | | (261) | | 249,025 | | | | 6,677 | 07/15/2029 |
| 02377B-AB-2 | AMERICAN AIRLINES 2015-2 PASS THROUGH TR | | 09/22/2023 | Paydown | | 384,034 | 384,034 | 379,337 | 381,169 | | 2,865 | | 2,865 | | 384,034 | | | | 10,369 | 03/22/2029 |
| 02378L-AA-1 | AMERICAN AIRLS 2017-1 CL C PAS | | 08/15/2023 | Various | | 5,068,000 | 5,067,999 | 5,067,999 | 5,067,999 | | | | | | 5,067,999 | | 1 | 1 | 217,741 | 08/15/2023 |
| 025537-AJ-0 | AMERICAN ELECTRIC POWER COMPANY INC | | 05/30/2023 | SMBC NIKKO SECURITIES | | 6,522,476 | 7,019,000 | 7,293,724 | 7,190,388 | | (14,599) | | (14,599) | | 7,175,789 | | (653,313) | (653,313) | 123,534 | 11/13/2027 |

# 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 |
| 03027W-AJ-1 | AMTT 2013-2A 2A - RMBS | | 03/15/2023 | Paydown | | 4,671,000 | 4,671,000 | 4,549,274 | 4,665,324 | | 5,676 | | 5,676 | | 4,671,000 | | | | 35,850 | 03/16/2048 |
| 03027X-AB-6 | AMERICAN TOWER CORP | | 01/31/2023 | Maturity @ 100.00 | | 18,073,000 | 18,073,000 | 18,522,662 | 18,079,956 | | (6,956) | | (6,956) | | 18,073,000 | | | | 316,278 | 01/31/2023 |
| 03027X-AJ-9 | AMERICAN TOWER CORP | | 09/20/2023 | Various | | 8,690,641 | 8,862,000 | 8,909,500 | 8,881,787 | | (2,642) | | (2,642) | | 8,880,212 | | (189,571) | (189,571) | 301,594 | 02/15/2026 |
| 03027X-AT-7 | AMERICAN TOWER CORP | | 11/22/2023 | MITSUBISHI | | 2,962,770 | 3,000,000 | 3,012,210 | 3,003,427 | | (2,405) | | (2,405) | | 3,001,022 | | (38,252) | (38,252) | 104,625 | 05/15/2024 |
| 03040W-AQ-8 | AMERICAN WATER CAPITAL CORP | | 05/15/2023 | Jane Street | | 3,771,675 | 4,014,000 | 4,000,794 | 4,007,470 | | 489 | | 489 | | 4,007,959 | | (236,284) | (236,284) | 84,205 | 09/01/2027 |
| 03040W-BA-2 | AMERICAN WATER CAPITAL CORP | | 01/10/2023 | RBC CAPITAL MARKETS, LLC | | 5,889,525 | 5,994,000 | 5,750,704 | 5,750,704 | | 639 | | 639 | | 5,751,342 | | 138,183 | 138,183 | 30,378 | 06/01/2032 |
| 03066P-AD-1 | AMCAR 2020-3 B - ABS | | 12/18/2023 | Paydown | | 4,946,551 | 4,946,551 | 4,807,429 | | | 139,122 | | 139,122 | | 4,946,551 | | | | 16,578 | 12/18/2025 |
| 03465P-AA-4 | AOMT 234 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 1,001,231 | 1,001,232 | 907,770 | | | 93,461 | | 93,461 | | 1,001,231 | | | | 10,661 | 04/25/2067 |
| 03465P-AB-2 | AOMT 234 A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 87,862 | 87,862 | 77,786 | | | 10,076 | | 10,076 | | 87,862 | | | | 936 | 04/25/2067 |
| 03465P-AC-0 | AOMT 234 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 91,266 | 91,266 | 79,752 | | | 11,514 | | 11,514 | | 91,266 | | | | 972 | 04/25/2067 |
| 03465R-AA-0 | AOMT 235 A1 - RMBS | | 12/01/2023 | Paydown | | 278,550 | 278,550 | 265,390 | | | 13,160 | | 13,160 | | 278,550 | | | | 2,064 | 09/25/2067 |
| 03465R-AB-8 | AOMT 235 A2 - RMBS | | 12/01/2023 | Paydown | | 68,233 | 68,233 | 63,849 | | | 4,385 | | 4,385 | | 68,233 | | | | 506 | 09/25/2067 |
| 03465R-AC-6 | AOMT 235 A3 - RMBS | | 12/01/2023 | Paydown | | 126,297 | 126,297 | 116,715 | | | 9,582 | | 9,582 | | 126,297 | | | | 936 | 09/25/2067 |
| 034931-AA-3 | AOMT 233 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 90,464 | 90,464 | 87,227 | | | 3,237 | | 3,237 | | 90,464 | | | | 864 | 09/25/2067 |
| 03522A-AG-5 | ANHEUSER-BUSCH COMPANIES LLC | | 04/17/2023 | MORGAN STANLEY CO | | 5,870,280 | 6,000,000 | 6,030,540 | 6,014,365 | | (1,417) | | (1,417) | | 6,012,948 | | (142,668) | (142,668) | 156,950 | 02/01/2026 |
| 03522A-AH-3 | ANHEUSER-BUSCH COMPANIES LLC | | 05/19/2023 | HSBC SECURITIES INC. | | 7,343,166 | 7,498,000 | 7,747,709 | 7,689,800 | | (4,853) | | (4,853) | | 7,689,574 | | (346,407) | (346,407) | 285,840 | 02/01/2036 |
| 035240-AL-4 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 05/17/2023 | JP MORGAN CHASE BANK/HSBCSI | | 6,750,530 | 6,855,000 | 7,385,631 | 7,241,119 | | (28,158) | | (28,158) | | 7,212,960 | | (462,431) | (462,431) | 164,520 | 04/13/2028 |
| 035240-AQ-3 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 05/18/2023 | GOLDMAN | | 6,334,874 | 6,277,000 | 7,615,570 | 7,304,027 | | (65,477) | | (65,477) | | 7,238,549 | | (903,676) | (903,676) | 247,636 | 01/23/2029 |
| 03665Y-AA-3 | ANTR 192 A1A - CDO | C | 05/31/2023 | BANK OF NEW YORK/NATIXIS, NEW | | 29,625,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | (375,000) | (375,000) | 228,238 | 01/23/2032 |
| 036752-AB-9 | ELEVANCE HEALTH INC | | 05/24/2023 | MORGAN STANLEY CO | | 11,506,776 | 12,073,000 | 13,069,038 | 12,706,901 | | (51,441) | | (51,441) | | 12,655,460 | | (1,148,684) | (1,148,684) | 214,212 | 12/01/2027 |
| 03765L-AP-7 | APID XX 1RA - CDO | | 10/16/2023 | Paydown | | 51,434 | 51,434 | 51,105 | 53,581 | | (2,147) | | (2,147) | | 51,434 | | | | 3,133 | 07/16/2031 |
| 037833-AK-6 | APPLE INC | | 05/03/2023 | Maturity @ 100.00 | | 30,800,000 | 30,800,000 | 29,483,308 | 30,747,419 | | 52,581 | | 52,581 | | 30,800,000 | | | | 369,600 | 05/03/2023 |
| 038222-AJ-4 | APPLIED MATERIALS INC | | 09/20/2023 | MITSUBISHI | | 1,861,308 | 1,914,000 | 1,968,760 | 1,928,677 | | (5,660) | | (5,660) | | 1,928,616 | | (67,308) | (67,308) | 72,780 | 10/01/2025 |
| 038222-AL-9 | APPLIED MATERIALS INC | | 04/17/2023 | DAIWA SECURITIES AMERICA INC. | | 5,042,884 | 5,218,000 | 5,108,631 | 5,161,924 | | 3,638 | | 3,638 | | 5,165,562 | | (122,678) | (122,678) | 94,707 | 04/01/2027 |
| 038522-AR-9 | ARAMARK SERVICES INC | | 09/27/2023 | Call @ 100.00 | | 304,782 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | | | 22,366 | 05/01/2025 |
| 03939C-AA-1 | ARCH CAPITAL FINANCE LLC | | 04/17/2023 | WELLS FARGO | | 4,854,750 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (145,250) | (145,250) | 69,078 | 12/15/2026 |
| 039482-AB-0 | ARCHER-DANIELS-MIDLAND CO | | 05/15/2023 | MERRILL LYNCH PIERCE FENNER | | 3,746,678 | 4,015,000 | 4,317,811 | 4,260,938 | | (12,171) | | (12,171) | | 4,248,767 | | (502,089) | (502,089) | 83,367 | 03/27/2030 |
| 039483-AR-3 | ARCHER-DANIELS-MIDLAND CO | | 09/20/2023 | DEUTSCHE BANK SECURITIES, INC. | | 1,061,200 | 1,000,000 | 1,199,610 | 1,079,964 | | (8,775) | | (8,775) | | 1,079,868 | | (18,668) | (18,668) | 59,073 | 05/01/2029 |
| 04009A-AL-4 | ARES LII A1R - CDO | | 05/18/2023 | MORGAN STANLEY CO | | 9,951,277 | 10,106,000 | 10,015,046 | 10,212,304 | | 28,362 | | 28,362 | | 10,211,215 | | (259,938) | (259,938) | 336,828 | 04/22/2031 |
| 04018B-AL-1 | ARES LV A1R - CDO | C | 05/18/2023 | JP MORGAN CHASE BANK/HSBCSI | | 24,468,750 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | (531,250) | (531,250) | 858,278 | 07/17/2034 |
| 04018U-AE-5 | ARES 2 C - CDO | C | 08/30/2023 | Call @ 100.00 | | 13,500,000 | 13,500,000 | 13,500,000 | 13,500,000 | | | | | | 13,500,000 | | | | 1,127,396 | 07/20/2033 |
| 04018U-AG-0 | ARES 2 D - CDO | C | 08/30/2023 | Call @ 100.00 | | 13,000,000 | 13,000,000 | 12,870,000 | 12,903,200 | | 137,118 | | 137,118 | | 13,040,318 | | (40,318) | (40,318) | 1,282,995 | 07/20/2033 |
| 04019L-AN-4 | ARES LI BR - CDO | C | 09/20/2023 | SOCIETE GENERALE | | 15,881,084 | 16,014,000 | 16,014,000 | 16,014,000 | | | | | | 16,014,000 | | (132,916) | (132,916) | 1,002,408 | 07/17/2034 |
| 04019R-AC-5 | ARES 66 A1B - CDO | C | 08/23/2023 | Paydown | | 61,000,000 | 61,000,000 | 60,902,400 | 61,291,411 | | (291,411) | | (291,411) | | 61,000,000 | | | | 3,928,881 | 07/25/2034 |
| 04019R-AG-6 | ARES 66 B - CDO | C | 08/18/2023 | Call @ 100.00 | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 302,243 | 07/25/2034 |
| 04248N-AA-1 | ARMYHW 2005 1A - RMBS | | 12/15/2023 | Paydown | | 359,497 | 359,497 | 414,245 | 409,123 | | (49,626) | | (49,626) | | 359,497 | | | | 14,963 | 06/15/2050 |
| 04317@-AV-0 | ARTHUR J. GALLAGHER & CO. | | 05/15/2023 | | | | | | | | | | | | | | | | 71,575 | 06/27/2027 |
| 046353-AN-8 | ASTRAZENECA PLC | D | 04/26/2023 | Various | | 21,562,450 | 22,500,000 | 21,217,632 | 21,808,093 | | 45,664 | | 45,664 | | 21,853,757 | | (291,307) | (291,307) | 263,021 | 06/12/2027 |
| 046353-AR-9 | ASTRAZENECA PLC | C | 08/17/2023 | Maturity @ 100.00 | | 10,000,000 | 10,000,000 | 9,967,300 | 9,995,576 | | 4,424 | | 4,424 | | 10,000,000 | | | | 350,000 | 08/17/2023 |
| 04636N-AE-3 | ASTRAZENECA FINANCE LLC | | 11/20/2023 | US BANCORP INVESTMENTS INC. | | 1,030,440 | 1,183,000 | 991,460 | 997,918 | | 27,089 | | 27,089 | | 1,025,007 | | 5,433 | 5,433 | 20,357 | 05/28/2028 |
| 05072M-AA-1 | AUDAX 4 A - CDO | C | 04/20/2023 | Paydown | | 24,000,000 | 24,000,000 | 24,000,000 | 24,000,000 | | | | | | 24,000,000 | | | | 779,207 | 10/15/2031 |
| 053484-AB-7 | AVALONBAY COMMUNITIES INC | | 09/22/2023 | TRUIST | | 2,625,302 | 3,360,000 | 2,789,506 | 2,848,661 | | 37,330 | | 37,330 | | 2,849,653 | | (224,351) | (224,351) | 82,465 | 01/15/2032 |
| 05368V-AA-4 | AVIENT CORP | | 03/23/2023 | GOLDMAN | | 251,875 | 250,000 | 250,000 | 250,000 | | | | | | 250,000 | | 1,875 | 1,875 | 11,232 | 08/01/2030 |
| 05369A-AD-3 | AVIATION CAPITAL GROUP LLC | | 11/20/2023 | GOLDMAN | | 969,203 | 1,012,000 | 998,298 | 1,006,444 | | 1,849 | | 1,849 | | 1,008,292 | | (39,090) | (39,090) | 54,616 | 08/01/2025 |

# 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 |
| 053773-BH-9 | AVIS BUDGET CAR RENTAL LLC | | 12/13/2023 | Various | | 2,001,875 | 2,000,000 | 1,986,820 | | | 82 | | 82 | | 1,986,902 | | 14,973 | 14,973 | 10,222 | 02/15/2031 |
| 05377R-CY-8 | AESOP 2018-1 A - ABS | | 09/20/2023 | Paydown | | 18,845,000 | 18,845,000 | 18,800,291 | 18,841,927 | | 3,073 | | 3,073 | | 18,845,000 | | | | 377,685 | 09/20/2024 |
| 05377R-DC-5 | AESOP 182 A - ABS | | 12/20/2023 | Paydown | | 4,765,000 | 4,765,000 | 4,742,478 | | | 22,522 | | 22,522 | | 4,765,000 | | | | 31,767 | 03/20/2025 |
| 05377R-DL-5 | AESOP 192 A - ABS | | 11/20/2023 | MITSUBISHI | | 1,967,188 | 2,000,000 | 1,999,293 | 1,999,776 | | 116 | | 116 | | 1,999,892 | | (32,705) | (32,705) | 61,789 | 09/22/2025 |
| 05490V-AG-2 | BBCMS 2015-MSQ D - CMBS | | 01/17/2023 | Paydown | | 10,000,000 | 10,000,000 | 9,968,930 | 10,000,000 | | | | | | 10,000,000 | | | | 34,357 | 09/15/2032 |
| 05491U-BD-9 | BBCMS 2018-C2 A5 - CMBS | | 05/17/2023 | Barclays Capital | | 12,509,453 | 13,000,000 | 13,389,480 | 13,240,160 | | (15,219) | | (15,219) | | 13,224,941 | | (715,487) | (715,487) | 261,716 | 12/15/2051 |
| 055451-AU-2 | BHP BILLITON FINANCE (USA) LTD | C | 09/30/2023 | Maturity @ 100.00 | | 20,000,000 | 20,000,000 | 20,528,000 | 20,046,266 | | (46,266) | | (46,266) | | 20,000,000 | | | | 770,000 | 09/30/2023 |
| 05554L-AA-0 | BXCMM 2021-1 B - CDO | | 09/20/2023 | SOCIETE GENERALE | | 23,208,000 | 24,000,000 | 24,000,000 | 24,000,000 | | | | | | 24,000,000 | | (792,000) | (792,000) | 1,536,298 | 01/16/2035 |
| 05554L-AG-7 | BXCMM 2021-1 A - CDO | | 06/01/2023 | BANK OF NEW YORK/NATIXIS, NEW | | 24,187,500 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | (812,500) | (812,500) | 229,357 | 01/16/2035 |
| 05565E-AW-5 | BMW US CAPITAL LLC | | 04/12/2023 | Maturity @ 100.00 | | 30,000,000 | 30,000,000 | 30,061,950 | 30,003,055 | | (3,055) | | (3,055) | | 30,000,000 | | | | 517,500 | 04/12/2023 |
| 05565E-BE-4 | BMW US CAPITAL LLC | | 05/16/2023 | Various | | 8,711,373 | 8,898,000 | 9,220,512 | 9,104,555 | | (19,142) | | (19,142) | | 9,085,412 | | (374,039) | (374,039) | 242,410 | 08/14/2028 |
| 05565Q-DN-5 | BP CAPITAL MARKETS PLC | C | 05/23/2023 | Jane Street | | 10,008,387 | 10,515,000 | 10,473,927 | 10,493,432 | | 1,679 | | 1,679 | | 10,495,111 | | (486,724) | (486,724) | 235,604 | 09/19/2027 |
| 05577@-AP-5 | MUFG AMERICAS LEASING CORPORATION - ABS | | 09/07/2023 | Various | | 104,172 | 104,172 | 104,172 | 104,172 | | | | | | 104,172 | | | | 3,092 | 02/23/2026 |
| 05577@-AQ-3 | MUFG AMERICAS LEASING CORPORATION - ABS | | 09/07/2023 | Various | | 49,022 | 49,022 | 49,022 | 49,022 | | | | | | 49,022 | | | | 1,447 | 02/23/2026 |
| 05577@-AR-1 | MUFG AMERICAS LEASING CORPORATION - ABS | | 11/06/2023 | Redemption @ 100.00 | | 199,153 | 199,153 | 199,153 | 199,153 | | | | | | 199,153 | | | | 3,913 | 05/05/2026 |
| 05580M-70-2 | B. RILEY FINANCIAL, INC. | | 06/30/2023 | Unknown | | 69,668 | 69,675 | 132,397 | 70,368 | | (242) | | (242) | | 70,126 | | (458) | (458) | 3,135 | 05/31/2024 |
| 055979-AA-6 | BMWLT 2023-2 A1 - ABS | | 12/26/2023 | Paydown | | 14,907,804 | 14,907,804 | 14,907,804 | | | | | | | 14,907,804 | | | | 133,767 | 10/25/2024 |
| 056162-AN-0 | BABSN 2015-I AR - CDO | C | 10/20/2023 | Paydown | | 1,907,953 | 1,907,953 | 1,884,485 | 1,966,416 | | (58,463) | | (58,463) | | 1,907,953 | | | | 103,191 | 01/20/2031 |
| 059165-EC-0 | BALTIMORE GAS AND ELECTRIC CO | | 09/13/2023 | KEYBANC CAPITAL MARKETS INC | | 2,111,540 | 2,000,000 | 2,064,416 | 2,044,467 | | (1,492) | | (1,492) | | 2,042,975 | | 68,565 | 68,565 | 121,356 | 10/01/2036 |
| 06051G-GA-1 | BANK OF AMERICA CORP | | 05/16/2023 | SUMRIDGE PARTNERS LLC | | 4,693,800 | 5,000,000 | 5,221,100 | 5,123,854 | | (11,711) | | (11,711) | | 5,112,142 | | (418,342) | (418,342) | 93,380 | 10/21/2027 |
| 06051G-HM-4 | BANK OF AMERICA CORP | | 05/19/2023 | Various | | 9,556,850 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (443,150) | (443,150) | 323,291 | 07/23/2029 |
| 06406R-AD-9 | BANK OF NEW YORK MELLON CORP | | 05/15/2023 | Various | | 7,606,693 | 8,008,000 | 7,572,685 | 7,766,455 | | 16,293 | | 16,293 | | 7,782,748 | | (176,055) | (176,055) | 116,403 | 05/16/2027 |
| 06406R-AH-0 | BANK OF NEW YORK MELLON CORP | | 05/16/2023 | TD Securities | | 4,832,700 | 5,000,000 | 5,066,200 | 5,039,351 | | (2,533) | | (2,533) | | 5,036,818 | | (204,118) | (204,118) | 106,944 | 04/28/2028 |
| 06406R-AJ-6 | BANK OF NEW YORK MELLON CORP | | 08/11/2023 | Maturity @ 100.00 | | 2,829,000 | 2,829,000 | 2,831,263 | 2,829,305 | | (305) | | (305) | | 2,829,000 | | | | 97,601 | 08/11/2023 |
| 06406R-BH-9 | BANK OF NEW YORK MELLON CORP | | 03/24/2023 | CITIGROUP GLOBAL MARKETS, INC | | 11,323,200 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | | 12,000,000 | | (676,800) | (676,800) | 150,115 | 06/13/2033 |
| 06539L-AX-8 | BANK 2018-BNK13 A2 - CMBS | | 12/01/2023 | Paydown | | 7,232,670 | 7,232,670 | 7,687,537 | 7,288,829 | | (56,159) | | (56,159) | | 7,232,670 | | | | 128,378 | 08/17/2061 |
| 06539L-BB-5 | BANK 2018-BNK13 A5 - CMBS | | 05/17/2023 | MERRILL LYNCH PIERCE FENNER | | 4,091,621 | 4,250,000 | 4,377,296 | 4,323,633 | | (5,097) | | (5,097) | | 4,318,536 | | (226,915) | (226,915) | 83,637 | 08/17/2061 |
| 06541M-BG-8 | BANK 2022-BNK42 ASB - CMBS | | 05/17/2023 | MORGAN STANLEY CO | | 4,807,813 | 5,000,000 | 5,149,695 | 5,139,354 | | (7,179) | | (7,179) | | 5,132,175 | | (324,363) | (324,363) | 105,280 | 06/17/2055 |
| 06541W-AX-0 | BANK 2017-BNK5 A5 - CMBS | | 05/22/2023 | Various | | 15,420,492 | 16,600,000 | 16,107,188 | 16,314,352 | | 22,052 | | 22,052 | | 16,336,404 | | (915,912) | (915,912) | 270,428 | 06/17/2060 |
| 06759M-AG-6 | BABSN 161R B1R - CDO | C | 09/20/2023 | MORGAN STANLEY CO | | 9,941,800 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (58,200) | (58,200) | 605,771 | 07/23/2030 |
| 06761V-AA-5 | BABSN 2019-IV A1 - CDO | C | 05/18/2023 | MERRILL LYNCH PIERCE FENNER | | 19,786,200 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (213,800) | (213,800) | 128,145 | 01/18/2033 |
| 06887#-AB-7 | BARRY-WEHMILLER COMPANIES INC | | 10/03/2023 | Maturity @ 100.00 | | 4,800,000 | 4,800,000 | 4,820,400 | 4,802,378 | | (2,378) | | (2,378) | | 4,800,000 | | | | 176,640 | 10/03/2023 |
| 07030U-A*-3 | Bastion Funding I LLC - ABS | | 12/25/2023 | Paydown | | 2,419,366 | 2,419,367 | 2,419,367 | | | (1) | | (1) | | 2,419,366 | | | | 103,460 | 04/15/2038 |
| 075887-CL-1 | BECTON DICKINSON AND CO | | 01/11/2023 | BNP PARIBAS SECURITIES BOND | | 7,038,408 | 8,631,000 | 6,758,655 | 6,769,678 | | 6,052 | | 6,052 | | 6,775,730 | | 262,678 | 262,678 | 71,317 | 02/11/2031 |
| 07655#-AA-7 | BEDROCK ABS I LLC - ABS | | 12/27/2023 | Paydown | | 3,034,664 | 3,034,665 | 3,034,665 | 3,034,665 | | (1) | | (1) | | 3,034,664 | | | | 169,192 | 12/27/2037 |
| 08160B-AD-6 | BMARK 2018-B5 A4 - CMBS | | 05/17/2023 | DEUTSCHE BANK SECURITIES, INC. | | 6,705,887 | 7,000,000 | 7,319,102 | 7,194,574 | | (12,913) | | (12,913) | | 7,181,661 | | (475,774) | (475,774) | 133,241 | 07/17/2051 |
| 08161H-AF-7 | BMARK 2018-B4 A5 - CMBS | | 05/17/2023 | MERRILL LYNCH PIERCE FENNER | | 9,549,609 | 10,000,000 | 10,299,252 | 10,170,312 | | (12,036) | | (12,036) | | 10,158,275 | | (608,666) | (608,666) | 192,313 | 07/17/2051 |
| 08162P-AX-9 | BMARK 2018-B1 A5 - CMBS | | 05/17/2023 | JP MORGAN CHASE BANK/HSBCSI | | 9,367,578 | 10,000,000 | 9,945,703 | 9,962,358 | | 1,701 | | 1,701 | | 9,964,059 | | (596,481) | (596,481) | 171,080 | 01/18/2051 |
| 08162T-BB-8 | BMARK 2018-B7 A4 - CMBS | | 05/17/2023 | JP MORGAN CHASE BANK/HSBCSI | | 9,646,484 | 10,000,000 | 10,299,348 | 10,183,561 | | (11,836) | | (11,836) | | 10,171,725 | | (525,240) | (525,240) | 210,467 | 05/16/2053 |
| 08162U-AW-0 | BMARK 2018-B8 A5 - CMBS | | 05/17/2023 | JP MORGAN CHASE BANK/HSBCSI | | 11,385,000 | 12,000,000 | 12,359,972 | 12,222,165 | | (14,315) | | (14,315) | | 12,207,850 | | (822,850) | (822,850) | 236,975 | 01/18/2052 |
| 08179X-AW-5 | BSP II AR2 - CDO | C | 10/16/2023 | Paydown | | 4,099,077 | 4,099,077 | 4,099,077 | 4,099,077 | | | | | | 4,099,077 | | | | 109,867 | 07/16/2029 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 08181V-AN-5 | BSP XVI A1R - CDO | | 05/25/2023 | MERRILL LYNCH PIERCE FENNER | | 29,520,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | (480,000) | (480,000) | 1,053,785 | 01/20/2032 |
| 08186A-AC-0 | BSP XXVI B - CDO | C | 09/20/2023 | MERRILL LYNCH PIERCE FENNER | | 19,918,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (82,000) | (82,000) | 1,253,567 | 07/20/2034 |
| 09143#-AA-3 | BISHOP HILL ENERGY, LLC | | 12/31/2023 | Paydown | | 370,588 | 370,590 | 370,590 | 370,590 | | | | | | 370,590 | | (2) | (2) | 10,072 | 06/30/2037 |
| 09609F-AA-0 | BLUE WING ASSET VEHICLE, SERIES 2012-1 | | 01/11/2023 | Paydown | | 2,087,068 | 2,087,068 | 2,161,247 | 2,086,738 | | 330 | | 330 | | 2,087,068 | | | | 5,603 | 01/11/2023 |
| 10004*-AA-3 | BORROWED SUNSHINE, LLC - ABS | | 11/20/2023 | Paydown | | 668,039 | 668,039 | 668,039 | 668,039 | | | | | | 668,039 | | | | 17,007 | 01/13/2040 |
| 10115P-AA-3 | BOSTON UNIVERSITY | | 12/06/2023 | MARKETAXESS CORPORATION | | 5,424,850 | 5,000,000 | 4,966,400 | 4,968,237 | | 8 | | 8 | | 4,968,246 | | 456,604 | 456,604 | 532,691 | 07/15/2097 |
| 10240*-AA-7 | BOWIE ACQUISITIONS LLC | | 12/29/2023 | Paydown | | 1,070,745 | 1,070,745 | 1,070,745 | 1,070,745 | | | | | | 1,070,745 | | | | 31,045 | 09/30/2038 |
| 10373Q-AC-4 | BP CAPITAL MARKETS AMERICA INC | | 05/24/2023 | MARKETAXESS | | 10,623,470 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | (376,530) | (376,530) | 294,728 | 09/21/2028 |
| 10373Q-AT-7 | BP CAPITAL MARKETS AMERICA INC | | 09/22/2023 | Various | | 15,549,091 | 16,150,000 | 15,556,326 | 15,887,903 | | 28,710 | | 28,710 | | 15,916,613 | | (367,522) | (367,522) | 275,125 | 05/04/2026 |
| 10373Q-AV-2 | BP CAPITAL MARKETS AMERICA INC | | 05/18/2023 | GOLDMAN | | 7,033,450 | 7,400,000 | 7,059,230 | 7,238,922 | | 14,086 | | 14,086 | | 7,243,526 | | (210,076) | (210,076) | 182,361 | 01/16/2027 |
| 10373Q-AZ-3 | BP CAPITAL MARKETS AMERICA INC | | 05/19/2023 | Various | | 9,572,119 | 9,913,000 | 10,165,197 | 10,022,261 | | (11,126) | | (11,126) | | 10,022,080 | | (449,960) | (449,960) | 207,676 | 04/14/2027 |
| 10373Q-BE-9 | BP CAPITAL MARKETS AMERICA INC | | 04/24/2023 | BNP PARIBAS SECURITIES BOND | | 14,670,600 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | (329,400) | (329,400) | 362,313 | 02/11/2026 |
| 10524P-AB-6 | BRAND INDUSTRIAL SERVICES INC | | 07/31/2023 | Call @ 100.00 | | 1,375,000 | 1,375,000 | 1,235,786 | 1,239,903 | | 21,411 | | 21,411 | | 1,261,314 | | 113,686 | 113,686 | 122,069 | 07/15/2025 |
| 10568E-AA-0 | BRAVO 23NQM3 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 331,073 | 331,073 | 320,898 | | | 10,174 | | 10,174 | | 331,073 | | | | 6,524 | 09/25/2062 |
| 10568E-AB-8 | BRAVO 23NQM3 A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 50,567 | 50,567 | 48,285 | | | 2,282 | | 2,282 | | 50,567 | | | | 997 | 09/25/2062 |
| 10568E-AC-6 | BRAVO 23NQM3 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 38,119 | 38,119 | 36,232 | | | 1,887 | | 1,887 | | 38,119 | | | | 751 | 09/25/2062 |
| 10638M-AA-8 | BABS 2021-RM2 A - CMO/RMBS | | 11/25/2023 | Paydown | | 494,650 | 494,650 | 482,952 | 483,187 | | 11,464 | | 11,464 | | 494,650 | | | | 3,710 | 10/25/2061 |
| 10638N-AA-6 | BABS 22RM3 A - RMBS | | 11/25/2023 | Paydown | | 934,778 | 934,778 | 890,608 | 891,295 | | 43,483 | | 43,483 | | 934,778 | | | | 8,018 | 02/25/2062 |
| 110122-AA-6 | BRISTOL-MYERS SQUIBB CO | | 06/15/2023 | Maturity @ 100.00 | | 3,000,000 | 3,000,000 | 3,593,550 | 3,027,463 | | (27,463) | | (27,463) | | 3,000,000 | | | | 107,250 | 06/15/2023 |
| 110122-CN-6 | BRISTOL-MYERS SQUIBB CO | | 04/14/2023 | MERRILL LYNCH PIERCE FENNER | | 6,801,970 | 7,000,000 | 6,980,960 | 6,990,337 | | 783 | | 783 | | 6,991,120 | | (189,150) | (189,150) | 76,533 | 06/15/2026 |
| 110122-DD-7 | BRISTOL-MYERS SQUIBB CO | | 05/15/2023 | JP MORGAN CHASE BANK/HSBCSI | | 2,979,216 | 3,060,000 | 3,341,000 | 3,238,304 | | (13,834) | | (13,834) | | 3,224,470 | | (245,254) | (245,254) | 53,372 | 11/15/2027 |
| 110122-DE-5 | BRISTOL-MYERS SQUIBB CO | | 03/23/2023 | TD Securities | | 3,424,176 | 3,471,000 | 3,899,634 | 3,749,928 | | (12,615) | | (12,615) | | 3,737,313 | | (313,137) | (313,137) | 81,597 | 02/20/2028 |
| 11041R-AL-2 | BAE SYSTEMS FINANCE INC | | 05/18/2023 | Market Axess | | 3,396,557 | 3,120,000 | 3,748,056 | 3,336,532 | | (18,020) | | (18,020) | | 3,335,684 | | 60,873 | 60,873 | 208,650 | 07/01/2027 |
| 11135F-AQ-4 | BROADCOM INC | | 03/24/2023 | Jane Street | | 2,014,601 | 2,158,000 | 1,991,553 | 1,992,318 | | 4,110 | | 4,110 | | 1,996,428 | | 18,173 | 18,173 | 33,086 | 11/15/2030 |
| 11271R-AA-7 | BROOKFIELD FINANCE LLC | | 07/14/2023 | Call @ 100.00 | | 27,998,000 | 27,998,000 | 28,258,251 | 28,043,702 | | (22,813) | | (22,813) | | 28,020,889 | | (22,889) | (22,889) | 795,481 | 04/01/2024 |
| 120568-BC-3 | BUNGE LIMITED FINANCE CORP | | 09/25/2023 | MORGAN STANLEY CO | | 3,165,732 | 3,884,000 | 3,183,210 | 3,261,529 | | 47,866 | | 47,866 | | 3,262,998 | | (97,266) | (97,266) | 92,865 | 05/14/2031 |
| 12189L-AQ-4 | BURLINGTON NORTHERN SANTA FE LLC | | 09/01/2023 | Maturity @ 100.00 | | 30,000,000 | 30,000,000 | 29,898,300 | 29,992,195 | | 7,805 | | 7,805 | | 30,000,000 | | | | 1,155,000 | 09/01/2023 |
| 122014-AH-6 | BURLINGTON RESOURCES LLC | | 04/17/2023 | Market Axess | | 1,063,340 | 1,000,000 | 995,190 | 999,225 | | 96 | | 96 | | 999,322 | | 64,018 | 64,018 | 48,744 | 03/15/2025 |
| 12327A-AA-6 | BJETS 2022-1 A - ABS | | 12/15/2023 | Paydown | | 2,867,445 | 2,867,444 | 2,781,869 | 2,787,726 | | 79,718 | | 79,718 | | 2,867,445 | | | | 65,817 | 06/15/2037 |
| 12327A-AB-4 | BJETS 2022-1 B - ABS | | 12/15/2023 | Paydown | | 654,369 | 654,369 | 631,606 | 632,994 | | 21,374 | | 21,374 | | 654,369 | | | | 17,505 | 06/15/2037 |
| 12327B-AA-4 | BJETS 211 A - ABS | | 12/15/2023 | Paydown | | 8,320,959 | 8,320,959 | 8,262,491 | 8,265,329 | | 55,629 | | 55,629 | | 8,320,959 | | | | 82,271 | 04/15/2036 |
| 124857-AX-1 | PARAMOUNT GLOBAL | | 03/29/2023 | GOLDMAN | | 5,176,619 | 5,740,000 | 5,297,389 | 5,465,855 | | 10,970 | | 10,970 | | 5,476,825 | | (300,206) | (300,206) | 70,793 | 06/01/2028 |
| 12510H-AM-2 | CAUTO 211 A3 - ABS | | 12/15/2023 | Paydown | | 27,750 | 27,750 | 24,208 | | | 3,542 | | 3,542 | | 27,750 | | | | 227 | 08/15/2051 |
| 12510H-AN-0 | CAUTO 211 A4 - ABS | | 12/15/2023 | Paydown | | 73,543 | 73,543 | 72,111 | 72,138 | | 1,405 | | 1,405 | | 73,543 | | | | 1,261 | 08/15/2051 |
| 12510H-AP-5 | CAUTO 221 A1 - ABS | | 12/15/2023 | Paydown | | 80,000 | 80,000 | 79,993 | 79,993 | | 7 | | 7 | | 80,000 | | | | 1,379 | 03/15/2052 |
| 12510H-AQ-3 | CAUTO 221 A2 - ABS | | 12/15/2023 | Paydown | | 53,125 | 53,125 | 53,118 | 53,118 | | 7 | | 7 | | 53,125 | | | | 863 | 03/15/2052 |
| 12510H-AS-9 | CAUTO 231 A1 - ABS | | 12/15/2023 | Paydown | | 65,000 | 65,000 | 63,274 | | | 1,726 | | 1,726 | | 65,000 | | | | 523 | 09/15/2053 |
| 12519#-AA-3 | CED CALIFORNIA HOLDINGS 3 LLC | | 07/03/2023 | Redemption @ 100.00 | | 215,899 | 215,899 | 215,899 | 215,899 | | | | | | 215,899 | | | | 6,669 | 06/30/2036 |
| 12519*-AA-7 | CED ALAMO 5 LLC | | 06/30/2023 | Redemption @ 100.00 | | 400,540 | 400,540 | 400,540 | 400,540 | | | | | | 400,540 | | | | 13,773 | 12/31/2040 |
| 12519@-AA-5 | CED ALAMO 7 LLC | | 07/03/2023 | Redemption @ 100.00 | | 283,139 | 283,139 | 283,139 | 283,139 | | | | | | 283,139 | | | | 9,414 | 06/30/2041 |
| 12530J-AA-0 | CFMT 22AB2 A - CMO/RMBS | | 12/25/2023 | Paydown | | 202,840 | 202,840 | 192,054 | 191,290 | | 11,550 | | 11,550 | | 202,840 | | | | 2,914 | 02/26/2052 |
| 12530M-AA-3 | SORT 2020-1 A1 - ABS | | 05/15/2023 | Paydown | | 199,122 | 199,122 | 199,095 | 198,819 | | 304 | | 304 | | 199,122 | | | | 394 | 07/15/2060 |
| 12530M-AB-1 | SORT 2020-1 A2 - ABS | | 12/15/2023 | Paydown | | 58,716 | 58,716 | 58,689 | 58,696 | | 20 | | 20 | | 58,716 | | | | 269 | 07/15/2060 |
| 12531W-AZ-5 | CFCRE 2016-C3 ASB - CMBS | | 12/01/2023 | Paydown | | 2,784,809 | 2,784,809 | 2,868,206 | 2,796,794 | | (11,985) | | (11,985) | | 2,784,809 | | | | 55,922 | 01/10/2048 |

# 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 |
| 12545C-AD-2 | CWHL 2007-10 A4 - CMO/RMBS | | 10/01/2023 | Paydown | | 3,443 | 4,550 | 3,191 | 1,907 | | 1,536 | | 1,536 | | 3,443 | | | | 152 | 07/25/2037 |
| 125523-AH-3 | CIGNA GROUP | | 05/16/2023 | CITIGROUP GLOBAL MARKETS, INC | | 3,614,423 | 3,672,000 | 4,187,843 | 4,069,794 | | (25,436) | | (25,436) | | 4,044,358 | | (429,935) | (429,935) | 95,051 | 10/15/2028 |
| 125523-BV-1 | CIGNA GROUP | | 07/15/2023 | Maturity @ 100.00 | | 10,491,000 | 10,491,000 | 10,567,817 | 10,495,682 | | (4,682) | | (4,682) | | 10,491,000 | | | | 314,730 | 07/15/2023 |
| 12553D-AJ-6 | CIFC 2019-1 AR - CDO | C | 05/18/2023 | MERRILL LYNCH PIERCE FENNER | | 19,727,600 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (272,400) | (272,400) | 681,347 | 04/20/2032 |
| 12565K-AA-5 | CLIF 211 A - ABS | | 12/18/2023 | Various | | 6,770,170 | 6,999,628 | 6,231,446 | 3,796,251 | | 508,023 | | 508,023 | | 6,742,783 | | 27,388 | 27,388 | 35,287 | 02/18/2046 |
| 12565K-AC-1 | CLIF 211 B - ABS | | 12/18/2023 | Paydown | | 480,857 | 480,857 | 480,767 | 480,773 | | 84 | | 84 | | 480,857 | | | | 6,199 | 02/18/2046 |
| 12570D-AA-4 | CIM 2023-I1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 149,384 | 149,384 | 149,382 | | | 3 | | 3 | | 149,384 | | | | 3,914 | 04/25/2058 |
| 12591K-AC-9 | COMM 2013-CCRE12 ASB - CMBS | | 07/19/2023 | Paydown | | 1,887,224 | 1,887,224 | 1,943,732 | 1,888,304 | | (1,079) | | (1,079) | | 1,887,224 | | | | 23,377 | 10/15/2046 |
| 12625K-AE-5 | COMM 2013-CCRE8 A5 - CMBS | | 05/23/2023 | Paydown | | 9,654,798 | 9,654,798 | 9,943,719 | 9,657,697 | | (2,899) | | (2,899) | | 9,654,798 | | | | 71,548 | 06/12/2046 |
| 12625U-BF-9 | COMM 2013-CCRE9 A4 - CMBS | | 04/17/2023 | Paydown | | 11,889,656 | 11,889,656 | 12,245,940 | 11,893,784 | | (4,128) | | (4,128) | | 11,889,656 | | | | 127,954 | 07/10/2045 |
| 12626B-AD-6 | COMM 2013-CCRE10 A4 - CMBS | | 05/24/2023 | Paydown | | 6,000,000 | 6,000,000 | 6,179,695 | 6,006,187 | | (6,187) | | (6,187) | | 6,000,000 | | | | 99,329 | 08/10/2046 |
| 12636Y-AA-0 | CRH AMERICA FINANCE INC | | 09/21/2023 | Various | | 18,302,384 | 19,556,000 | 19,273,619 | 19,402,371 | | 10,687 | | 10,687 | | 19,411,641 | | (1,109,257) | (1,109,257) | 409,852 | 05/09/2027 |
| 12636Y-AC-6 | CRH AMERICA FINANCE INC | | 05/16/2023 | Various | | 16,499,616 | 17,212,000 | 16,509,722 | 16,607,975 | | 27,066 | | 27,066 | | 16,635,042 | | (135,426) | (135,426) | 390,179 | 04/04/2028 |
| 126408-GU-1 | CSX CORP | | 09/06/2023 | GOLDMAN SACHS AND CO. LLC | | 3,056,757 | 3,138,000 | 3,467,616 | 3,427,730 | | (7,265) | | (7,265) | | 3,420,465 | | (363,708) | (363,708) | 154,852 | 04/15/2041 |
| 126408-GY-3 | CSX CORP | | 09/13/2023 | Jane Street | | 983,064 | 1,200,000 | 1,155,084 | 1,161,298 | | 796 | | 796 | | 1,162,094 | | (179,030) | (179,030) | 49,200 | 03/15/2044 |
| 12647G-AX-6 | CSMC 2013-IVR4 A11 - CMO/RMBS | | 12/01/2023 | Paydown | | 86,149 | 86,149 | 86,284 | 86,447 | | (298) | | (298) | | 86,149 | | | | 1,056 | 07/27/2043 |
| 12661P-AA-7 | CSL FINANCE PLC | C | 04/27/2023 | US BANCORP INVESTMENTS INC. | | 3,023,013 | 3,097,000 | 2,947,229 | 2,954,561 | | 9,787 | | 9,787 | | 2,964,348 | | 58,664 | 58,664 | 60,942 | 04/27/2027 |
| 12661P-AC-3 | CSL FINANCE PLC | C | 01/11/2023 | HSBC SECURITIES INC. | | 9,661,248 | 9,983,000 | 9,398,495 | 9,398,495 | | 1,716 | | 1,716 | | 9,400,212 | | 261,036 | 261,036 | 89,570 | 04/27/2032 |
| 12661P-AD-1 | CSL FINANCE PLC | C | 05/18/2023 | HSBC SECURITIES INC. | | 4,578,350 | 5,000,000 | 4,826,750 | 4,832,129 | | 2,077 | | 2,077 | | 4,832,239 | | (253,889) | (253,889) | 131,684 | 04/27/2042 |
| 126650-AW-0 | CVSPAS NOTES CTF - CMBS | | 12/10/2023 | Paydown | | 1,151,058 | 1,151,058 | 1,139,007 | 1,138,915 | | 3,065 | | 3,065 | | 1,151,058 | | | | 32,508 | 01/11/2027 |
| 126650-CX-6 | CVS HEALTH CORP | | 05/15/2023 | Various | | 7,235,411 | 7,381,000 | 7,747,333 | 7,588,247 | | (23,040) | | (23,040) | | 7,565,208 | | (329,797) | (329,797) | 146,829 | 03/25/2028 |
| 126694-JT-6 | CWHL 2005-24 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 96,083 | 89,049 | 81,499 | 53,026 | | 43,057 | | 43,057 | | 96,083 | | | | 2,783 | 11/25/2035 |
| 126694-TX-6 | CWHL 2005-30 A8 - CMO/RMBS | | 12/01/2023 | Paydown | | 56,297 | 56,457 | 52,796 | 38,109 | | 18,188 | | 18,188 | | 56,297 | | | | 1,981 | 01/25/2036 |
| 126694-W4-6 | CWHL 2006-9 A3 - CMO/RMBS | | 10/01/2023 | Paydown | | 58,513 | 57,639 | 49,594 | 29,832 | | 28,681 | | 28,681 | | 58,513 | | | | 2,797 | 05/25/2036 |
| 126694-W7-9 | CWHL 2006-9 A6 - CMO/RMBS | | 10/01/2023 | Paydown | | 71,287 | 70,222 | 59,478 | 36,258 | | 35,030 | | 35,030 | | 71,287 | | | | 3,408 | 05/25/2036 |
| 126694-X5-2 | CWHL 2006-9 A12 - CMO/RMBS | | 10/01/2023 | Paydown | | 35,498 | 34,968 | 29,615 | 18,102 | | 17,396 | | 17,396 | | 35,498 | | | | 1,697 | 05/25/2036 |
| 12669F-F3-2 | CWHL 2004-J5 A5 - CMO/RMBS | | 12/01/2023 | Paydown | | 24,951 | 24,952 | 24,039 | 22,309 | | 548 | | 548 | | 24,951 | | | | 553 | 07/25/2034 |
| 12669G-2V-2 | CWHL 2005-16 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 33,629 | 33,629 | 32,451 | 24,307 | | 9,321 | | 9,321 | | 33,629 | | | | 862 | 09/25/2035 |
| 12694@-AA-2 | CONTROL PASS-THRU TRUST SERIES 2016-A (A | | 12/10/2023 | Paydown | | 538,609 | 538,609 | 527,908 | 530,727 | | 7,882 | | 7,882 | | 538,609 | | | | 6,479 | 09/10/2031 |
| 12708#-AA-4 | CHARTER CLUB | | 12/15/2023 | Paydown | | 829,584 | 829,584 | 829,584 | 829,584 | | | | | | 829,584 | | (1) | (1) | 22,249 | 07/15/2035 |
| 127656-A*-7 | CAERUS GNB ABS I LLC A-1 - ABS | | 12/29/2023 | Redemption @ 100.00 | | 3,597,840 | 3,597,840 | 3,597,020 | | | (134) | | (134) | | 3,596,886 | | 954 | 954 | 115,600 | 04/28/2040 |
| 127656-A@-5 | CAERUS GNB ABS I LLC A-2 - ABS | | 12/29/2023 | Various | | 1,920,242 | 1,920,242 | 1,920,105 | | | (76) | | (76) | | 1,920,030 | | 212 | 212 | 65,891 | 04/28/2040 |
| 12806*-AH-4 | CAITHNESS LONG ISLAND, LLC | | 07/18/2023 | Redemption @ 100.00 | | 604,977 | 604,977 | 604,977 | 604,977 | | | | | | 604,977 | | | | 25,984 | 01/15/2032 |
| 12807C-AA-1 | CAI 2020-1 A - ABS | C | 12/25/2023 | Paydown | | 2,787,433 | 2,787,433 | 2,692,621 | 2,518,508 | | 93,394 | | 93,394 | | 2,787,433 | | | | 32,798 | 09/25/2045 |
| 134011-AJ-4 | CAMP PENDLETON & QUANTICO HOUSING LLC | | 09/05/2023 | Call @ 100.00 | | 300,000 | 300,000 | 339,042 | 336,553 | | (270) | | (270) | | 336,283 | | (36,283) | (36,283) | 2,820 | 10/01/2050 |
| 134429-BG-3 | CAMPBELL SOUP CO | | 05/30/2023 | MORGAN STANLEY CO | | 22,780,836 | 23,361,000 | 27,106,384 | 25,920,484 | | (191,378) | | (191,378) | | 25,729,107 | | (2,948,270) | (2,948,270) | 663,898 | 03/15/2028 |
| 136375-CJ-9 | CANADIAN NATIONAL RAILWAY CO | A | 04/17/2023 | MORGAN STANLEY CO | | 4,778,250 | 5,000,000 | 4,774,000 | 4,902,900 | | 8,657 | | 8,657 | | 4,911,558 | | (133,308) | (133,308) | 87,083 | 03/01/2026 |
| 136385-AV-3 | CANADIAN NATURAL RESOURCES LTD | | 09/21/2023 | CITIGROUP GLOBAL MARKETS, INC | | 4,852,850 | 5,000,000 | 4,993,550 | 4,998,457 | | 530 | | 530 | | 4,998,986 | | (146,136) | (146,136) | 224,250 | 02/01/2025 |
| 136385-AX-9 | CANADIAN NATURAL RESOURCES LTD | C | 04/24/2023 | MORGAN STANLEY CO | | 11,899,815 | 12,434,000 | 11,920,506 | 12,146,345 | | 18,632 | | 18,632 | | 12,164,978 | | (265,162) | (265,162) | 192,125 | 06/01/2027 |
| 14040H-BD-6 | CAPITAL ONE FINANCIAL CORP | | 06/15/2023 | Maturity @ 100.00 | | 22,085,000 | 22,085,000 | 22,569,103 | 22,123,165 | | (38,165) | | (38,165) | | 22,085,000 | | | | 386,488 | 06/15/2023 |
| 14040H-CA-1 | CAPITAL ONE FINANCIAL CORP | | 12/26/2023 | Call @ 100.00 | | 10,506,000 | 10,506,000 | 10,483,307 | 10,500,738 | | 4,845 | | 4,845 | | 10,505,583 | | 417 | 417 | 580,457 | 01/29/2024 |
| 14149Y-AY-4 | CARDINAL HEALTH INC | | 03/15/2023 | Maturity @ 100.00 | | 5,300,000 | 5,300,000 | 5,428,896 | 5,304,092 | | (4,092) | | (4,092) | | 5,300,000 | | | | 84,800 | 03/15/2023 |
| 14149Y-BE-7 | CARDINAL HEALTH INC | | 09/20/2023 | MERRILL LYNCH PIERCE FENNER | | 6,728,750 | 7,000,000 | 6,983,760 | 6,995,117 | | 1,254 | | 1,254 | | 6,996,371 | | (267,621) | (267,621) | 267,604 | 09/15/2025 |
| 141781-BG-8 | CARGILL INC | | 03/01/2023 | Maturity @ 100.00 | | 6,997,000 | 6,997,000 | 6,988,324 | 6,996,696 | | 304 | | 304 | | 6,997,000 | | | | 113,701 | 03/01/2023 |
| 141781-BV-5 | CARGILL INC | | 11/20/2023 | DEUTSCHE BANK SECURITIES, INC. | | 1,436,050 | 1,507,000 | 1,499,028 | 1,500,051 | | 1,346 | | 1,346 | | 1,501,398 | | (65,347) | (65,347) | 59,181 | 04/22/2027 |

# 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 |
| 141781-BW-3 | CARGILL INC | | 05/18/2023 | TRUIST | | 3,710,451 | 3,981,000 | 3,954,686 | 3,957,279 | | 854 | | 854 | | 3,957,344 | | (246,893) | (246,893) | 66,350 | 06/22/2032 |
| 14318X-AA-3 | CARMX 2023-4 A1 - ABS | | 12/15/2023 | Paydown | | 14,339,222 | 14,339,222 | 14,339,222 | | | | | | | 14,339,222 | | | | 97,650 | 10/15/2024 |
| 147528-F*-9 | CASEY'S GENERAL STORES, INC. | | 12/17/2023 | Paydown | | 240,000 | 240,000 | 239,993 | 240,001 | | (1) | | (1) | | 240,000 | | | | 4,500 | 12/18/2028 |
| 14855J-AB-1 | CLAST 161 A - ABS | | 03/15/2023 | Paydown | | 1,772,937 | 1,772,937 | 1,786,234 | 1,773,936 | | (1,000) | | (1,000) | | 1,772,937 | | | | 8,116 | 08/15/2041 |
| 14888@-AA-4 | Catalyst Old River Hydroelectric Limited | | 12/31/2023 | Paydown | | 620,882 | 620,883 | 620,883 | 620,883 | | | | | | 620,883 | | (1) | (1) | 19,845 | 11/30/2029 |
| 14912L-5X-5 | CATERPILLAR FINANCIAL SERVICES CORP | | 11/24/2023 | Maturity @ 100.00 | | 5,150,000 | 5,150,000 | 5,217,208 | 5,163,247 | | (13,247) | | (13,247) | | 5,150,000 | | | | 193,125 | 11/24/2023 |
| 14916R-AF-1 | COMMONSPIRIT HEALTH | | 08/01/2023 | Maturity @ 100.00 | | 38,740,000 | 38,740,000 | 38,803,423 | 38,744,706 | | (4,706) | | (4,706) | | 38,740,000 | | | | 1,627,080 | 08/01/2023 |
| 15103J-AA-0 | CELEO REDES OPERACION CHILE SA | C | 12/22/2023 | Paydown | | 192,411 | 192,411 | 192,839 | 192,819 | | (408) | | (408) | | 192,411 | | | | 7,487 | 06/22/2047 |
| 15135U-AH-2 | CENOVUS ENERGY INC | | 09/20/2023 | Various | | 1,128,192 | 1,525,000 | 1,213,610 | 1,240,836 | | 5,503 | | 5,503 | | 1,246,339 | | (118,147) | (118,147) | 113,613 | 09/15/2042 |
| 15673E-AA-1 | CERB XXVIII A - CDO | C | 10/16/2023 | Paydown | | 12,696,420 | 12,696,420 | 12,696,420 | 12,696,420 | | | | | | 12,696,420 | | | | 567,078 | 10/15/2031 |
| 15673F-AA-8 | CERB 27 A1 - CDO | C | 06/01/2023 | BANK OF NEW YORK/NATIXIS, NEW | | 19,740,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (260,000) | (260,000) | 664,780 | 01/15/2032 |
| 16144K-AA-6 | CHAOT 23A A1 - ABS | | 12/25/2023 | Paydown | | 5,304,295 | 5,304,295 | 5,304,295 | | | | | | | 5,304,295 | | | | 49,637 | 09/25/2024 |
| 16829@-AA-1 | Chick-fil-A, Inc. | | 10/29/2023 | Maturity @ 100.00 | | 7,500,000 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | | 7,500,000 | | | | 111,000 | 10/29/2023 |
| 17025A-AL-6 | CWHL 2006-17 A11 - CMO/RMBS | | 06/01/2023 | Paydown | | | 32,988 | 16,862 | 11,306 | | (11,306) | | (11,306) | | | | | | 577 | 12/25/2036 |
| 17252M-AN-0 | CINTAS NO 2 CORP | | 04/19/2023 | Market Axess | | 11,103,841 | 11,423,000 | 11,309,886 | 11,361,224 | | 4,059 | | 4,059 | | 11,365,283 | | (261,442) | (261,442) | 234,806 | 04/01/2027 |
| 172967-HD-6 | CITIGROUP INC | | 10/25/2023 | Maturity @ 100.00 | | 30,000,000 | 30,000,000 | 29,555,995 | 29,956,444 | | 43,556 | | 43,556 | | 30,000,000 | | | | 1,162,500 | 10/25/2023 |
| 172967-NU-1 | CITIGROUP INC | | 03/23/2023 | CITIGROUP GLOBAL MARKETS, INC | | 3,880,640 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | (119,360) | (119,360) | 67,103 | 05/24/2033 |
| 17320D-AQ-1 | CGCMT 2013-GCJ11 B - CMBS | | 04/14/2023 | Paydown | | 2,000,000 | 2,000,000 | 2,057,891 | 2,001,317 | | (1,317) | | (1,317) | | 2,000,000 | | | | 22,976 | 04/12/2046 |
| 17321J-AE-4 | CGCMT 2013-GC15 AAB - CMBS | | 06/20/2023 | Paydown | | 813,853 | 813,853 | 838,250 | 814,126 | | (273) | | (273) | | 813,853 | | | | 8,667 | 09/12/2046 |
| 17321R-AF-3 | CGCMT 2013-GC17 XA - CMBS | | 11/10/2023 | Paydown | | | | 1,922,201 | 238,463 | | (238,463) | | (238,463) | | | | | | 252,223 | 11/12/2046 |
| 17322N-AA-2 | CMLTI 2014-J1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 336,165 | 336,248 | 337,757 | 338,755 | | (2,590) | | (2,590) | | 336,165 | | | | 5,116 | 05/25/2044 |
| 17323E-AD-5 | CMLTI 2014-J2 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 79,422 | 79,422 | 80,111 | 80,579 | | (1,157) | | (1,157) | | 79,422 | | | | 1,511 | 11/25/2044 |
| 184496-AN-7 | CLEAN HARBORS INC | | 05/10/2023 | Market Axess | | 733,320 | 756,000 | 757,705 | 757,044 | | (76) | | (76) | | 756,969 | | (23,649) | (23,649) | 30,405 | 07/15/2027 |
| 189158-AA-2 | CLOVER US BLOCKER LLC | | 12/31/2023 | Paydown | | 423,419 | 423,420 | 423,420 | 423,420 | | | | | | 423,419 | | | | 18,134 | 12/31/2037 |
| 191216-CR-9 | COCA-COLA CO | | 04/19/2023 | WELLS FARGO | | 9,753,400 | 10,000,000 | 9,998,100 | 9,998,800 | | 80 | | 80 | | 9,998,880 | | (245,480) | (245,480) | 193,125 | 03/25/2027 |
| 191219-AU-8 | COCA-COLA REFRESHMENTS USA LLC | | 09/15/2023 | Maturity @ 100.00 | | 7,880,000 | 7,880,000 | 8,560,372 | 7,920,143 | | (40,143) | | (40,143) | | 7,880,000 | | | | 531,900 | 09/15/2023 |
| 192714-AD-5 | COLBUN SA | C | 06/09/2023 | BK OF NYC/FCSTONE | | 4,089,000 | 4,700,000 | 4,626,586 | 4,644,922 | | 2,913 | | 2,913 | | 4,647,835 | | (558,835) | (558,835) | 110,941 | 03/06/2030 |
| 20030N-BN-0 | COMCAST CORP | | 12/15/2023 | JP MORGAN CHASE BANK/HSBCSI | | 2,877,698 | 2,952,000 | 2,985,889 | 2,966,019 | | (5,538) | | (5,538) | | 2,960,480 | | (82,782) | (82,782) | 133,947 | 08/15/2025 |
| 20030N-CL-3 | COMCAST CORP | | 05/18/2023 | RBC CAPITAL MARKETS, LLC | | 4,936,625 | 5,315,000 | 5,256,216 | 5,258,843 | | 964 | | 964 | | 5,258,900 | | (322,275) | (322,275) | 147,373 | 10/15/2038 |
| 21036P-BD-9 | CONSTELLATION BRANDS INC | | 08/28/2023 | JP MORGAN CHASE BANK/HSBCSI | | 1,001,322 | 1,080,000 | 998,978 | 999,150 | | 921 | | 921 | | 1,000,071 | | 1,251 | 1,251 | 44,888 | 11/15/2048 |
| 21036P-BL-1 | CONSTELLATION BRANDS INC | | 03/31/2023 | CITIGROUP GLOBAL MARKETS, INC | | 12,274,125 | 12,500,000 | 12,454,750 | 12,457,076 | | 942 | | 942 | | 12,458,018 | | (183,893) | (183,893) | 239,149 | 05/09/2032 |
| 22100*-AA-1 | CORVIAS CAMPUS LIVING - USG, LLC | | 07/03/2023 | Redemption @ 100.00 | | 108,532 | 108,532 | 108,532 | 108,532 | | | | | | 108,532 | | | | 4,333 | 07/01/2050 |
| 224044-CA-3 | COX COMMUNICATIONS INC | | 06/30/2023 | Maturity @ 100.00 | | 45,000,000 | 45,000,000 | 44,260,100 | 44,954,657 | | 45,343 | | 45,343 | | 45,000,000 | | | | 663,750 | 06/30/2023 |
| 224044-CG-0 | COX COMMUNICATIONS INC | | 04/17/2023 | WELLS FARGO | | 14,054,903 | 14,821,000 | 13,804,296 | 14,306,396 | | 38,222 | | 38,222 | | 14,344,618 | | (289,716) | (289,716) | 295,144 | 09/15/2026 |
| 224044-CJ-4 | COX COMMUNICATIONS INC | | 05/17/2023 | Various | | 18,818,487 | 19,868,000 | 19,316,577 | 19,565,933 | | 14,082 | | 14,082 | | 19,580,015 | | (761,528) | (761,528) | 501,288 | 08/15/2027 |
| 22541Q-BT-8 | CSFB 2003-11 A32 - CMO/RMBS | | 12/01/2023 | Paydown | | 27,736 | 27,736 | 28,702 | 25,299 | | 70 | | 70 | | 27,736 | | | | 630 | 06/25/2033 |
| 22758C-AB-7 | CROSS 2023-H1 A2 - RMBS | | 12/01/2023 | Paydown | | 55,164 | 55,164 | 55,163 | | | 1 | | 1 | | 55,164 | | | | 988 | 03/27/2068 |
| 22758C-AC-5 | CROSS 2023-H1 A3 - RMBS | | 12/01/2023 | Paydown | | 27,697 | 27,697 | 27,697 | | | | | | | 27,697 | | | | 503 | 03/27/2068 |
| 22822V-AE-1 | CROWN CASTLE INC | | 05/31/2023 | GOLDMAN | | 11,237,934 | 11,694,000 | 11,660,201 | 11,678,852 | | 1,403 | | 1,403 | | 11,680,255 | | (442,321) | (442,321) | 352,119 | 03/01/2027 |
| 22822V-AJ-0 | CROWN CASTLE INC | | 07/15/2023 | Maturity @ 100.00 | | 13,996,000 | 13,996,000 | 13,944,215 | 13,990,534 | | 5,466 | | 5,466 | | 13,996,000 | | | | 440,874 | 07/15/2023 |
| 22822V-AK-7 | CROWN CASTLE INC | | 05/25/2023 | BARCLAYS CAPITAL INC FIXED INC | | 7,922,468 | 8,463,000 | 9,623,273 | 9,302,130 | | (67,963) | | (67,963) | | 9,234,167 | | (1,311,699) | (1,311,699) | 254,595 | 02/15/2028 |
| 23317*-AA-8 | DD SOUTH 4 LC - ABS | | 12/15/2023 | Redemption @ 100.00 | | 345,182 | 345,182 | 349,721 | 348,189 | | (129) | | (129) | | 348,060 | | (2,878) | (2,878) | 4,555 | 07/15/2029 |
| 23317*-AC-4 | DULLES DISCOVERY IV - ABS | | 12/05/2023 | Redemption @ 100.00 | | 351,835 | 351,835 | 350,464 | 350,762 | | 29 | | 29 | | 350,791 | | 1,044 | 1,044 | 5,042 | 09/05/2033 |
| 24422E-TW-9 | JOHN DEERE CAPITAL CORP | | 05/15/2023 | SUSQUEHANNA | | 7,786,586 | 8,264,000 | 7,704,028 | 7,947,075 | | 21,967 | | 21,967 | | 7,969,042 | | (182,456) | (182,456) | 155,219 | 09/08/2027 |

# 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 |
| 24422E-UE-7 | JOHN DEERE CAPITAL CORP | | 11/21/2023 | Stifel, Nicolaus & Co., Inc. | | 976,880 | 1,000,000 | 999,690 | 999,895 | | 42 | | 42 | | 999,937 | | (23,057) | (23,057) | 41,304 | 03/13/2025 |
| 24702E-AA-8 | DEFT 233 A1 - ABS | | 12/22/2023 | Paydown | | 4,964,987 | 4,964,987 | 4,964,987 | | | | | | | 4,964,987 | | | | 37,795 | 10/22/2024 |
| 24703G-AA-2 | DEFT 232 A1 - ABS | | 12/22/2023 | Paydown | | 11,551,726 | 11,551,727 | 11,551,727 | | | | | | | 11,551,726 | | | | 185,784 | 06/24/2024 |
| 247109-BS-9 | DELMARVA POWER & LIGHT CO | | 11/15/2023 | Maturity @ 100.00 | | 5,000,000 | 5,000,000 | 5,022,100 | 5,003,350 | | (3,350) | | (3,350) | | 5,000,000 | | | | 175,000 | 11/15/2023 |
| 247361-ZV-3 | DELTA AIRLINES 2020-1 CLASS AA PASS THRO | | 12/10/2023 | Paydown | | 657,733 | 657,733 | 657,733 | 657,733 | | | | | | 657,733 | | | | 9,866 | 12/10/2029 |
| 25156P-AV-5 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B | C | 07/14/2023 | Call @ 100.00 | | 8,503,000 | 8,503,000 | 7,930,493 | 8,417,611 | | 65,087 | | 65,087 | | 8,482,698 | | 20,302 | 20,302 | 176,083 | 09/19/2023 |
| 25156P-BB-8 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B | C | 05/22/2023 | Various | | 21,636,969 | 22,055,000 | 23,419,270 | 22,841,751 | | (89,655) | | (89,655) | | 22,752,096 | | (1,115,127) | (1,115,127) | 225,294 | 06/21/2028 |
| 25243Y-AU-3 | DIAGEO CAPITAL PLC | C | 04/29/2023 | Maturity @ 100.00 | | 15,000,000 | 15,000,000 | 14,647,970 | 14,986,693 | | 13,307 | | 13,307 | | 15,000,000 | | | | 196,875 | 04/29/2023 |
| 25243Y-AY-5 | DIAGEO CAPITAL PLC | C | 09/18/2023 | Maturity @ 100.00 | | 2,995,000 | 2,995,000 | 2,988,321 | 2,994,024 | | 976 | | 976 | | 2,995,000 | | | | 104,825 | 09/18/2023 |
| 25243Y-AZ-2 | DIAGEO CAPITAL PLC | C | 05/25/2023 | Various | | 19,456,648 | 20,072,000 | 20,008,830 | 19,967,377 | | (3,364) | | (3,364) | | 19,964,013 | | (507,364) | (507,364) | 356,948 | 05/18/2028 |
| 25389J-AR-7 | DIGITAL REALTY TRUST LP | | 05/16/2023 | GOLDMAN | | 20,634,034 | 22,402,000 | 22,203,196 | 22,280,849 | | 8,613 | | 8,613 | | 22,289,462 | | (1,655,428) | (1,655,428) | 628,563 | 08/15/2027 |
| 25389J-AU-0 | DIGITAL REALTY TRUST LP | | 04/21/2023 | Various | | 5,811,989 | 6,500,000 | 5,820,945 | 6,492,166 | | 6,300 | 671,490 | (665,189) | | 5,826,977 | | (14,988) | (14,988) | 190,820 | 07/01/2029 |
| 25466A-AD-3 | DISCOVER BANK | | 08/08/2023 | Maturity @ 100.00 | | 15,000,000 | 15,000,000 | 15,742,200 | 15,076,410 | | (76,410) | | (76,410) | | 15,000,000 | | | | 630,000 | 08/08/2023 |
| 254687-DK-9 | WALT DISNEY CO | | 04/18/2023 | BNP PARIBAS SECURITIES BOND | | 10,005,545 | 10,325,000 | 10,118,653 | 10,233,307 | | 6,675 | | 6,675 | | 10,239,982 | | (234,437) | (234,437) | 150,035 | 11/15/2026 |
| 254687-FW-1 | WALT DISNEY CO | | 05/17/2023 | GOLDMAN | | 6,543,404 | 7,144,000 | 7,487,698 | 7,377,079 | | (17,028) | | (17,028) | | 7,360,051 | | (816,648) | (816,648) | 133,593 | 01/13/2028 |
| 25468P-DK-9 | TWDC ENTERPRISES 18 CORP | | 04/14/2023 | GOLDMAN | | 4,083,550 | 4,231,000 | 4,115,367 | 4,181,722 | | 4,429 | | 4,429 | | 4,186,151 | | (102,601) | (102,601) | 86,383 | 02/13/2026 |
| 25470D-BF-5 | DISCOVERY COMMUNICATIONS LLC | | 03/27/2023 | BNP PARIBAS SECURITIES BOND | | 5,061,859 | 5,456,000 | 5,296,685 | 5,309,933 | | 4,776 | | 4,776 | | 5,314,709 | | (252,850) | (252,850) | 83,772 | 05/15/2029 |
| 256677-AE-5 | DOLLAR GENERAL CORP | | 04/26/2023 | Various | | 15,351,230 | 15,737,000 | 15,588,137 | 15,656,974 | | 5,423 | | 5,423 | | 15,662,397 | | (311,167) | (311,167) | 324,439 | 04/15/2027 |
| 256677-AG-0 | DOLLAR GENERAL CORP | | 01/10/2023 | CITIGROUP GLOBAL MARKETS, INC | | 4,573,550 | 5,000,000 | 4,481,150 | 4,481,150 | | 1,846 | | 1,846 | | 4,482,996 | | 90,554 | 90,554 | 48,125 | 04/03/2030 |
| 256746-AG-3 | DOLLAR TREE INC | | 09/20/2023 | Various | | 12,194,197 | 12,480,000 | 12,305,941 | 12,420,244 | | 10,977 | | 10,977 | | 12,426,042 | | (231,845) | (231,845) | 290,933 | 05/15/2025 |
| 256746-AH-1 | DOLLAR TREE INC | | 05/17/2023 | JP MORGAN CHASE BANK/HSBCSI | | 8,141,473 | 8,351,000 | 8,351,196 | 8,351,331 | | (26) | | (26) | | 8,351,305 | | (209,832) | (209,832) | 179,268 | 05/15/2028 |
| 257469-AG-1 | DOMINION ENERGY INC | | 09/20/2023 | DEUTSCHE BANK SECURITIES, INC. | | 1,040,730 | 1,000,000 | 1,095,640 | 1,049,867 | | (2,872) | | (2,872) | | 1,049,838 | | (9,108) | (9,108) | 51,938 | 12/15/2032 |
| 25746U-CK-3 | DOMINION ENERGY INC | | 04/14/2023 | US BANCORP INVESTMENTS INC. | | 2,702,213 | 2,875,000 | 2,644,540 | 2,761,367 | | 8,618 | | 8,618 | | 2,769,985 | | (67,772) | (67,772) | 55,308 | 08/15/2026 |
| 260003-AC-2 | DOVER CORP | | 03/29/2023 | MIZUHO_SECURITIES | | 5,361,250 | 5,000,000 | 6,008,100 | 5,415,005 | | (16,460) | | (16,460) | | 5,398,546 | | (37,296) | (37,296) | 110,833 | 06/01/2028 |
| 26179*-AA-8 | Drexel CTL | | 12/15/2023 | Paydown | | 1,662,989 | 1,662,989 | 1,679,619 | 1,675,237 | | (12,248) | | (12,248) | | 1,662,989 | | | | 16,401 | 07/15/2027 |
| 26244K-AN-6 | DRSLF 41 AR - CDO | C | 10/16/2023 | Paydown | | 604,794 | 604,794 | 597,415 | 628,372 | | (23,579) | | (23,579) | | 604,794 | | | | 32,157 | 04/15/2031 |
| 26244K-AQ-9 | DRSLF 41 BR - CDO | C | 05/26/2023 | BTIG LLC | | 15,651,740 | 16,270,000 | 16,270,000 | 16,270,000 | | | | | | 16,270,000 | | (618,260) | (618,260) | 603,440 | 04/15/2031 |
| 26244Q-AN-3 | DRSLF 49 AR - CDO | | 10/18/2023 | Paydown | | 887,967 | 887,967 | 881,574 | 893,235 | | (5,268) | | (5,268) | | 887,967 | | | | 32,980 | 07/18/2030 |
| 26245R-AA-8 | DRSLF 58 A1 - CDO | | 05/18/2023 | DEUTSCHE BANK SECURITIES, INC. | | 9,873,000 | 10,000,000 | 9,878,000 | 10,414,994 | | 58,211 | | 58,211 | | 10,410,787 | | (537,787) | (537,787) | 336,407 | 07/17/2031 |
| 26245X-AL-1 | DRSLF 86R A1R - CDO | C | 09/20/2023 | MIZUHO_SECURITIES | | 46,921,520 | 47,200,000 | 47,200,000 | 47,200,000 | | | | | | 47,200,000 | | (278,480) | (278,480) | 2,669,163 | 07/17/2034 |
| 26251L-AC-8 | DRSLF 64 A - CDO | C | 05/18/2023 | JP MORGAN CHASE BANK/HSBCSI | | 19,769,300 | 20,050,000 | 19,782,380 | 20,841,831 | | 152,012 | | 152,012 | | 20,839,929 | | (1,070,629) | (1,070,629) | 671,429 | 04/18/2031 |
| 26252N-AN-9 | DRSLF 72 AR - CDO | C | 05/18/2023 | CITIGROUP GLOBAL MARKETS, INC | | 29,481,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | (519,000) | (519,000) | 914,090 | 05/15/2032 |
| 26441C-AX-3 | DUKE ENERGY CORP | | 06/01/2023 | BNP PARIBAS SECURITIES BOND | | 11,180,229 | 12,010,000 | 12,469,682 | 12,291,989 | | (26,103) | | (26,103) | | 12,265,886 | | (1,085,657) | (1,085,657) | 304,754 | 08/15/2027 |
| 26442C-AY-0 | DUKE ENERGY CAROLINAS LLC | | 05/15/2023 | Barclays Capital | | 4,510,317 | 5,116,000 | 5,200,005 | 5,183,183 | | (3,681) | | (3,681) | | 5,179,502 | | (669,186) | (669,186) | 94,703 | 08/15/2029 |
| 26874R-AJ-7 | ENI SPA | C | 03/28/2023 | JP MORGAN CHASE BANK/HSBCSI | | 5,650,680 | 6,000,000 | 5,984,520 | 5,989,424 | | 354 | | 354 | | 5,989,778 | | (339,098) | (339,098) | 99,875 | 05/09/2029 |
| 26875P-AK-7 | EOG RESOURCES INC | | 03/15/2023 | Maturity @ 100.00 | | 36,659,000 | 36,659,000 | 35,523,878 | 36,607,728 | | 51,272 | | 51,272 | | 36,659,000 | | | | 481,149 | 03/15/2023 |
| 26875P-AN-1 | EOG RESOURCES INC | | 05/18/2023 | TRUIST | | 3,720,312 | 4,129,000 | 4,194,238 | 4,177,579 | | (1,308) | | (1,308) | | 4,177,520 | | (457,209) | (457,209) | 103,328 | 04/01/2035 |
| 26875P-AP-6 | EOG RESOURCES INC | | 04/20/2023 | GOLDMAN | | 10,312,674 | 10,420,000 | 10,497,538 | 10,454,433 | | (3,614) | | (3,614) | | 10,450,819 | | (138,145) | (138,145) | 335,133 | 01/15/2026 |
| 26882P-BE-1 | ERAC USA FINANCE LLC | | 06/29/2023 | Jefferies | | 12,001,035 | 10,555,000 | 12,976,759 | 12,639,169 | | (48,289) | | (48,289) | | 12,590,880 | | (589,845) | (589,845) | 529,509 | 10/15/2037 |
| 26884L-AH-2 | EQT CORP | | 06/09/2023 | Call @ 97.33 | | 368,888 | 379,000 | 442,009 | 416,061 | | (7,980) | | (7,980) | | 408,081 | | (39,193) | (39,193) | 24,930 | 02/01/2025 |
| 26885B-AH-3 | EQM MIDSTREAM PARTNERS LP | | 03/23/2023 | GOLDMAN | | 195,263 | 205,000 | 218,264 | 213,751 | | (474) | | (474) | | 213,277 | | (18,015) | (18,015) | 9,846 | 07/01/2027 |
| 277432-AB-6 | EASTMAN CHEMICAL CO | | 04/24/2023 | MITSUBISHI | | 4,751,864 | 4,699,000 | 5,174,962 | 4,740,994 | | (12,600) | | (12,600) | | 4,728,393 | | 23,470 | 23,470 | 265,918 | 01/15/2024 |

# 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 |
| 278865-BD-1 | ECOLAB INC | | 04/14/2023 | MORGAN STANLEY CO | | 3,576,338 | 3,740,000 | 3,540,882 | 3,624,249 | | 6,321 | | 6,321 | | 3,630,569 | | (54,232) | (54,232) | 46,257 | 12/01/2027 |
| 29002Q-AE-9 | ELMW7 VII C - CDO | C | 10/05/2023 | Paydown | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 350,709 | 01/17/2034 |
| 29002Q-AG-4 | ELMW7 VII D - CDO | C | 10/05/2023 | Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 166,758 | 01/17/2034 |
| 29250N-AF-2 | ENBRIDGE INC | | 10/01/2023 | Maturity @ 100.00 | | 9,000,000 | 9,000,000 | 9,394,560 | 9,035,163 | | (35,163) | | (35,163) | | 9,000,000 | | | | 360,000 | 10/01/2023 |
| 29250N-AL-9 | ENBRIDGE INC | C | 04/24/2023 | JP MORGAN CHASE BANK/HSBCSI | | 32,015,204 | 32,610,000 | 33,198,285 | 32,861,311 | | (20,035) | | (20,035) | | 32,841,276 | | (826,073) | (826,073) | 552,199 | 12/01/2026 |
| 29273R-BB-4 | ENERGY TRANSFER LP | | 11/08/2023 | Call @ 100.00 | | 4,000,000 | 4,000,000 | 4,165,062 | 4,019,344 | | (19,344) | | (19,344) | | 4,000,000 | | | | 390,133 | 02/01/2024 |
| 29273R-BK-4 | ENERGY TRANSFER LP | | 04/17/2023 | MORGAN STANLEY CO | | 4,807,150 | 5,000,000 | 4,864,600 | 4,925,897 | | 4,660 | | 4,660 | | 4,930,557 | | (123,407) | (123,407) | 107,333 | 04/15/2027 |
| 29278D-AA-3 | ENEL CHILE SA | C | 03/23/2023 | HSBC SECURITIES INC. | | 17,670,000 | 18,600,000 | 18,381,264 | 18,467,612 | | 4,994 | | 4,994 | | 18,472,605 | | (802,605) | (802,605) | 264,469 | 06/12/2028 |
| 29278N-AD-5 | ENERGY TRANSFER LP | | 05/22/2023 | JP MORGAN CHASE BANK/HSBCSI | | 6,119,750 | 6,500,000 | 6,477,055 | 6,480,656 | | 129 | | 129 | | 6,480,784 | | (361,034) | (361,034) | 166,508 | 06/15/2038 |
| 29278N-AG-8 | ENERGY TRANSFER LP | | 03/28/2023 | SCOTIABANK | | 6,918,660 | 7,000,000 | 7,327,390 | 7,217,356 | | (7,549) | | (7,549) | | 7,209,807 | | (291,147) | (291,147) | 168,438 | 04/15/2029 |
| 29278N-AN-3 | ENERGY TRANSFER LP | | 04/14/2023 | US BANCORP INVESTMENTS INC. | | 1,014,180 | 1,000,000 | 873,120 | 937,212 | | 3,606 | | 3,606 | | 940,818 | | 73,362 | 73,362 | 20,931 | 06/01/2027 |
| 29374L-AA-8 | EFF 233 A1 - ABS | | 12/20/2023 | Paydown | | 3,164,867 | 3,164,867 | 3,164,867 | | | | | | | 3,164,867 | | | | 17,447 | 10/21/2024 |
| 29379V-BA-0 | ENTERPRISE PRODUCTS OPERATING LLC | | 06/29/2023 | BARCLAYS CAPITAL INC FIXED INC | | 22,671,500 | 25,000,000 | 25,575,776 | 25,508,932 | | (7,621) | | (7,621) | | 25,501,310 | | (2,829,810) | (2,829,810) | 959,896 | 03/15/2044 |
| 29379V-BC-6 | ENTERPRISE PRODUCTS OPERATING LLC | | 06/29/2023 | CITIGROUP GLOBAL MKTS INC (TAXABLE FI) | | 1,662,495 | 1,766,000 | 1,959,730 | 1,936,991 | | (2,384) | | (2,384) | | 1,934,607 | | (272,112) | (272,112) | 78,808 | 02/15/2045 |
| 29379V-BH-5 | ENTERPRISE PRODUCTS OPERATING LLC | | 04/18/2023 | GOLDMAN | | 9,769,958 | 10,006,000 | 9,844,103 | 9,936,104 | | 6,339 | | 6,339 | | 9,942,443 | | (172,485) | (172,485) | 251,957 | 02/15/2026 |
| 29379V-BL-6 | ENTERPRISE PRODUCTS OPERATING LLC | | 04/14/2023 | GOLDMAN | | 1,909,187 | 1,950,000 | 1,931,356 | 1,939,850 | | 669 | | 669 | | 1,940,519 | | (31,333) | (31,333) | 51,992 | 02/15/2027 |
| 29414H-AA-9 | EQLE FINANCE SPC | C | 11/24/2023 | Paydown | | 3,304,802 | 3,304,802 | 3,302,260 | 3,304,405 | | 397 | | 397 | | 3,304,802 | | | | 48,482 | 02/24/2024 |
| 29444U-BL-9 | EQUINIX INC | | 11/20/2023 | Various | | 11,569,855 | 13,612,000 | 10,950,506 | 11,011,371 | | 130,034 | | 130,034 | | 11,141,404 | | 428,451 | 428,451 | 126,047 | 03/15/2028 |
| 30166Q-AD-1 | EART 2022-2 B - ABS | | 12/15/2023 | Paydown | | 1,122,848 | 1,122,848 | 1,112,277 | | | 10,571 | | 10,571 | | 1,122,848 | | | | 8,957 | 10/15/2026 |
| 30288*-AC-4 | FREEPORT LNG | | 12/31/2023 | Various | | 1,368,000 | 1,368,000 | 1,368,000 | 1,368,000 | | | | | | 1,368,000 | | | | 72,546 | 06/30/2038 |
| 30288*-AE-0 | FLNG LIQUEFACTION 2, LLC | | 12/31/2023 | Paydown | | 1,215,000 | 1,215,000 | 1,215,000 | 1,215,000 | | | | | | 1,215,000 | | | | 66,179 | 12/31/2038 |
| 30295#-AA-5 | Fidelity Real Estate Company LLC CTL | | 12/31/2023 | Paydown | | 663,030 | 663,031 | 663,031 | 663,031 | | | | | | 663,031 | | (1) | (1) | 10,244 | 04/30/2040 |
| 30306V-A@-8 | FLNG LIQUEFACTION 3, LLC | | 12/31/2023 | Paydown | | 832,000 | 832,000 | 832,000 | 832,000 | | | | | | 832,000 | | | | 44,952 | 06/30/2039 |
| 303250-AF-1 | FAIR ISAAC CORP | | 03/27/2023 | JP MORGAN CHASE BANK/HSBCSI | | 688,125 | 750,000 | 712,500 | 716,160 | | 1,292 | | 1,292 | | 717,452 | | (29,327) | (29,327) | 8,667 | 06/15/2028 |
| 311900-C*-3 | Fastenal Company | | 06/24/2023 | Maturity @ 100.00 | | 23,400,000 | 23,400,000 | 23,400,000 | 23,400,000 | | | | | | 23,400,000 | | | | 270,231 | 06/24/2023 |
| 31428X-BF-2 | FEDEX CORP | | 04/17/2023 | DAIWA SECURITIES AMERICA INC. | | 2,721,264 | 2,800,000 | 2,719,976 | 2,763,145 | | 3,179 | | 3,179 | | 2,766,325 | | (45,061) | (45,061) | 50,050 | 04/01/2026 |
| 31428X-BQ-8 | FEDEX CORP | | 08/28/2023 | BNP PARIBAS SECURITIES BOND | | 261,345 | 338,000 | 250,509 | 250,870 | | 1,017 | | 1,017 | | 251,887 | | 9,458 | 9,458 | 14,259 | 02/15/2048 |
| 314353-AA-1 | FEDERAL EXPRESS CORPORATION 2020-1 PASS | | 08/20/2023 | Paydown | | 714,127 | 714,127 | 634,183 | 267,363 | | 79,944 | | 79,944 | | 714,127 | | | | 7,948 | 08/20/2035 |
| 31620M-BJ-4 | FIDELITY NATIONAL INFORMATION SERVICES I | | 03/27/2023 | JP MORGAN CHASE BANK/HSBCSI | | 6,492,150 | 7,000,000 | 6,987,820 | 6,991,707 | | 278 | | 278 | | 6,991,985 | | (499,835) | (499,835) | 93,333 | 05/21/2029 |
| 31680E-AA-9 | FITAT 2023-1 A1 - ABS | | 12/15/2023 | Paydown | | 21,943,646 | 21,943,646 | 21,943,646 | | | | | | | 21,943,646 | | | | 224,651 | 08/15/2024 |
| 31738K-AA-7 | FASST 2020-JR4 Class A1 - ABS | | 08/24/2023 | Various | | 18,451,745 | 18,451,745 | 18,150,195 | 18,166,463 | | 8,077 | | 8,077 | | 18,174,540 | | 277,205 | 277,205 | 244,418 | 10/25/2050 |
| 31739D-AA-2 | FASST 23S3 A1 - RMBS | | 11/25/2023 | Paydown | | 51,324 | 51,395 | 47,966 | | | 3,358 | | 3,358 | | 51,324 | | | | 514 | 08/23/2073 |
| 31739D-AB-0 | FASST 23S3 A2 - RMBS | | 11/01/2023 | Paydown | | 64,243 | 64,243 | 59,505 | | | 4,738 | | 4,738 | | 64,243 | | | | 526 | 08/23/2073 |
| 31739D-AC-8 | FASST 23S3 A3 - RMBS | | 11/01/2023 | Paydown | | 12,849 | 12,849 | 11,723 | | | 1,126 | | 1,126 | | 12,849 | | | | 105 | 08/23/2073 |
| 33768N-AA-0 | FKH 2022-SFR1 A - RMBS | | 05/16/2023 | NOMURA SECURITIES/FIXED INCOME | | 6,693,358 | 6,960,636 | 6,960,339 | 6,958,841 | | (876) | | (876) | | 6,957,965 | | (264,607) | (264,607) | 133,840 | 05/19/2039 |
| 33768N-AA-0 | FKH 2022-SFR1 A - CMBS | | 12/01/2023 | Paydown | | 2,088 | 2,088 | 2,088 | 2,087 | | 1 | | 1 | | 2,088 | | | | 87 | 05/19/2039 |
| 337738-AU-2 | FISERV INC | | 03/30/2023 | Jane Street | | 2,550,028 | 2,763,000 | 2,551,078 | 2,566,781 | | 6,631 | | 6,631 | | 2,573,413 | | (23,385) | (23,385) | 73,066 | 07/01/2029 |
| 33846B-AA-2 | FCAT 233 A1 - ABS | | 12/15/2023 | Paydown | | 6,273,996 | 6,273,997 | 6,273,997 | | | | | | | 6,273,996 | | | | 72,048 | 08/15/2024 |
| 340711-AG-5 | FLORIDA GAS TRANSMISSION COMPANY LLC | | 11/01/2023 | Paydown | | 900,000 | 900,000 | 933,125 | 901,584 | | (1,584) | | (1,584) | | 900,000 | | | | 82,710 | 11/01/2024 |
| 34107@-AA-7 | FLORIDA PIPELINE HOLDINGS, LLC | | 08/15/2023 | Various | | 1,120,487 | 1,120,487 | 1,120,487 | 1,120,487 | | | | | | 1,120,487 | | | | 25,302 | 08/15/2038 |
| 341081-FD-4 | FLORIDA POWER & LIGHT CO | | 09/20/2023 | DAIWA SECURITIES AMERICA INC. | | 1,931,380 | 2,000,000 | 1,995,040 | 1,996,250 | | 98 | | 98 | | 1,996,254 | | (64,874) | (64,874) | 119,875 | 02/01/2041 |
| 34490@-AA-2 | National Football League Trust U.S. XI | | 10/05/2023 | Maturity @ 100.00 | | 2,800,000 | 2,800,000 | 2,800,000 | 2,800,000 | | | | | | 2,800,000 | | | | 70,121 | 10/05/2023 |

# 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 |
| 344930-AA-0 | FORDO 2023-B A1 - ABS | | 12/15/2023 | Paydown | | 40,474,678 | 40,474,678 | 40,474,678 | | | | | | | 40,474,678 | | | | 570,050 | 07/15/2024 |
| 34528L-AD-7 | FORDL 2022-A A3 - ABS | | 12/15/2023 | Paydown | | 3,898,422 | 3,898,422 | 3,868,270 | | | 30,152 | | 30,152 | | 3,898,422 | | | | 21,169 | 05/15/2025 |
| 34535A-AC-4 | FORDO 2022-C A2B - ABS | | 12/15/2023 | Paydown | | 9,125,833 | 9,125,834 | 9,125,834 | 9,125,834 | | | | | | 9,125,833 | | | | 304,205 | 04/15/2025 |
| 345397-XZ-1 | FORD MOTOR CREDIT COMPANY LLC | | 05/04/2023 | Maturity @ 100.00 | | 15,000,000 | 15,000,000 | 15,068,400 | 15,003,726 | | (3,726) | | (3,726) | | 15,000,000 | | | | 232,200 | 05/04/2023 |
| 34962U-AC-2 | FCO XV AT - CDO | | 06/06/2023 | Unknown | | 17,019,859 | 17,500,000 | 17,517,500 | 18,143,980 | | (11,575) | | (11,575) | | 18,132,404 | | (1,112,546) | (1,112,546) | 138,938 | 04/25/2033 |
| 361448-AQ-6 | GATX CORP | | 03/30/2023 | Maturity @ 100.00 | | 12,500,000 | 12,500,000 | 12,705,092 | 12,513,481 | | (13,481) | | (13,481) | | 12,500,000 | | | | 243,750 | 03/30/2023 |
| 361448-BF-9 | GATX CORP | | 04/12/2023 | TRUIST | | 2,118,912 | 2,275,000 | 1,968,057 | 1,973,376 | | 9,102 | | 9,102 | | 1,982,478 | | 136,434 | 136,434 | 26,289 | 06/30/2030 |
| 361448-BG-7 | GATX CORP | | 04/12/2023 | TRUIST | | 3,931,450 | 5,000,000 | 3,785,800 | 3,793,635 | | 32,281 | | 32,281 | | 3,825,916 | | 105,534 | 105,534 | 35,097 | 06/01/2031 |
| 361448-BK-8 | GATX CORP | | 10/10/2023 | Market Axess | | 1,793,815 | 1,986,000 | 1,802,652 | 1,968,783 | | 1,528 | 166,178 | (164,650) | | 1,803,095 | | (9,280) | (9,280) | 114,074 | 03/15/2033 |
| 361528-AA-0 | GBXL 2022-1 A - ABS | | 12/20/2023 | Various | | 4,604,664 | 5,222,039 | 4,775,933 | 4,781,971 | | 10,421 | | 10,421 | | 4,792,392 | | (187,728) | (187,728) | 64,158 | 02/20/2052 |
| 36248G-AE-0 | GSMS 2013-GCJ16 AAB - CMBS | | 08/16/2023 | Paydown | | 3,036,249 | 3,036,249 | 3,127,230 | 3,040,018 | | (3,769) | | (3,769) | | 3,036,249 | | | | 34,524 | 11/13/2046 |
| 362585-AB-7 | GMCAR 2022-2 A2 - ABS | | 12/16/2023 | Paydown | | 7,061,431 | 7,061,431 | 7,016,605 | | | 44,826 | | 44,826 | | 7,061,431 | | | | 36,278 | 05/16/2025 |
| 36258V-AE-4 | GMCAR 2020-2 A4 - ABS | | 12/16/2023 | Paydown | | 1,973,973 | 1,973,973 | 1,956,393 | | | 17,581 | | 17,581 | | 1,973,973 | | | | 5,669 | 08/18/2025 |
| 362636-AM-4 | GSR 2007-2F 2A7 - CMO/RMBS | | 12/26/2023 | Paydown | | | | | | | | | | | | | | | 43,730 | 02/25/2037 |
| 36264F-AL-5 | HALEON US CAPITAL LLC | | 03/23/2023 | Various | | 17,548,495 | 18,995,000 | 17,815,832 | 17,837,339 | | 14,303 | | 14,303 | | 17,851,642 | | (303,148) | (303,148) | 266,853 | 03/24/2029 |
| 36321P-AE-0 | GALAXY PIPELINE ASSETS BIDCO LTD | C | 09/30/2023 | Paydown | | 372,622 | 372,622 | 372,622 | 372,622 | | | | | | 372,622 | | | | 8,220 | 09/30/2040 |
| 369550-BC-1 | GENERAL DYNAMICS CORP | | 05/17/2023 | JEFFERIES | | 8,340,512 | 8,592,000 | 8,576,805 | 8,583,326 | | 525 | | 525 | | 8,583,851 | | (243,339) | (243,339) | 164,680 | 05/15/2028 |
| 369550-BG-2 | GENERAL DYNAMICS CORP | | 09/21/2023 | WELLS FARGO | | 5,775,890 | 5,968,000 | 5,896,682 | 5,940,101 | | 8,357 | | 8,357 | | 5,948,459 | | (172,568) | (172,568) | 179,869 | 05/15/2025 |
| 37045X-DV-5 | GENERAL MOTORS FINANCIAL COMPANY INC | | 03/28/2023 | MORGAN STANLEY CO | | 5,540,220 | 6,000,000 | 5,989,260 | 5,990,240 | | 329 | | 329 | | 5,990,568 | | (450,348) | (450,348) | 124,700 | 04/06/2029 |
| 375558-AZ-6 | GILEAD SCIENCES INC | | 09/21/2023 | KEYBANK | | 2,364,762 | 2,438,000 | 2,483,176 | 2,447,795 | | (6,207) | | (6,207) | | 2,447,657 | | (82,894) | (82,894) | 98,130 | 02/01/2025 |
| 375558-BM-4 | GILEAD SCIENCES INC | | 05/15/2023 | HSBC SECURITIES INC. | | 9,529,200 | 10,000,000 | 9,974,400 | 9,985,635 | | 1,214 | | 1,214 | | 9,986,849 | | (457,649) | (457,649) | 209,778 | 03/01/2027 |
| 377372-AE-7 | GLAXOSMITHKLINE CAPITAL INC | | 09/21/2023 | SUSQUEHANNA | | 2,758,425 | 2,500,000 | 2,783,150 | 2,699,404 | | (6,334) | | (6,334) | | 2,699,283 | | 59,142 | 59,142 | 137,240 | 05/15/2038 |
| 377372-AM-9 | GLAXOSMITHKLINE CAPITAL INC | | 09/20/2023 | Various | | 15,780,252 | 16,020,000 | 15,981,719 | 16,007,623 | | 2,591 | | 2,591 | | 16,008,767 | | (228,514) | (228,514) | 286,292 | 05/15/2025 |
| 377372-AN-7 | GLAXOSMITHKLINE CAPITAL INC | | 05/17/2023 | JEFFERIES | | 10,054,242 | 10,300,000 | 10,299,176 | 10,299,602 | | 26 | | 26 | | 10,299,628 | | (245,386) | (245,386) | 203,997 | 05/15/2028 |
| 378272-AV-0 | GLENCORE FUNDING LLC | | 04/24/2023 | JP MORGAN CHASE BANK/HSBCSI | | 6,559,434 | 6,660,000 | 6,668,991 | 6,668,804 | | (384) | | (384) | | 6,668,420 | | (108,986) | (108,986) | 202,020 | 03/12/2029 |
| 378272-AY-4 | GLENCORE FUNDING LLC | | 04/24/2023 | MORGAN STANLEY CO | | 8,357,300 | 10,000,000 | 8,375,500 | 8,601,077 | | 50,172 | 263,312 | (213,141) | | 8,387,936 | | (30,636) | (30,636) | 163,194 | 09/01/2030 |
| 37959P-AG-2 | SEACO 2021-2 A - ABS | C | 12/17/2023 | Paydown | | 3,347,567 | 3,347,567 | 3,004,097 | 2,321,486 | | 337,503 | | 337,503 | | 3,347,567 | | | | 33,025 | 08/19/2041 |
| 379929-AA-0 | GMALT 2023-3 A1 - ABS | | 12/20/2023 | Paydown | | 20,141,633 | 20,141,633 | 20,141,633 | | | | | | | 20,141,633 | | | | 230,136 | 08/20/2024 |
| 380355-AD-9 | GOEASY LTD | | 11/28/2023 | Call @ 100.00 | | 970,000 | 970,000 | 970,429 | 970,173 | | (173) | | (173) | | 970,000 | | | | 52,138 | 12/01/2024 |
| 38123H-AS-3 | GOLD9 IX BR2 - CDO | C | 05/26/2023 | BTIG LLC | | 28,507,000 | 29,000,000 | 29,000,000 | 29,000,000 | | | | | | 29,000,000 | | (493,000) | (493,000) | 1,076,975 | 10/29/2029 |
| 38137P-AQ-3 | GLD10 X AR - CDO | D | 05/25/2023 | MERRILL LYNCH PIERCE FENNER | | 19,820,200 | 20,000,000 | 19,896,000 | 20,237,353 | | 79,149 | | 79,149 | | 20,231,653 | | (411,453) | (411,453) | 712,038 | 07/21/2031 |
| 38139B-AG-4 | GLM 15 C - CDO | C | 09/19/2023 | Paydown | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 905,633 | 07/20/2033 |
| 38139B-AJ-8 | GLM 15 D - CDO | C | 09/19/2023 | Paydown | | 8,000,000 | 8,000,000 | 7,840,000 | 7,866,858 | | 133,142 | | 133,142 | | 8,000,000 | | | | 812,937 | 07/20/2033 |
| 38141E-C2-3 | GOLDMAN SACHS GROUP INC | | 11/22/2023 | WELLS FARGO | | 988,568 | 1,001,000 | 990,169 | 997,904 | | 1,823 | | 1,823 | | 999,727 | | (11,160) | (11,160) | 53,419 | 07/08/2024 |
| 38148L-AF-3 | GOLDMAN SACHS GROUP INC | | 08/15/2023 | Jane Street | | 7,191,440 | 8,000,000 | 7,853,680 | 7,865,550 | | 2,018 | | 2,018 | | 7,867,567 | | (676,127) | (676,127) | 303,278 | 05/22/2045 |
| 38176P-AA-0 | GOCAP 44 A1N - CDO | C | 11/06/2023 | Paydown | | 2,122,945 | 2,122,945 | 2,122,945 | 2,122,945 | | | | | | 2,122,945 | | | | 140,173 | 06/23/2031 |
| 38217T-AA-3 | GOODG 2020-1 A - ABS | | 12/15/2023 | Paydown | | 1,084,484 | 1,084,484 | 1,083,942 | 1,083,869 | | 615 | | 615 | | 1,084,484 | | | | 21,572 | 04/15/2055 |
| 38217U-AA-0 | GOODG 2021-1 A - ABS | | 12/15/2023 | Paydown | | 937,263 | 937,263 | 937,026 | 935,977 | | 1,286 | | 1,286 | | 937,263 | | | | 18,321 | 10/16/2056 |
| 404119-BR-9 | HCA INC | | 06/08/2023 | Barclays Capital | | 496,250 | 500,000 | 502,500 | 500,743 | | (153) | | (153) | | 500,591 | | (4,341) | (4,341) | 23,217 | 02/01/2025 |
| 404119-BU-2 | HCA INC | | 05/17/2023 | Barclays Capital | | 9,891,716 | 10,087,000 | 10,721,432 | 10,429,804 | | (33,938) | | (33,938) | | 10,395,866 | | (504,151) | (504,151) | 345,480 | 02/15/2027 |
| 404119-BW-8 | HCA INC | | 06/08/2023 | Barclays Capital | | 1,589,625 | 1,570,000 | 1,570,201 | 1,570,132 | | (9) | | (9) | | 1,570,122 | | 19,503 | 19,503 | 79,683 | 02/01/2029 |
| 404119-BX-6 | HCA INC | | 03/27/2023 | RBC CAPITAL MARKETS, LLC | | 4,681,850 | 5,000,000 | 4,974,850 | 4,982,630 | | 566 | | 566 | | 4,983,196 | | (301,346) | (301,346) | 59,583 | 06/15/2029 |
| 404121-AH-8 | HCA INC | | 06/08/2023 | Barclays Capital | | 496,500 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | (3,500) | (3,500) | 20,977 | 09/01/2026 |
| 404121-AJ-4 | HCA INC | | 06/08/2023 | Barclays Capital | | 1,067,663 | 1,065,000 | 1,063,100 | 1,063,830 | | 79 | | 79 | | 1,063,909 | | 3,754 | 3,754 | 46,760 | 09/01/2028 |
| 40470#-AA-1 | HANNON ARMSTRONG | | 12/06/2023 | Redemption @ 100.00 | | 456,406 | 456,406 | 456,406 | 456,406 | | | | | | 456,406 | | | | 11,911 | 01/06/2039 |
| 413875-AW-5 | L3HARRIS TECHNOLOGIES INC | | 05/15/2023 | Jane Street | | 2,779,447 | 2,821,000 | 3,378,486 | 3,207,100 | | (26,644) | | (26,644) | | 3,180,455 | | (401,008) | (401,008) | 52,408 | 06/15/2028 |
| 417558-AA-1 | HARVEST MIDSTREAM I LP | | 08/29/2023 | Market Axess | | 649,907 | 650,000 | 650,000 | 650,000 | | | | | | 650,000 | | (94) | (94) | 48,750 | 09/01/2028 |
| 42280#-AF-6 | THE HEICO COMPANIES LLC | | 11/17/2023 | Maturity @ 100.00 | | 2,300,000 | 2,300,000 | 2,300,000 | 2,300,000 | | | | | | 2,300,000 | | | | 79,350 | 11/17/2023 |

# 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 |
| 423012-AD-5 | HEINEKEN NV | C | 04/01/2023 | Maturity @ 100.00 | | 23,200,000 | 23,200,000 | 22,954,584 | 23,193,127 | | 6,873 | | 6,873 | | 23,200,000 | | | | 319,000 | 04/01/2023 |
| 423012-AF-0 | HEINEKEN NV | C | 05/22/2023 | MITSUBISHI | | 10,579,270 | 11,050,000 | 11,149,575 | 11,100,511 | | (3,794) | | (3,794) | | 11,096,717 | | (517,447) | (517,447) | 316,920 | 01/29/2028 |
| 42704L-AA-2 | HERC HOLDINGS INC | | 03/27/2023 | OPPENHEIMER | | 235,000 | 250,000 | 253,044 | 251,903 | | (89) | | (89) | | 251,814 | | (16,814) | (16,814) | 9,663 | 07/15/2027 |
| 43734L-AA-4 | HOME POINT CAPITAL INC | | 01/20/2023 | Various | | 304,025 | 400,000 | 408,000 | 405,133 | | (92) | | (92) | | 405,041 | | (101,016) | (101,016) | 9,556 | 02/01/2026 |
| 43761J-AC-1 | HOMES 23NQM1 A3 - CMO/RMBS | | 12/25/2023 | Paydown | | 28,687 | 28,687 | 28,593 | | | 94 | | 94 | | 28,687 | | | | 690 | 01/25/2068 |
| 440405-AE-8 | HORZN 181 A - ABS | | 12/15/2023 | Paydown | | 807,798 | 807,798 | 820,800 | 817,129 | | (9,331) | | (9,331) | | 807,798 | | | | 20,230 | 12/15/2038 |
| 44328U-AA-4 | HPEFS 2023-2 A1 - ABS | | 12/20/2023 | Paydown | | 5,863,716 | 5,863,716 | 5,863,716 | | | | | | | 5,863,716 | | | | 49,824 | 10/18/2024 |
| 444454-AF-9 | HUGHES SATELLITE SYSTEMS CORP | | 07/07/2023 | WELLS FARGO | | 895,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (105,000) | (105,000) | 62,569 | 08/01/2026 |
| 445658-CF-2 | J B HUNT TRANSPORT SERVICES INC | | 04/20/2023 | GOLDMAN | | 5,690,210 | 5,825,000 | 6,015,186 | 5,917,287 | | (9,105) | | (9,105) | | 5,908,182 | | (217,973) | (217,973) | 146,090 | 03/01/2026 |
| 448055-AP-8 | CENOVUS ENERGY INC | C | 03/24/2023 | MERRILL LYNCH PIERCE FENNER | | 4,762,900 | 5,000,000 | 5,057,650 | 5,038,708 | | (1,323) | | (1,323) | | 5,037,385 | | (274,485) | (274,485) | 99,611 | 04/15/2029 |
| 44918C-AA-0 | HART 2023-C A1 - ABS | | 12/15/2023 | Paydown | | 7,531,189 | 7,531,189 | 7,531,189 | | | | | | | 7,531,189 | | | | 37,716 | 11/15/2024 |
| 44918M-AC-4 | HART 2022-B A2B - ABS | | 12/15/2023 | Paydown | | 6,039,998 | 6,039,998 | 6,039,998 | 6,039,998 | | | | | | 6,039,998 | | | | 187,078 | 05/15/2025 |
| 44919*-AC-2 | I-595 EXPRESS LLC | | 09/30/2023 | Redemption @ 100.00 | | 400,902 | 400,903 | 400,903 | 400,903 | | | | | | 400,903 | | | | 10,167 | 12/31/2031 |
| 449253-AB-9 | IAA INC | | 03/15/2023 | Call @ 100.00 | | 1,705,650 | 1,660,000 | 1,675,942 | 1,643,846 | | (89) | | (89) | | 1,643,756 | | 16,244 | 16,244 | 69,743 | 06/15/2027 |
| 44933M-AC-5 | HALST 21C A3 - ABS | | 12/15/2023 | Paydown | | 24,851,012 | 24,851,012 | 24,628,098 | | | 222,914 | | 222,914 | | 24,851,012 | | | | 19,086 | 09/16/2024 |
| 44934L-AD-4 | HALST 2022-B A3 - ABS | | 12/15/2023 | Paydown | | 2,082,127 | 2,082,127 | 2,058,296 | | | 23,831 | | 23,831 | | 2,082,127 | | | | 16,611 | 06/16/2025 |
| 45344L-AC-7 | CRESCENT ENERGY FINANCE LLC | | 01/26/2023 | State Street | | 1,006,166 | 1,000,000 | 1,000,000 | | | | | | | 1,000,000 | | 6,166 | 6,166 | | 02/15/2028 |
| 454889-AS-5 | INDIANA MICHIGAN POWER CO | | 05/18/2023 | JEFFERIES | | 3,756,285 | 3,900,000 | 3,887,715 | 3,893,458 | | 458 | | 458 | | 3,893,481 | | (137,196) | (137,196) | 77,995 | 05/15/2028 |
| 45687A-AJ-1 | TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN | | 03/15/2023 | Call @ 100.00 | | 31,456,000 | 31,456,000 | 32,594,348 | 31,525,042 | | (32,638) | | (32,638) | | 31,492,404 | | (36,404) | (36,404) | 352,788 | 06/15/2023 |
| 45783N-AA-5 | INSTR 2021-1 A - ABS | | 12/15/2023 | Paydown | | 531,926 | 531,926 | 531,636 | 531,618 | | 308 | | 308 | | 531,926 | | | | 6,172 | 02/16/2054 |
| 458140-AU-4 | INTEL CORP | | 04/14/2023 | DEUTSCHE BANK SECURITIES, INC. | | 3,227,898 | 3,395,000 | 3,129,104 | 3,266,071 | | 10,622 | | 10,622 | | 3,276,694 | | (48,796) | (48,796) | 36,534 | 05/19/2026 |
| 458140-BQ-2 | INTEL CORP | | 04/20/2023 | BNP PARIBAS SECURITIES BOND | | 14,650,950 | 15,000,000 | 14,970,750 | 14,981,425 | | 1,265 | | 1,265 | | 14,982,690 | | (331,740) | (331,740) | 326,563 | 03/25/2027 |
| 45866F-AK-0 | INTERCONTINENTAL EXCHANGE INC | | 02/09/2023 | RBC CAPITAL MARKETS, LLC | | 1,629,443 | 1,937,000 | 1,630,760 | 1,632,283 | | 4,093 | | 4,093 | | 1,636,376 | | (6,933) | (6,933) | 6,554 | 06/15/2030 |
| 45866F-AV-6 | INTERCONTINENTAL EXCHANGE INC | | 02/08/2023 | NATIONAL FINANCIAL SERVICES CO | | 9,779,111 | 9,990,000 | 9,664,726 | 9,664,726 | | 4,835 | | 4,835 | | 9,669,561 | | 109,550 | 109,550 | 66,392 | 06/15/2029 |
| 460146-CH-4 | INTERNATIONAL PAPER CO | | 09/13/2023 | WELLS FARGO SECURITIES, LLC | | 19,750,600 | 20,000,000 | 21,713,200 | 21,528,656 | | (35,411) | | (35,411) | | 21,493,245 | | (1,742,645) | (1,742,645) | 1,000,000 | 11/15/2041 |
| 460146-CK-7 | INTERNATIONAL PAPER CO | | 09/13/2023 | WELLS FARGO SECURITIES, LLC | | 1,701,580 | 2,000,000 | 1,896,120 | 1,905,500 | | 1,743 | | 1,743 | | 1,907,243 | | (205,663) | (205,663) | 72,000 | 06/15/2044 |
| 461127-E#-5 | Intertek Finance Plc | C | 12/02/2023 | Maturity @ 100.00 | | 4,750,000 | 4,750,000 | 4,750,000 | 4,750,000 | | | | | | 4,750,000 | | | | 94,095 | 12/02/2023 |
| 46590R-AE-9 | JPMCC 2016-JP3 A5 - CMBS | | 05/22/2023 | Various | | 14,139,188 | 15,495,000 | 14,793,363 | 15,129,123 | | 36,096 | | 36,096 | | 15,165,219 | | (1,026,031) | (1,026,031) | 213,736 | 08/17/2049 |
| 466247-N2-5 | JPMMT 2006-S1 2A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 96,053 | 96,053 | 102,177 | 97,072 | | (1,019) | | (1,019) | | 96,053 | | | | 4,039 | 04/25/2036 |
| 46625H-QW-3 | JPMORGAN CHASE & CO | | 04/18/2023 | GOLDMAN | | 5,738,981 | 5,918,000 | 5,579,668 | 5,756,167 | | 13,978 | | 13,978 | | 5,770,145 | | (31,164) | (31,164) | 107,954 | 04/01/2026 |
| 46630U-AC-8 | JPMMT 2007-A3 2A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 37,988 | 34,199 | 27,102 | 25,418 | | 12,570 | | 12,570 | | 37,988 | | | | 959 | 05/25/2037 |
| 466313-A@-2 | JABIL INC. | | 07/14/2023 | Maturity @ 100.00 | | 14,900,000 | 14,900,000 | 15,116,180 | 14,924,176 | | (24,176) | | (24,176) | | 14,900,000 | | | | 730,100 | 07/14/2023 |
| 46640N-AF-5 | JPMBB 2013-C15 ASB - CMBS | | 07/19/2023 | Paydown | | 1,678,611 | 1,678,611 | 1,728,969 | 1,678,471 | | 140 | | 140 | | 1,678,611 | | | | 20,275 | 11/17/2045 |
| 46641C-AA-9 | JPMMT 2014-1 1A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 86,080 | 86,080 | 89,362 | 90,348 | | (4,268) | | (4,268) | | 86,080 | | | | 847 | 01/25/2044 |
| 46641C-AH-4 | JPMMT 2014-1 1A9 - CMO/RMBS | | 12/01/2023 | Paydown | | 143,266 | 143,266 | 146,564 | 146,860 | | (3,594) | | (3,594) | | 143,266 | | | | 1,305 | 01/25/2044 |
| 46641C-BK-6 | JPMMT 2014-1 1AA - CMO/RMBS | | 12/01/2023 | Paydown | | 162,949 | 162,950 | 169,468 | 173,162 | | (10,213) | | (10,213) | | 162,949 | | | | 1,603 | 01/25/2044 |
| 46644V-BK-1 | JPMMT 154 2A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 476,018 | 476,018 | 475,051 | 475,067 | | 952 | | 952 | | 476,018 | | | | 9,108 | 06/26/2045 |
| 46647P-DC-7 | JPMORGAN CHASE & CO | | 03/27/2023 | JP MORGAN CHASE BANK/HSBCSI | | 9,603,900 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (396,100) | (396,100) | 194,905 | 04/26/2033 |
| 46657B-AQ-7 | JPMMT 23DSC2 A3 - RMBS | | 12/25/2023 | Paydown | | 70,794 | 70,794 | 66,278 | | | 4,516 | | 4,516 | | 70,794 | | | | 814 | 11/25/2063 |
| 46672#-AA-4 | HP Gateway Unit Two Owner, LLC | | 12/15/2023 | Paydown | | 278,208 | 278,209 | 280,991 | 280,831 | | (2,623) | | (2,623) | | 278,208 | | | | 6,083 | 02/15/2037 |
| 470320-AL-5 | JAMES CAMPBELL COMPANY LLC | | 09/30/2023 | Maturity @ 100.00 | | 7,700,000 | 7,700,000 | 7,700,000 | 7,700,000 | | | | | | 7,700,000 | | | | 203,040 | 09/30/2023 |
| 477143-AH-4 | JBLU AA - ABS | | 11/15/2023 | Paydown | | 877,886 | 877,886 | 877,886 | 877,886 | | | | | | 877,886 | | | | 18,106 | 11/15/2033 |
| 478111-AB-3 | JOHNS HOPKINS HEALTH SYSTEM CORP | | 05/15/2023 | Maturity @ 100.00 | | 8,575,000 | 8,575,000 | 8,575,000 | 8,575,000 | | | | | | 8,575,000 | | | | 118,635 | 05/15/2023 |
| 48274@-AA-4 | KWIK TRIP | | 11/24/2023 | Various | | 291,629 | 291,629 | 291,629 | 291,629 | | | | | | 291,629 | | | | 4,979 | 02/24/2035 |

# 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 |
| 48666K-AZ-2 | KB HOME | | 05/31/2023 | Market Axess | | 8,498 | 10,000 | 10,000 | 10,000 | | | | | | 10,000 | | (1,502) | (1,502) | 186 | 06/15/2031 |
| 487836-AT-5 | KELLANOVA | | 09/21/2023 | Market Axess | | 2,751,925 | 2,500,000 | 3,226,600 | 2,863,247 | | (28,405) | | (28,405) | | 2,862,622 | | (110,697) | (110,697) | 183,146 | 04/01/2031 |
| 49255P-AA-1 | KSTRL 2018-1 A - ABS | C | 12/15/2023 | Paydown | | 2,930,829 | 2,930,829 | 2,863,363 | 2,872,666 | | 58,163 | | 58,163 | | 2,930,829 | | | | 76,526 | 12/15/2038 |
| 49271V-AJ-9 | KEURIG DR PEPPER INC | | 05/19/2023 | CITIGROUP GLOBAL MARKETS, INC | | 8,337,594 | 9,304,000 | 9,829,733 | 9,732,137 | | (21,721) | | (21,721) | | 9,710,417 | | (1,372,823) | (1,372,823) | 167,058 | 05/01/2030 |
| 494550-BM-7 | KINDER MORGAN ENERGY PARTNERS LP | | 02/15/2023 | Maturity @ 100.00 | | 10,065,000 | 10,065,000 | 9,997,162 | 10,063,483 | | 1,517 | | 1,517 | | 10,065,000 | | | | 173,621 | 02/15/2023 |
| 49456B-AP-6 | KINDER MORGAN INC | | 05/25/2023 | Various | | 19,288,000 | 20,000,000 | 19,924,400 | 19,957,653 | | 2,953 | | 2,953 | | 19,960,606 | | (672,606) | (672,606) | 635,444 | 03/01/2028 |
| 50077L-AV-8 | KRAFT HEINZ FOODS CO | | 01/12/2023 | GOLDMAN | | 5,982,191 | 6,357,000 | 5,793,706 | 5,793,706 | | 2,932 | | 2,932 | | 5,796,638 | | 185,553 | 185,553 | 70,192 | 04/01/2030 |
| 501044-CS-8 | KROGER CO | | 08/01/2023 | Maturity @ 100.00 | | 23,000,000 | 23,000,000 | 22,910,800 | 22,993,887 | | 6,113 | | 6,113 | | 23,000,000 | | | | 885,500 | 08/01/2023 |
| 501044-DE-8 | KROGER CO | | 04/21/2023 | MITSUBISHI | | 10,403,353 | 11,017,000 | 9,989,902 | 10,510,197 | | 38,972 | | 38,972 | | 10,549,169 | | (145,816) | (145,816) | 154,085 | 10/15/2026 |
| 501044-DL-2 | KROGER CO | | 01/10/2023 | Jane Street | | 5,854,340 | 5,994,000 | 5,782,951 | 5,782,951 | | 1,009 | | 1,009 | | 5,783,961 | | 70,379 | 70,379 | 132,617 | 01/15/2029 |
| 50152#-AC-1 | KT REAL ESTATE HOLDINGS LLC | | 11/24/2023 | Redemption @ 100.00 | | 268,987 | 268,987 | 268,987 | 268,987 | | | | | | 268,987 | | | | 4,216 | 05/24/2035 |
| 50189C-AQ-4 | LCM XXI BR - CDO | C | 10/20/2023 | Paydown | | 23,800,000 | 23,800,000 | 23,800,000 | 23,800,000 | | | | | | 23,800,000 | | | | 1,385,737 | 04/20/2028 |
| 50204H-AA-9 | LCM 38 A1A - CDO | C | 08/24/2023 | Call @ 100.00 | | 48,000,000 | 48,000,000 | 48,000,000 | 48,000,000 | | | | | | 48,000,000 | | | | 3,280,727 | 07/17/2034 |
| 50204H-AE-1 | LCM 38 A2 - CDO | C | 09/06/2023 | Call @ 100.00 | | 6,650,000 | 6,650,000 | 6,650,000 | 6,650,000 | | | | | | 6,650,000 | | | | 482,891 | 07/17/2034 |
| 50204H-AG-6 | LCM 38 B1 - CDO | C | 08/24/2023 | Call @ 100.00 | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 677,536 | 07/17/2034 |
| 50204H-AL-5 | LCM 38 C - CDO | C | 08/24/2023 | Call @ 100.00 | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 763,936 | 07/17/2034 |
| 50204H-AN-1 | LCM 38 D - CDO | C | 08/24/2023 | Call @ 100.00 | | 10,370,000 | 10,370,000 | 10,318,150 | 10,347,555 | | 54,459 | | 54,459 | | 10,402,014 | | (32,014) | (32,014) | 991,944 | 07/17/2034 |
| 50220P-AD-5 | LSEGA FINANCING PLC | C | 01/10/2023 | Market Axess | | 2,993,679 | 3,538,000 | 2,923,980 | 2,923,980 | | 1,858 | | 1,858 | | 2,925,839 | | 67,840 | 67,840 | 23,587 | 04/06/2031 |
| 502431-AM-1 | L3HARRIS TECHNOLOGIES INC | | 05/17/2023 | MORGAN STANLEY CO | | 10,763,720 | 11,000,000 | 13,095,950 | 12,511,212 | | (105,846) | | (105,846) | | 12,405,366 | | (1,641,646) | (1,641,646) | 207,044 | 06/15/2028 |
| 50247@-AA-4 | LV STADIUM EVENTS COMPANY, LLC | | 12/30/2023 | Paydown | | 136,572 | 136,571 | 136,571 | 136,571 | | | | | | 136,571 | | 2 | 2 | 2,294 | 06/30/2045 |
| 51075L-AJ-5 | LSHR IV D - CDO | C | 10/16/2023 | Paydown | | 826,902 | 826,902 | 826,902 | 826,902 | | | | | | 826,902 | | | | 46,775 | 10/17/2033 |
| 52607M-AA-7 | LFT 2021-1 A - ABS | | 05/17/2023 | GOLDMAN | | 10,251,547 | 11,726,000 | 10,483,777 | 10,558,362 | | 102,497 | | 102,497 | | 10,660,859 | | (409,312) | (409,312) | 92,212 | 11/20/2031 |
| 527298-BP-7 | LEVEL 3 FINANCING INC | | 08/07/2023 | Barclays Capital | | 1,742,813 | 1,950,000 | 1,696,897 | 1,715,204 | | 29,868 | | 29,868 | | 1,745,072 | | (2,259) | (2,259) | 62,248 | 03/01/2027 |
| 532457-BP-2 | ELI LILLY AND CO | | 05/15/2023 | RBC CAPITAL MARKETS, LLC | | 4,819,800 | 5,000,000 | 4,865,750 | 4,930,386 | | 5,573 | | 5,573 | | 4,935,959 | | (116,159) | (116,159) | 78,361 | 05/15/2027 |
| 532522-AA-7 | LIMA METRO LINE 2 FINANCE LTD | C | 10/05/2023 | Paydown | | 378,853 | 378,853 | 388,678 | 385,368 | | (6,515) | | (6,515) | | 378,853 | | | | 14,012 | 07/05/2034 |
| 539830-AF-6 | LOCKHEED MARTIN CORP | | 04/17/2023 | Barclays Capital | | 2,175,540 | 2,000,000 | 2,651,140 | 2,187,106 | | (15,458) | | (15,458) | | 2,171,648 | | 3,892 | 3,892 | 72,333 | 05/01/2026 |
| 539830-BW-8 | LOCKHEED MARTIN CORP | | 01/09/2023 | US BANCORP INVESTMENTS INC. | | 2,123,060 | 2,000,000 | 1,983,180 | 1,983,270 | | 17 | | 17 | | 1,983,287 | | 139,773 | 139,773 | 22,458 | 01/15/2033 |
| 54143M-AA-4 | AMZN 1 A1C - CMBS | | 12/10/2023 | Paydown | | 161,888 | 161,902 | 161,902 | 161,902 | | (9) | | (9) | | 161,892 | | (5) | (5) | 2,349 | 10/10/2042 |
| 543064-AA-7 | LONGITUDINAL 2 PAMPI FUNDING B.V. | C | 10/31/2023 | Paydown | | 1,178,167 | 1,178,167 | 1,178,167 | 1,178,167 | | | | | | 1,178,167 | | | | 46,049 | 10/31/2033 |
| 543859-AL-6 | LOCKHEED MARTIN CORP | | 04/17/2023 | Market Axess | | 3,169,110 | 3,000,000 | 2,962,830 | 2,993,024 | | 780 | | 780 | | 2,993,804 | | 175,306 | 175,306 | 78,792 | 06/15/2025 |
| 546268-AG-8 | LOUISIANA LAND AND EXPLORATION COMPANY L | | 12/01/2023 | Maturity @ 100.00 | | 16,496,000 | 16,496,000 | 17,890,227 | 16,598,547 | | (102,547) | | (102,547) | | 16,496,000 | | | | 1,261,944 | 12/01/2023 |
| 548661-DT-1 | LOWE'S COMPANIES INC | | 04/14/2023 | Jane Street | | 3,457,895 | 3,500,000 | 3,491,985 | 3,496,213 | | 466 | | 466 | | 3,496,679 | | (38,784) | (38,784) | 71,167 | 04/15/2025 |
| 548661-DU-8 | LOWE'S COMPANIES INC | | 05/15/2023 | TD Securities | | 5,376,665 | 5,476,000 | 6,401,499 | 6,227,850 | | (36,789) | | (36,789) | | 6,191,062 | | (814,396) | (814,396) | 145,114 | 04/15/2030 |
| 548661-DV-6 | LOWE'S COMPANIES INC | | 05/24/2023 | DEUTSCHE BANK SECURITIES, INC. | | 5,535,674 | 6,057,000 | 6,051,609 | 6,052,182 | | 90 | | 90 | | 6,052,205 | | (516,531) | (516,531) | 185,916 | 04/15/2040 |
| 548661-EA-1 | LOWE'S COMPANIES INC | | 01/11/2023 | Barclays Capital | | 6,617,648 | 7,750,000 | 6,420,875 | 6,420,875 | | 4,382 | | 4,382 | | 6,425,257 | | 192,391 | 192,391 | 57,641 | 04/01/2031 |
| 55280Q-AU-1 | MCFCL V ARR - CDO | | 06/01/2023 | BANK OF NEW YORK/NATIXIS, NEW | | 19,446,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (554,000) | (554,000) | 373,323 | 04/20/2033 |
| 55286M-AC-4 | MFRA 23NQM3 A3 - RMBS | | 12/01/2023 | Paydown | | 96,282 | 96,282 | 96,281 | | | 1 | | 1 | | 96,282 | | | | 1,573 | 07/25/2068 |
| 552953-CC-3 | MGM RESORTS INTERNATIONAL | | 03/15/2023 | Maturity @ 100.00 | | 1,153,000 | 1,153,000 | 1,153,000 | 1,153,000 | | | | | | 1,153,000 | | | | 34,590 | 03/15/2023 |
| 55316A-AE-0 | MMAF 2017-B A5 - ABS | | 11/20/2023 | Various | | 2,336,840 | 2,374,014 | 2,337,291 | 2,365,838 | | 5,016 | | 5,016 | | 2,370,855 | | (34,014) | (34,014) | 48,937 | 06/15/2040 |
| 553358-AA-6 | MEPT EDGEMOOR OPERATING, L.P. | | 06/29/2023 | Maturity @ 100.00 | | 5,600,000 | 5,600,000 | 5,600,000 | 5,600,000 | | | | | | 5,600,000 | | | | 96,040 | 06/29/2023 |
| 55608J-BG-2 | MACQUARIE GROUP LTD | C | 05/17/2023 | MERRILL LYNCH PIERCE FENNER | | 19,828,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (172,000) | (172,000) | 578,080 | 11/09/2033 |
| 55819J-AN-3 | MDPK XXXIII AR - CDO | C | 05/25/2023 | MITSUBISHI | | 34,496,451 | 35,000,000 | 35,000,000 | 35,000,000 | | | | | | 35,000,000 | | (503,549) | (503,549) | 1,103,412 | 10/15/2032 |
| 55820B-AJ-6 | MDPK XLV AR - CDO | C | 09/20/2023 | BNP PARIBAS SECURITIES BOND | | 14,189,153 | 14,250,000 | 14,250,000 | 14,250,000 | | | | | | 14,250,000 | | (60,848) | (60,848) | 807,202 | 07/17/2034 |
| 55953R-AU-5 | MAGNE XVI DR - CDO | | 03/09/2023 | Paydown | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 258,571 | 01/18/2028 |
| 55954E-AS-8 | MAGNE 17R BR - CDO | C | 09/20/2023 | MORGAN STANLEY CO | | 14,185,305 | 14,250,000 | 14,250,000 | 14,250,000 | | | | | | 14,250,000 | | (64,695) | (64,695) | 863,220 | 07/21/2031 |

# 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 |
| 56540#-AA-3 | MAPLELEAF MIDSTREAM INVESTMENTS, LLC | | 07/07/2023 | Various | | 829,858 | 829,858 | 829,858 | 829,858 | | | | | | 829,858 | | | | 27,933 | 09/30/2025 |
| 571903-BE-2 | MARRIOTT INTERNATIONAL INC | | 05/15/2023 | CITIGROUP GLOBAL MARKETS, INC | | 3,796,675 | 3,943,000 | 3,653,268 | 3,657,268 | | 11,607 | | 11,607 | | 3,668,875 | | 127,800 | 127,800 | 76,998 | 06/15/2030 |
| 571903-BF-9 | MARRIOTT INTERNATIONAL INC | | 10/16/2023 | CITIGROUP GLOBAL MARKETS, INC | | 1,808,642 | 2,239,000 | 1,831,368 | 1,999,954 | | 17,041 | 169,312 | (152,271) | | 1,833,011 | | (24,369) | (24,369) | 79,018 | 10/15/2032 |
| 573284-AT-3 | MARTIN MARIETTA MATERIALS INC | | 05/23/2023 | MITSUBISHI | | 8,505,759 | 8,993,000 | 8,970,518 | 8,980,927 | | 889 | | 889 | | 8,981,816 | | (476,057) | (476,057) | 139,891 | 12/15/2027 |
| 573284-AU-0 | MARTIN MARIETTA MATERIALS INC | | 08/15/2023 | BNY/SUNTRUST CAPITAL MARKETS | | 3,166,600 | 4,000,000 | 3,429,920 | 3,470,225 | | 6,654 | | 6,654 | | 3,476,879 | | (310,279) | (310,279) | 114,278 | 12/15/2047 |
| 573284-AW-6 | MARTIN MARIETTA MATERIALS INC | | 03/24/2023 | MITSUBISHI | | 5,740,280 | 7,000,000 | 5,942,930 | 6,006,123 | | 22,968 | | 22,968 | | 6,029,091 | | (288,811) | (288,811) | 118,067 | 07/15/2031 |
| 57636Q-AG-9 | MASTERCARD INC | | 04/18/2023 | WELLS FARGO | | 2,870,130 | 3,000,000 | 2,884,680 | 2,944,166 | | 4,063 | | 4,063 | | 2,948,229 | | (78,099) | (78,099) | 36,629 | 11/21/2026 |
| 57636Q-AJ-3 | MASTERCARD INC | | 05/15/2023 | GOLDMAN | | 4,882,950 | 5,000,000 | 4,988,300 | 4,993,522 | | 431 | | 431 | | 4,993,953 | | (111,003) | (111,003) | 126,875 | 02/26/2028 |
| 57778K-AC-9 | MAXAR TECHNOLOGIES INC | | 05/04/2023 | Call @ 100.00 | | 1,068,262 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 98,186 | 06/15/2027 |
| 58013M-EY-6 | MCDONALD'S CORP | | 04/19/2023 | DEUTSCHE BANK SECURITIES, INC. | | 10,289,787 | 10,506,000 | 10,658,757 | 10,566,990 | | (6,211) | | (6,211) | | 10,560,779 | | (270,993) | (270,993) | 281,823 | 01/30/2026 |
| 58013M-EZ-3 | MCDONALD'S CORP | | 05/19/2023 | MERRILL LYNCH PIERCE FENNER | | 12,583,591 | 12,980,000 | 13,093,443 | 13,061,954 | | (1,839) | | (1,839) | | 13,061,974 | | (478,383) | (478,383) | 277,916 | 12/09/2035 |
| 58013M-FE-9 | MCDONALD'S CORP | | 04/01/2023 | Maturity @ 100.00 | | 5,403,000 | 5,403,000 | 5,340,974 | 5,399,304 | | 3,696 | | 3,696 | | 5,403,000 | | | | 90,500 | 04/01/2023 |
| 58155Q-AG-8 | MCKESSON CORP | | 03/15/2023 | Maturity @ 100.00 | | 12,000,000 | 12,000,000 | 12,262,690 | 12,000,000 | | | | | | 12,000,000 | | | | 171,000 | 03/15/2023 |
| 58174#-AD-6 | McKinsey & Company, Inc. | | 06/11/2023 | Maturity @ 100.00 | | 6,700,000 | 6,700,000 | 6,700,000 | 6,700,000 | | | | | | 6,700,000 | | | | 80,847 | 06/11/2023 |
| 581760-AH-8 | MCLAREN HEALTH CARE CORP | | 05/15/2023 | Maturity @ 100.00 | | 2,990,000 | 2,990,000 | 2,990,000 | 2,990,000 | | | | | | 2,990,000 | | | | 49,081 | 05/15/2023 |
| 58308#-AA-1 | Meade Pipeline Investment LLC | | 12/31/2023 | Paydown | | 259,448 | 259,449 | 259,449 | 259,449 | | | | | | 259,449 | | (1) | (1) | 5,792 | 10/30/2026 |
| 58933Y-AX-3 | MERCK & CO INC | | 05/18/2023 | SUSQUEHANNA | | 2,821,583 | 2,965,000 | 2,948,337 | 2,954,693 | | 621 | | 621 | | 2,954,730 | | (133,147) | (133,147) | 71,407 | 03/07/2029 |
| 59001A-BA-9 | MERITAGE HOMES CORP | | 05/11/2023 | JEFFERIES | | 735,000 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | (15,000) | (15,000) | 16,656 | 06/06/2027 |
| 59111R-AA-0 | METAL 2017-1 A - ABS | C | 12/15/2023 | Paydown | | 2,392,204 | 2,392,204 | 2,120,854 | 2,291,806 | | 270,590 | 170,192 | 100,398 | | 2,392,204 | | | | 70,858 | 10/15/2042 |
| 594918-BZ-6 | MICROSOFT CORP | | 05/18/2023 | CITIGROUP GLOBAL MARKETS, INC | | 3,484,521 | 3,580,000 | 3,871,484 | 3,804,729 | | (5,148) | | (5,148) | | 3,804,487 | | (319,966) | (319,966) | 116,609 | 02/06/2037 |
| 595620-AT-2 | MIDAMERICAN ENERGY CO | | 06/15/2023 | Jane Street | | 4,692,850 | 5,000,000 | 4,995,550 | 4,996,949 | | 203 | | 203 | | 4,997,152 | | (304,302) | (304,302) | 124,201 | 04/15/2029 |
| 59981C-AB-8 | MCMLT 23NQM2 A2 - CMO/RMBS | | 12/25/2023 | Paydown | | 420,744 | 420,744 | 413,935 | | | 6,809 | | 6,809 | | 420,744 | | | | 11,878 | 12/26/2067 |
| 59981C-AC-6 | MCMLT 23NQM2 A3 - CMO/RMBS | | 12/25/2023 | Paydown | | 277,232 | 277,232 | 271,360 | | | 5,873 | | 5,873 | | 277,232 | | | | 7,827 | 12/26/2067 |
| 60700D-AE-8 | MMAF 18A A5 - ABS | | 09/11/2023 | Paydown | | 8,000,000 | 8,000,000 | 7,998,545 | 7,999,638 | | 362 | | 362 | | 8,000,000 | | | | 94,980 | 03/10/2042 |
| 60700F-AJ-2 | MMAF 2019-A A5 - ABS | | 12/10/2023 | Paydown | | 821,329 | 821,329 | 821,283 | 821,317 | | 12 | | 12 | | 821,329 | | | | 25,139 | 11/12/2041 |
| 609207-AT-2 | MONDELEZ INTERNATIONAL INC | | 01/11/2023 | MORGAN STANLEY CO | | 8,547,658 | 9,667,000 | 8,330,634 | 8,330,634 | | 5,156 | | 5,156 | | 8,335,790 | | 211,868 | 211,868 | 66,461 | 04/13/2030 |
| 616885-A*-0 | MORGAN ADVANCED MATERIALS PLC | D | 10/27/2023 | Maturity @ 100.00 | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 475,500 | 10/27/2023 |
| 61691A-BJ-1 | MSC 2015-UBS8 ASB - CMBS | | 12/01/2023 | Paydown | | 2,798,810 | 2,798,810 | 2,882,749 | 2,810,820 | | (12,009) | | (12,009) | | 2,798,810 | | | | 53,785 | 12/17/2048 |
| 617446-8P-7 | MORGAN STANLEY | | 03/24/2023 | TRUIST | | 4,784,432 | 5,256,000 | 4,480,267 | 4,492,891 | | 20,104 | | 20,104 | | 4,512,995 | | 271,437 | 271,437 | 93,600 | 04/01/2031 |
| 61746B-DJ-2 | MORGAN STANLEY | | 02/25/2023 | Maturity @ 100.00 | | 11,530,000 | 11,530,000 | 11,447,445 | 11,526,946 | | 3,054 | | 3,054 | | 11,530,000 | | | | 216,188 | 02/25/2023 |
| 61747Y-ET-8 | MORGAN STANLEY | | 09/20/2023 | JP MORGAN CHASE BANK/HSBCSI | | 1,951,660 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (48,340) | (48,340) | 109,697 | 07/17/2026 |
| 61762D-AW-1 | MSBAM 2013-C9 A4 - CMBS | | 04/18/2023 | Paydown | | 13,000,000 | 13,000,000 | 13,389,747 | 12,996,069 | | 3,931 | | 3,931 | | 13,000,000 | | | | 116,539 | 05/17/2046 |
| 61766C-AF-6 | MSC 2016-UBS9 ASB - CMBS | | 12/01/2023 | Paydown | | 944,614 | 944,614 | 972,931 | 949,853 | | (5,240) | | (5,240) | | 944,614 | | | | 17,180 | 03/17/2049 |
| 61766E-BC-8 | MSBAM 2016-C29 ASB - CMBS | | 12/01/2023 | Paydown | | 2,592,955 | 2,592,955 | 2,670,716 | 2,607,703 | | (14,748) | | (14,748) | | 2,592,955 | | | | 50,692 | 05/17/2049 |
| 61767F-BA-8 | MSC 2016-UBS11 A4 - CMBS | | 05/17/2023 | MORGAN STANLEY CO | | 12,760,372 | 13,840,000 | 12,978,244 | 13,393,563 | | 42,800 | | 42,800 | | 13,436,363 | | (675,991) | (675,991) | 179,680 | 08/17/2049 |
| 61946K-AA-2 | MSAIC 223 A - ABS | | 12/20/2023 | Paydown | | 313,252 | 313,252 | 321,903 | | | (8,651) | | (8,651) | | 313,252 | | | | 5,736 | 06/20/2053 |
| 628530-AV-9 | MYLAN INC | | 01/15/2023 | Maturity @ 100.00 | | 8,000,000 | 8,000,000 | 7,552,896 | 7,995,489 | | 4,511 | | 4,511 | | 8,000,000 | | | | 125,000 | 01/15/2023 |
| 629209-AA-5 | NMI HOLDINGS INC | | 08/31/2023 | Various | | 433,054 | 430,000 | 470,850 | 451,432 | | (6,430) | | (6,430) | | 445,002 | | (11,948) | (11,948) | 24,050 | 06/01/2025 |
| 629377-CC-4 | NRG ENERGY INC | | 03/27/2023 | Various | | 151,241 | 152,000 | 152,000 | 152,000 | | | | | | 152,000 | | (759) | (759) | 7,087 | 01/15/2027 |
| 62940Q-AA-3 | NSG HOLDINGS LLC | | 12/15/2023 | Paydown | | 106,014 | 106,014 | 106,000 | 106,011 | | 3 | | 3 | | 106,014 | | | | 6,260 | 12/15/2025 |
| 62954H-AV-0 | NXP BV | C | 09/21/2023 | JP MORGAN CHASE BANK/HSBCSI | | 1,918,433 | 2,087,000 | 1,993,732 | 2,007,571 | | 8,608 | | 8,608 | | 2,007,778 | | (89,345) | (89,345) | 69,051 | 06/18/2029 |
| 62954H-BB-3 | NXP BV | C | 05/15/2023 | MERRILL LYNCH PIERCE FENNER | | 2,876,837 | 2,978,000 | 2,960,865 | 2,961,887 | | 527 | | 527 | | 2,962,413 | | (85,576) | (85,576) | 149,314 | 01/15/2033 |
| 62954J-AB-0 | NPRL 2019-1 A2 - ABS | | 01/20/2023 | Paydown | | 21,310 | 21,310 | 21,309 | 21,309 | | | | | | 21,310 | | | | 58 | 09/20/2049 |

# 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 |
| 63486*-AA-9 | National Basketball Association | | 12/16/2023 | Maturity @ 100.00 | | 2,400,000 | 2,400,000 | 2,400,000 | 2,400,000 | | | | | | 2,400,000 | | | | 57,840 | 12/16/2023 |
| 63618E-AM-3 | NATIONAL FUEL GAS CO | | 03/30/2023 | Maturity @ 100.00 | | 5,000,000 | 5,000,000 | 4,879,850 | 4,997,713 | | 2,288 | | 2,288 | | 5,000,000 | | | | 153,035 | 03/30/2023 |
| 637417-AJ-5 | NNN REIT INC | | 04/17/2023 | GOLDMAN | | 2,764,831 | 2,920,000 | 2,781,212 | 2,847,450 | | 5,045 | | 5,045 | | 2,852,495 | | (87,664) | (87,664) | 36,208 | 12/15/2026 |
| 637417-AL-0 | NNN REIT INC | | 05/18/2023 | Various | | 9,848,643 | 10,485,000 | 10,530,647 | 10,516,660 | | (789) | | (789) | | 10,514,649 | | (666,006) | (666,006) | 237,480 | 10/15/2028 |
| 637432-NP-6 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 06/09/2023 | Various | | 25,293,211 | 26,970,000 | 26,675,312 | 26,817,090 | | 13,338 | | 13,338 | | 26,819,548 | | (1,526,338) | (1,526,338) | 763,377 | 02/07/2028 |
| 637432-NQ-4 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 05/23/2023 | DAIWA SECURITIES AMERICA INC. | | 4,775,150 | 5,000,000 | 4,986,850 | 4,992,361 | | 498 | | 498 | | 4,992,399 | | (217,249) | (217,249) | 110,500 | 11/01/2028 |
| 637432-NS-0 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 05/30/2023 | Barclays Capital | | 10,555,696 | 11,226,000 | 12,597,031 | 12,293,898 | | (70,192) | | (70,192) | | 12,223,706 | | (1,668,010) | (1,668,010) | 295,369 | 03/15/2029 |
| 637432-PA-7 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 01/11/2023 | DAIWA SECURITIES AMERICA INC. | | 6,433,035 | 5,998,000 | 5,994,941 | 5,993,732 | | (234) | | (234) | | 5,993,498 | | 439,537 | 439,537 | 70,543 | 01/15/2033 |
| 63935C-AB-7 | NAVSL 2019-F A2 - ABS | | 12/15/2023 | Paydown | | 1,347,450 | 1,347,450 | 1,346,962 | 1,347,033 | | 416 | | 416 | | 1,347,450 | | | | 18,779 | 08/15/2068 |
| 63938C-AE-8 | NAVIENT CORP | | 09/25/2023 | Maturity @ 100.00 | | 459,000 | 459,000 | 458,991 | 459,032 | | (32) | | (32) | | 459,000 | | | | 33,278 | 09/25/2023 |
| 63941J-AA-6 | NAVSL 2019-G A - ABS | | 12/15/2023 | Paydown | | 530,964 | 530,964 | 530,962 | 530,964 | | (1) | | (1) | | 530,964 | | | | 6,804 | 10/15/2068 |
| 641062-AE-4 | NESTLE HOLDINGS INC | | 09/20/2023 | DEUTSCHE BANK SECURITIES, INC. | | 24,473,258 | 25,121,000 | 24,817,039 | 25,000,161 | | 19,537 | | 19,537 | | 25,011,952 | | (538,694) | (538,694) | 608,500 | 09/24/2025 |
| 641062-AF-1 | NESTLE HOLDINGS INC | | 05/30/2023 | US BANCORP INVESTMENTS INC. | | 21,117,583 | 21,914,000 | 21,808,375 | 21,849,154 | | 4,144 | | 4,144 | | 21,853,298 | | (735,716) | (735,716) | 537,952 | 09/24/2028 |
| 641062-AS-3 | NESTLE HOLDINGS INC | | 03/23/2023 | JP MORGAN CHASE BANK/HSBCSI | | 1,876,951 | 2,140,000 | 2,136,683 | 2,137,748 | | 110 | | 110 | | 2,137,857 | | (260,906) | (260,906) | 11,413 | 09/15/2027 |
| 64110L-AN-6 | NETFLIX INC | | 03/30/2023 | RBC CAPITAL MARKETS, LLC | | 491,250 | 500,000 | 459,375 | 478,253 | | 1,289 | | 1,289 | | 479,542 | | 11,708 | 11,708 | 8,385 | 11/15/2026 |
| 64110L-AT-3 | NETFLIX INC | | 03/30/2023 | RBC CAPITAL MARKETS, LLC | | 1,560,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | 60,000 | 60,000 | 33,781 | 11/15/2028 |
| 64110L-AV-8 | NETFLIX INC | | 03/30/2023 | RBC CAPITAL MARKETS, LLC | | 297,000 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | (3,000) | (3,000) | 4,388 | 06/15/2030 |
| 64131Q-AJ-9 | NEUB 26 AR - CDO | C | 10/18/2023 | Paydown | | 457,602 | 457,602 | 453,919 | 460,721 | | (3,119) | | (3,119) | | 457,602 | | | | 19,226 | 10/18/2030 |
| 65120F-AB-0 | NEWCREST FINANCE PTY LTD | C | 09/08/2023 | BARCLAYS CAPITAL INC FIXED INC | | 15,306,827 | 16,214,000 | 15,995,760 | 16,017,589 | | 4,086 | | 4,086 | | 16,021,675 | | (714,848) | (714,848) | 769,152 | 11/15/2041 |
| 65130P-AS-9 | NEWFL 2016-1 CR - CDO | C | 10/20/2023 | Paydown | | 3,000,000 | 3,000,000 | 2,997,000 | 3,111,015 | | (96,859) | | (96,859) | | 3,000,000 | | | | 212,073 | 04/20/2028 |
| 65130P-AU-4 | NEWFL 2016-1 DR - CDO | C | 10/20/2023 | Paydown | | 4,000,000 | 4,000,000 | 3,991,300 | 4,207,035 | | (182,002) | | (182,002) | | 4,000,000 | | | | 321,291 | 04/20/2028 |
| 65339K-AT-7 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 06/15/2023 | CITIGROUP GLOBAL MARKETS, INC | | 5,335,475 | 5,659,000 | 5,715,364 | 5,686,822 | | (2,971) | | (2,971) | | 5,683,851 | | (348,376) | (348,376) | 127,791 | 05/01/2027 |
| 65341@-AA-7 | NextEra Energy Transmission Holdings LLC | | 12/21/2023 | Paydown | | 22,166 | 22,166 | 22,166 | 22,166 | | | | | | 22,166 | | | | 1,018 | 12/21/2042 |
| 65364U-AH-9 | NIAGARA MOHAWK POWER CORP | | 06/20/2023 | WELLS FARGO | | 8,535,196 | 9,590,000 | 9,610,655 | 9,604,556 | | (388) | | (388) | | 9,604,552 | | (1,069,357) | (1,069,357) | 297,439 | 10/01/2034 |
| 65480M-AA-1 | NAROT 2023-B A1 - ABS | | 12/15/2023 | Paydown | | 11,854,406 | 11,854,406 | 11,854,406 | | | | | | | 11,854,406 | | | | 66,799 | 11/15/2024 |
| 664397-AK-2 | EVERSOURCE ENERGY | | 05/01/2023 | Maturity @ 100.00 | | 13,160,000 | 13,160,000 | 13,367,497 | 13,162,863 | | (2,863) | | (2,863) | | 13,160,000 | | | | 184,240 | 05/01/2023 |
| 664675-AH-8 | NORTHEASTERN UNIVERSITY | | 03/01/2023 | Maturity @ 100.00 | | 850,000 | 850,000 | 850,000 | 850,000 | | | | | | 850,000 | | | | 17,769 | 03/01/2023 |
| 665228-CA-8 | NORTHERN ILLINOIS GAS CO | | 12/01/2023 | Maturity @ 100.00 | | 700,000 | 700,000 | 696,626 | 699,770 | | 230 | | 230 | | 700,000 | | | | 40,600 | 12/01/2023 |
| 666807-BG-6 | NORTHROP GRUMMAN CORP | | 08/01/2023 | Maturity @ 100.00 | | 19,000,000 | 19,000,000 | 18,805,480 | 18,985,850 | | 14,150 | | 14,150 | | 19,000,000 | | | | 617,500 | 08/01/2023 |
| 666807-BH-4 | NORTHROP GRUMMAN CORP | | 09/13/2023 | Merril Lynch Pierce Fenner Smith | | 206,066 | 230,000 | 241,523 | 239,778 | | (212) | | (212) | | 239,566 | | (33,500) | (33,500) | 8,619 | 06/01/2043 |
| 67077M-AV-0 | NUTRIEN LTD | C | 05/13/2023 | Maturity @ 100.00 | | 6,245,000 | 6,245,000 | 6,409,618 | 6,274,264 | | (29,264) | | (29,264) | | 6,245,000 | | | | 59,328 | 05/13/2023 |
| 67098U-AN-5 | OAKC 6 AR - CDO | C | 09/20/2023 | MERRILL LYNCH PIERCE FENNER | | 14,945,850 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | (54,150) | (54,150) | 851,081 | 07/20/2034 |
| 67108B-BQ-7 | OZLMF 2RRR A1R - CDO | C | 10/30/2023 | Paydown | | 243,060 | 243,060 | 243,060 | 243,060 | | | | | | 243,060 | | | | 5,248 | 06/30/2031 |
| 67181D-AA-9 | OAKIG 2020-1 A1 - CMBS | | 12/20/2023 | Paydown | | 364,134 | 364,134 | 364,120 | 364,126 | | 8 | | 8 | | 364,134 | | | | 3,454 | 11/21/2050 |
| 67181D-AB-7 | OAKIG 2020-1 A2 - CMBS | | 12/20/2023 | Paydown | | 246,037 | 246,037 | 245,934 | 245,963 | | 73 | | 73 | | 246,037 | | | | 2,788 | 11/21/2050 |
| 67190A-AB-2 | OAKIG 2021-1 A2 - ABS | | 12/20/2023 | Paydown | | 235,932 | 235,932 | 235,900 | 235,902 | | 30 | | 30 | | 235,932 | | | | 2,383 | 01/20/2051 |
| 67402R-AA-1 | OAKCL 2022-2 A1 - CDO | C | 12/18/2023 | Call @ 100.00 | | 42,500,000 | 42,500,000 | 42,340,625 | 42,881,571 | | (72,535) | | (72,535) | | 42,809,036 | | (309,036) | (309,036) | 3,419,222 | 07/15/2033 |
| 67402R-AC-7 | OAKCL 2022-2 A2 - CDO | C | 12/18/2023 | Call @ 100.00 | | 13,000,000 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | | | 1,097,230 | 07/15/2033 |
| 67402R-AE-3 | OAKCL 2022-2 B - CDO | C | 12/18/2023 | Call @ 100.00 | | 19,500,000 | 19,500,000 | 19,500,000 | 19,500,000 | | | | | | 19,500,000 | | | | 1,458,965 | 07/15/2033 |
| 67577W-AA-9 | OCT66 66 A - CDO | C | 11/16/2023 | Paydown | | 30,000,000 | 30,000,000 | 29,925,000 | 30,152,696 | | (152,696) | | (152,696) | | 30,000,000 | | | | 2,503,579 | 08/16/2033 |
| 67577W-AC-5 | OCT66 66 B1 - CDO | C | 11/16/2023 | Paydown | | 17,750,000 | 17,750,000 | 17,750,000 | 17,750,000 | | | | | | 17,750,000 | | | | 1,637,159 | 08/16/2033 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 67591J-AL-6 | OCT29 29 AR - CDO | C | 09/20/2023 | BNP PARIBAS SECURITIES BOND | | 11,972,520 | 12,000,000 | 10,534,800 | 11,835,801 | | 170,176 | | 170,176 | | 12,005,978 | | (33,458) | (33,458) | 680,150 | 01/24/2033 |
| 67591U-AC-1 | OCT36 36 A1 - CDO | | 10/16/2023 | Paydown | | 2,094,483 | 2,094,483 | 2,066,699 | 2,084,430 | | 10,053 | | 10,053 | | 2,094,483 | | | | 121,507 | 04/15/2031 |
| 679574-AG-8 | OLD DOMINION ELECTRIC COOPERATIVE | | 12/01/2023 | Paydown | | 833,333 | 833,333 | 833,333 | 833,458 | | (124) | | (124) | | 833,333 | | | | 51,750 | 12/01/2028 |
| 68233J-BH-6 | ONCOR ELECTRIC DELIVERY COMPANY LLC | | 06/12/2023 | NATIONAL FINANCIAL SERVICES CO | | 3,796,120 | 4,000,000 | 3,998,120 | 3,998,853 | | 80 | | 80 | | 3,998,933 | | (202,813) | (202,813) | 85,922 | 11/15/2028 |
| 68269D-AC-8 | ODART 2022-1 B - ABS | | 04/17/2023 | MITSUBISHI | | 4,900,977 | 5,000,000 | 4,999,360 | 5,008,374 | | 1,897 | | 1,897 | | 5,010,271 | | (109,294) | (109,294) | 88,021 | 06/14/2029 |
| 68389X-BM-6 | ORACLE CORP | | 04/14/2023 | SUSQUEHANNA | | 2,304,949 | 2,462,000 | 2,261,125 | 2,361,533 | | 7,885 | | 7,885 | | 2,369,419 | | (64,470) | (64,470) | 49,476 | 07/15/2026 |
| 68389X-BN-4 | ORACLE CORP | | 05/15/2023 | Jane Street | | 4,994,382 | 5,316,000 | 5,416,260 | 5,367,606 | | (3,914) | | (3,914) | | 5,363,691 | | (369,309) | (369,309) | 87,345 | 11/15/2027 |
| 68389X-CH-6 | ORACLE CORP | | 03/23/2023 | GOLDMAN | | 5,330,400 | 5,000,000 | 4,995,250 | 4,995,331 | | 130 | | 130 | | 4,995,461 | | 334,939 | 334,939 | 117,875 | 11/09/2029 |
| 68785A-AC-9 | OSCAR 2021-1 A3 - ABS | D | 12/10/2023 | Paydown | | 2,441,700 | 2,441,700 | 2,446,660 | 2,443,105 | | (1,405) | | (1,405) | | 2,441,700 | | | | 10,221 | 04/10/2025 |
| 690872-AB-2 | OWENS-BROCKWAY GLASS CONTAINER INC | | 05/26/2023 | Call @ 100.00 | | 1,010,000 | 1,000,000 | 942,500 | 952,043 | | 8,799 | | 8,799 | | 960,842 | | 39,158 | 39,158 | 42,997 | 01/15/2025 |
| 69318F-AG-3 | PBF HOLDING COMPANY LLC | | 09/08/2023 | Call @ 100.00 | | 1,000,000 | 1,000,000 | 934,000 | 951,353 | | 11,681 | | 11,681 | | 963,034 | | 36,966 | 36,966 | 53,972 | 06/15/2025 |
| 69435#-AA-4 | PES REUSS-PLACID LLC - RMBS | | 12/21/2023 | Various | | 2,963,448 | 2,963,448 | 2,963,448 | 2,963,448 | | | | | | 2,963,448 | | | | 176,374 | 09/07/2028 |
| 69512E-FF-7 | PACIFICORP | | 01/20/2023 | Maturity @ 100.00 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 158,885 | 01/20/2023 |
| 69512E-FP-5 | PACIFICORP | | 01/20/2023 | Maturity @ 100.00 | | 4,000,000 | 4,000,000 | 4,063,320 | 4,000,304 | | (304) | | (304) | | 4,000,000 | | | | 127,108 | 01/20/2023 |
| 69701E-AG-1 | PSTAT 2020-1 C - CDO | C | 08/21/2023 | Paydown | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 227,169 | 02/22/2028 |
| 701094-AS-3 | PARKER-HANNIFIN CORP | | 01/09/2023 | US BANCORP INVESTMENTS INC. | | 3,261,694 | 3,307,000 | 3,180,276 | 3,180,276 | | 531 | | 531 | | 3,180,807 | | 80,887 | 80,887 | 85,155 | 09/15/2029 |
| 70109H-AM-7 | PARKER-HANNIFIN CORP | | 05/22/2023 | JP MORGAN CHASE BANK/HSBCSI | | 7,968,604 | 8,714,000 | 9,069,419 | 8,963,560 | | (7,098) | | (7,098) | | 8,963,161 | | (994,557) | (994,557) | 186,044 | 11/21/2034 |
| 713291-AH-5 | PEPCO HOLDINGS LLC | | 09/20/2023 | GOLDMAN | | 1,936,656 | 1,800,000 | 2,099,034 | 1,953,463 | | (9,212) | | (9,212) | | 1,953,359 | | (16,703) | (16,703) | 147,883 | 08/15/2032 |
| 713448-BS-6 | PEPSICO INC | | 05/18/2023 | Jane Street | | 3,336,998 | 3,320,000 | 3,930,150 | 3,806,553 | | (7,646) | | (7,646) | | 3,806,176 | | (469,177) | (469,177) | 90,366 | 11/01/2040 |
| 713448-CG-1 | PEPSICO INC | | 03/01/2023 | Maturity @ 100.00 | | 10,000,000 | 10,000,000 | 10,057,200 | 10,001,092 | | (1,092) | | (1,092) | | 10,000,000 | | | | 137,500 | 03/01/2023 |
| 713448-DY-1 | PEPSICO INC | | 05/25/2023 | Various | | 17,957,969 | 18,971,000 | 18,901,312 | 18,935,561 | | 2,776 | | 2,776 | | 18,938,337 | | (980,368) | (980,368) | 353,373 | 10/15/2027 |
| 71568P-AG-4 | PERUSAHAAN LISTRIK NEGARA (PERSERO) PT | C | 07/19/2023 | MERRILL LYNCH INTERNATIONAL | | 6,991,250 | 7,000,000 | 7,017,500 | 7,013,140 | | (1,033) | | (1,033) | | 7,012,107 | | (20,857) | (20,857) | 372,069 | 01/25/2029 |
| 717081-EP-4 | PFIZER INC | | 05/24/2023 | Bank of America Securities | | 3,815,766 | 3,970,000 | 3,944,552 | 3,954,510 | | 978 | | 978 | | 3,955,489 | | (139,723) | (139,723) | 99,647 | 09/15/2028 |
| 73019#-AA-0 | PNC EQUIPMENT FINANCE, LLC | | 09/13/2023 | Redemption @ 100.00 | | 214,924 | 214,924 | 214,924 | 214,924 | | | | | | 214,924 | | | | 4,836 | 09/13/2027 |
| 73019#-AB-8 | PNC EQUIPMENT FINANCE, LLC | | 09/14/2023 | Redemption @ 100.00 | | 223,013 | 223,013 | 223,013 | 223,013 | | | | | | 223,013 | | | | 5,018 | 09/13/2027 |
| 73019#-AC-6 | PNC EQUIPMENT FINANCE, LLC | | 09/13/2023 | Redemption @ 100.00 | | 203,716 | 203,716 | 203,716 | 203,716 | | | | | | 203,716 | | | | 4,584 | 09/13/2027 |
| 732916-AA-9 | PFAST 232 A1 - ABS | | 12/22/2023 | Paydown | | 9,067,583 | 9,067,583 | 9,067,583 | | | | | | | 9,067,583 | | | | 59,897 | 11/22/2024 |
| 737679-DE-7 | POTOMAC ELECTRIC POWER CO | | 08/29/2023 | DEUTSCHE BANK SECURITIES INC. | | 12,756,626 | 15,414,000 | 15,808,498 | 15,752,175 | | (7,612) | | (7,612) | | 15,744,564 | | (2,987,937) | (2,987,937) | 614,805 | 03/15/2043 |
| 73943#-AD-5 | PRAIRIE BREEZE CLASS B HOLDINGS LLC | | 12/31/2023 | Paydown | | 58,826 | 58,826 | 58,826 | 58,826 | | | | | | 58,826 | | | | 1,850 | 05/01/2039 |
| 74273@-AB-9 | PRIT CORE REALTY HOLDINGS LLC | | 02/14/2023 | Maturity @ 100.00 | | 5,550,000 | 5,550,000 | 5,648,957 | 5,551,856 | | (1,856) | | (1,856) | | 5,550,000 | | | | 106,838 | 02/14/2023 |
| 74332X-AA-9 | PROG 22SFR4 A - RMBS | | 05/16/2023 | Various | | 3,615,764 | 3,758,166 | 3,756,859 | 3,756,270 | | (72) | | (72) | | 3,756,198 | | (140,434) | (140,434) | 77,307 | 05/17/2041 |
| 74333W-AC-6 | PROG 2021-SFR10 B - CMBS | | 12/01/2023 | Paydown | | 13,041 | 13,041 | 11,163 | | | 1,878 | | 1,878 | | 13,041 | | | | 30 | 12/19/2040 |
| 74334D-AA-1 | PROG 22SFR6 A - RMBS | | 07/19/2023 | Various | | 4,876,900 | 5,010,884 | 5,010,693 | 5,010,707 | | (10,526) | | (10,526) | | 5,000,181 | | (123,281) | (123,281) | 103,521 | 07/19/2039 |
| 74340X-BH-3 | PROLOGIS LP | | 05/22/2023 | GOLDMAN | | 9,085,105 | 9,513,000 | 9,908,129 | 9,822,299 | | (21,271) | | (21,271) | | 9,801,028 | | (715,923) | (715,923) | 254,968 | 09/15/2028 |
| 74340X-BL-4 | PROLOGIS LP | | 05/15/2023 | GOLDMAN | | 5,822,946 | 5,900,000 | 6,968,018 | 6,727,048 | | (50,486) | | (50,486) | | 6,676,563 | | (853,617) | (853,617) | 205,066 | 02/01/2029 |
| 74340X-CA-7 | PROLOGIS LP | | 04/24/2023 | TRUIST | | 6,668,724 | 8,253,000 | 6,256,273 | 6,287,895 | | 21,023 | | 21,023 | | 6,308,918 | | 359,806 | 359,806 | 75,914 | 02/01/2031 |
| 74352@-AA-5 | CTL - AMZN PROJECT DIXIE FUNDED | | 12/10/2023 | Paydown | | 373,066 | 373,067 | 373,067 | 373,067 | | | | | | 373,067 | | (1) | (1) | 6,072 | 08/10/2041 |
| 74353#-AA-2 | Amazon.com Inc. CTL 3.366% due 10/10/204 | | 12/10/2023 | Paydown | | 323,780 | 323,781 | 323,781 | 323,781 | | (1) | | (1) | | 323,780 | | | | 3,483 | 10/10/2042 |
| 743755-AJ-9 | PROVIDENCE HEALTH AND SERVICES OBLIGATED | | 05/01/2023 | Call @ 100.00 | | 59,900,000 | 59,900,000 | 59,962,420 | 59,905,603 | | (2,510) | | (2,510) | | 59,903,093 | | (3,093) | (3,093) | 1,551,954 | 10/01/2023 |
| 74460D-AC-3 | PUBLIC STORAGE | | 06/05/2023 | GOLDMAN | | 2,341,325 | 2,500,000 | 2,596,300 | 2,556,936 | | (5,218) | | (5,218) | | 2,551,717 | | (210,392) | (210,392) | 56,294 | 09/15/2027 |
| 74460D-AH-2 | PUBLIC STORAGE | | 03/24/2023 | TRUIST | | 11,123,806 | 12,774,000 | 10,469,059 | 10,519,050 | | 59,716 | | 59,716 | | 10,578,767 | | 545,039 | 545,039 | 81,482 | 11/09/2028 |
| 74957E-AR-8 | RFMSI 2006-S5 A16 - CMO/RMBS | | 12/01/2023 | Paydown | | 101,887 | 137,288 | 118,312 | 109,479 | | (7,592) | | (7,592) | | 101,887 | | | | 3,669 | 06/25/2036 |
| 74969X-AA-9 | RPIT 221 A - CMO/RMBS | | 12/25/2023 | Paydown | | 574,265 | 574,265 | 573,471 | 573,459 | | 806 | | 806 | | 574,265 | | | | 13,856 | 01/25/2062 |
| 750731-AA-9 | RAIDERS FOOTBALL CLUB HENDERSON NV SENIO | | 12/10/2023 | Paydown | | 42,435 | 42,437 | 42,437 | 42,437 | | | | | | 42,437 | | (2) | (2) | 1,078 | 02/10/2049 |

# 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 |
| 756109-BP-8 | REALTY INCOME CORP | | 03/24/2023 | SANTANDER | | 5,226,350 | 5,000,000 | 4,993,950 | 4,994,051 | | 108 | | 108 | | 4,994,159 | | 232,191 | 232,191 | 128,906 | 10/13/2032 |
| 75625Q-AD-1 | RECKITT BENCKISER TREASURY SERVICES PLC | C | 11/21/2023 | JP MORGAN CHASE BANK/HSBCSI | | 1,964,502 | 2,001,000 | 1,996,218 | 1,999,905 | | 657 | | 657 | | 2,000,561 | | (36,060) | (36,060) | 50,136 | 06/26/2024 |
| 75625Q-AE-9 | RECKITT BENCKISER TREASURY SERVICES PLC | C | 06/12/2023 | Various | | 14,138,978 | 15,089,000 | 14,556,317 | 14,802,929 | | 17,713 | | 17,713 | | 14,820,642 | | (681,664) | (681,664) | 178,281 | 06/26/2027 |
| 760759-AR-1 | REPUBLIC SERVICES INC | | 04/14/2023 | MORGAN STANLEY CO | | 4,737,961 | 4,978,000 | 4,641,238 | 4,809,351 | | 13,422 | | 13,422 | | 4,822,773 | | (84,812) | (84,812) | 115,089 | 07/01/2026 |
| 760759-AS-9 | REPUBLIC SERVICES INC | | 04/18/2023 | Barclays Capital | | 5,300,547 | 5,547,000 | 5,241,762 | 5,367,610 | | 10,075 | | 10,075 | | 5,377,685 | | (77,138) | (77,138) | 80,605 | 11/15/2027 |
| 760759-AT-7 | REPUBLIC SERVICES INC | | 05/19/2023 | Barclays Capital | | 8,070,970 | 8,365,000 | 8,191,845 | 8,269,696 | | 6,658 | | 6,658 | | 8,270,073 | | (199,102) | (199,102) | 172,551 | 05/15/2028 |
| 76169#-AK-9 | REYES HOLDINGS LLC PRIV PLACE | | 12/13/2023 | Maturity @ 100.00 | | 15,300,000 | 15,300,000 | 15,300,000 | 15,300,000 | | | | | | 15,300,000 | | | | 645,660 | 12/13/2023 |
| 767201-AD-8 | RIO TINTO FINANCE (USA) LTD | C | 04/26/2023 | RBC CAPITAL MARKETS, LLC | | 1,473,225 | 1,300,000 | 1,580,761 | 1,419,225 | | (6,076) | | (6,076) | | 1,413,148 | | 60,077 | 60,077 | 72,814 | 07/15/2028 |
| 775109-AW-1 | ROGERS COMMUNICATIONS INC | C | 03/15/2023 | Maturity @ 100.00 | | 8,200,000 | 8,200,000 | 7,636,578 | 8,185,476 | | 14,524 | | 14,524 | | 8,200,000 | | | | 123,000 | 03/15/2023 |
| 775109-AY-7 | ROGERS COMMUNICATIONS INC | | 10/01/2023 | Maturity @ 100.00 | | 40,302,000 | 40,302,000 | 41,484,274 | 40,388,643 | | (86,643) | | (86,643) | | 40,302,000 | | | | 1,652,382 | 10/01/2023 |
| 77678#-AA-3 | Rosales Solar Holdings, LLC | | 12/31/2023 | Paydown | | 295,420 | 295,421 | 295,421 | 295,421 | | | | | | 295,421 | | (1) | (1) | 12,069 | 12/31/2049 |
| 78016F-ZQ-0 | ROYAL BANK OF CANADA | C | 02/09/2023 | SUMRIDGE PARTNERS LLC | | 934,770 | 1,000,000 | 951,670 | 954,247 | | 472 | | 472 | | 954,718 | | (19,948) | (19,948) | 10,656 | 05/04/2032 |
| 78355H-KG-3 | RYDER SYSTEM INC | | 03/01/2023 | Maturity @ 100.00 | | 7,995,000 | 7,995,000 | 7,973,414 | 7,994,244 | | 756 | | 756 | | 7,995,000 | | | | 135,915 | 03/01/2023 |
| 78355H-KK-4 | RYDER SYSTEM INC | | 12/01/2023 | Maturity @ 100.00 | | 12,000,500 | 12,000,500 | 11,993,103 | 11,999,134 | | 1,366 | | 1,366 | | 12,000,500 | | | | 465,019 | 12/01/2023 |
| 78355H-KR-9 | RYDER SYSTEM INC | | 04/24/2023 | MERRILL LYNCH PIERCE FENNER | | 4,799,000 | 5,000,000 | 4,756,900 | 4,761,381 | | 26,888 | | 26,888 | | 4,788,269 | | 10,731 | 10,731 | 109,340 | 09/01/2025 |
| 78396Y-AB-9 | SESAC 221 A2 - ABS | | 10/25/2023 | Paydown | | 136,500 | 136,500 | 132,884 | 132,909 | | 3,591 | | 3,591 | | 136,500 | | | | 4,692 | 07/25/2052 |
| 78419C-AE-4 | SGCMS 2016-C5 ASB - CMBS | | 12/01/2023 | Paydown | | 1,668,516 | 1,668,516 | 1,718,518 | 1,678,301 | | (9,785) | | (9,785) | | 1,668,516 | | | | 26,304 | 10/13/2048 |
| 78433X-AA-8 | SALTT 211 AA - ABS | | 12/15/2023 | Paydown | | 5,443,370 | 5,443,370 | 5,443,220 | 5,443,232 | | 138 | | 138 | | 5,443,370 | | | | 46,053 | 02/28/2033 |
| 78433X-AB-6 | SALTT 211 A - ABS | | 12/15/2023 | Paydown | | 6,109,016 | 6,109,016 | 6,109,012 | 6,109,009 | | 8 | | 8 | | 6,109,016 | | | | 58,537 | 02/28/2033 |
| 78436T-AA-4 | SBALT 23A A1 - ABS | | 12/20/2023 | Paydown | | 3,199,568 | 3,199,568 | 3,199,568 | | | | | | | 3,199,568 | | | | 20,875 | 10/21/2024 |
| 78487J-AA-4 | SVC 231 A - CMBS | | 12/20/2023 | Paydown | | 33,333 | 33,333 | 32,217 | | | 1,117 | | 1,117 | | 33,333 | | | | 834 | 02/20/2053 |
| 785592-AJ-5 | SABINE PASS LIQUEFACTION LLC | | 10/05/2023 | Call @ 100.00 | | 9,198,000 | 9,198,000 | 9,803,225 | 9,328,649 | | (61,017) | | (61,017) | | 9,267,632 | | (69,632) | (69,632) | 326,860 | 05/15/2024 |
| 785592-AS-5 | SABINE PASS LIQUEFACTION LLC | | 04/21/2023 | GOLDMAN | | 12,200,200 | 12,262,000 | 12,789,756 | 12,517,853 | | (20,069) | | (20,069) | | 12,497,783 | | (297,584) | (297,584) | 374,672 | 03/15/2027 |
| 785592-AU-0 | SABINE PASS LIQUEFACTION LLC | | 05/16/2023 | GOLDMAN | | 4,813,700 | 5,000,000 | 4,995,312 | 4,997,912 | | 136 | | 136 | | 4,998,048 | | (184,348) | (184,348) | 141,750 | 03/15/2028 |
| 785592-AV-8 | SABINE PASS LIQUEFACTION LLC | | 04/18/2023 | MORGAN STANLEY CO | | 5,856,318 | 5,750,000 | 6,100,910 | 5,910,687 | | (15,206) | | (15,206) | | 5,895,480 | | (39,163) | (39,163) | 272,127 | 06/30/2026 |
| 78616#-AC-2 | SACRAMENTO DOWNTOWN ARENA LLC | | 07/01/2023 | Paydown | | 408,800 | 408,800 | 408,800 | 408,800 | | | | | | 408,800 | | | | 14,308 | 07/01/2041 |
| 79575@-AL-1 | SALTCHUK RESOURCES, INC. - ABS | | 09/05/2023 | Redemption @ 100.00 | | 541,667 | 541,667 | 541,667 | 541,667 | | | | | | 541,667 | | | | 18,281 | 09/02/2029 |
| 806854-AH-8 | SCHLUMBERGER INVESTMENT SA | C | 12/01/2023 | Maturity @ 100.00 | | 14,735,000 | 14,735,000 | 15,076,988 | 14,773,778 | | (38,778) | | (38,778) | | 14,735,000 | | | | 537,828 | 12/01/2023 |
| 80689#-BB-1 | SCHNEIDER NATIONAL LEASING INC. | | 09/25/2023 | Maturity @ 100.00 | | 5,000,000 | 5,000,000 | 5,020,250 | 5,003,566 | | (3,566) | | (3,566) | | 5,000,000 | | | | 177,500 | 09/25/2023 |
| 81685V-AA-1 | SEMPRA INFRASTRUCTURE PARTNERS LP | | 03/29/2023 | JP MORGAN CHASE BANK/HSBCSI | | 4,365,053 | 5,287,000 | 4,361,659 | 4,367,589 | | 19,398 | | 19,398 | | 4,386,987 | | (21,934) | (21,934) | 122,188 | 01/15/2032 |
| 81744N-AA-8 | SEMT 2012-6 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 51,058 | 51,058 | 48,473 | 49,230 | | 1,828 | | 1,828 | | 51,058 | | | | 607 | 12/26/2042 |
| 81745B-AB-1 | SEMT 2013-6 A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 297,292 | 297,292 | 297,856 | 298,172 | | (880) | | (880) | | 297,292 | | | | 5,738 | 05/26/2043 |
| 81882E-AQ-5 | SHACK 2015-VIII BR - CDO | C | 10/20/2023 | Paydown | | 26,000,000 | 26,000,000 | 26,000,000 | 26,000,000 | | | | | | 26,000,000 | | | | 1,653,436 | 10/20/2027 |
| 822582-BT-8 | SHELL INTERNATIONAL FINANCE BV | C | 04/17/2023 | MITSUBISHI | | 5,535,619 | 5,755,000 | 5,458,157 | 5,618,525 | | 11,460 | | 11,460 | | 5,629,985 | | (94,365) | (94,365) | 73,077 | 05/10/2026 |
| 822582-CB-6 | SHELL INTERNATIONAL FINANCE BV | C | 05/15/2023 | SUSQUEHANNA | | 1,987,838 | 2,015,000 | 1,999,485 | 2,005,173 | | 562 | | 562 | | 2,005,736 | | (17,898) | (17,898) | 39,908 | 11/13/2028 |
| 822804-AJ-9 | SAFT 2013-1 A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 89,714 | 89,714 | 86,886 | 87,606 | | 2,108 | | 2,108 | | 89,714 | | | | 1,941 | 07/31/2043 |
| 824348-BF-2 | SHERWIN-WILLIAMS CO | | 04/19/2023 | TD Securities | | 9,785,870 | 10,030,000 | 10,007,769 | 10,021,276 | | 829 | | 829 | | 10,022,105 | | (236,235) | (236,235) | 303,742 | 01/15/2026 |
| 82481L-AC-3 | SHIRE ACQUISITIONS INVESTMENTS IRELAND D | D | 09/23/2023 | Maturity @ 100.00 | | 4,374,000 | 4,374,000 | 4,357,073 | 4,372,614 | | 1,899 | | 1,899 | | 4,374,000 | | | | 125,753 | 09/23/2023 |
| 82620K-AK-9 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | C | 09/15/2023 | Maturity @ 100.00 | | 5,372,000 | 5,372,000 | 5,008,262 | 5,317,109 | | 54,891 | | 54,891 | | 5,372,000 | | | | 107,440 | 09/15/2023 |
| 82620K-AL-7 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | C | 04/14/2023 | MERRILL LYNCH PIERCE FENNER | | 2,452,829 | 2,622,000 | 2,396,429 | 2,508,887 | | 8,222 | | 8,222 | | 2,517,109 | | (64,281) | (64,281) | 31,322 | 10/15/2026 |
| 82620K-AU-7 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | C | 06/02/2023 | Various | | 40,238,468 | 42,024,000 | 42,326,984 | 42,157,999 | | (12,720) | | (12,720) | | 42,158,571 | | (1,920,103) | (1,920,103) | 1,002,033 | 03/16/2027 |
| 82620K-BD-4 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | C | 05/23/2023 | Barclays Capital | | 13,180,200 | 15,000,000 | 14,974,350 | 14,980,689 | | 1,408 | | 1,408 | | 14,982,097 | | (1,801,897) | (1,801,897) | 179,917 | 03/11/2028 |
| 82667C-AA-3 | SRL 211 A - ABS | | 12/15/2023 | Paydown | | 494,026 | 494,026 | 493,788 | 493,796 | | 230 | | 230 | | 494,026 | | | | 5,264 | 08/17/2051 |
| 827304-AA-4 | SLVRR 2019-1 A - ABS | C | 12/15/2023 | Paydown | | 2,014,494 | 2,014,494 | 2,012,564 | 2,013,031 | | 1,463 | | 1,463 | | 2,014,494 | | | | 51,691 | 07/15/2044 |
| 831865-D#-4 | A. O. SMITH CORPORATION | | 01/18/2023 | Redemption @ 100.00 | | 2,272,727 | 2,272,727 | 2,277,295 | 2,275,977 | | (19) | | (19) | | 2,275,958 | | (3,231) | (3,231) | 40,000 | 01/15/2030 |
| 831865-E@-5 | A. O. SMITH CORPORATION | | 11/30/2023 | Redemption @ 100.00 | | 814,286 | 814,286 | 771,340 | 786,953 | | 1,162 | | 1,162 | | 788,115 | | 26,171 | 26,171 | 11,685 | 11/28/2029 |
| 835495-AL-6 | SONOCO PRODUCTS CO | | 03/28/2023 | Jane Street | | 5,701,410 | 6,500,000 | 5,932,875 | 5,968,599 | | 14,989 | | 14,989 | | 5,983,588 | | (282,178) | (282,178) | 84,071 | 05/01/2030 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 835495-AP-7 | SONOCO PRODUCTS CO | | 03/23/2023 | TRUIST | | 2,153,526 | 2,550,000 | 1,980,075 | 1,987,118 | | 11,077 | | 11,077 | | 1,998,195 | | 155,331 | 155,331 | 47,643 | 02/01/2032 |
| 83610C-AW-1 | SNDPT 12RR AR2 - CDO | | 10/23/2023 | Paydown | | 24,246,954 | 24,246,954 | 24,246,954 | 24,246,954 | | | | | | 24,246,954 | | | | 758,608 | 10/20/2028 |
| 83610C-AY-7 | SNDPT 12RR BR2 - CDO | | 10/20/2023 | Paydown | | 7,996,824 | 7,996,824 | 7,996,824 | 7,996,824 | | | | | | 7,996,824 | | | | 524,763 | 10/20/2028 |
| 838515-J8-4 | South Jersey Gas Company | | 04/04/2023 | Call @ 100.00 | | 12,400,000 | 12,400,000 | 12,400,000 | 12,400,000 | | | | | | 12,400,000 | | | | 189,803 | 04/16/2030 |
| 842587-CU-9 | SOUTHERN CO | | 07/01/2023 | Maturity @ 100.00 | | 22,500,000 | 22,500,000 | 22,493,700 | 22,499,403 | | 597 | | 597 | | 22,500,000 | | | | 663,750 | 07/01/2023 |
| 846031-AN-2 | STHWK 1R A1R - CDO | | 05/18/2023 | SMBC NIKKO SECURITIES | | 15,437,810 | 15,700,000 | 15,428,390 | 15,685,654 | | 99,882 | | 99,882 | | 15,685,799 | | (247,989) | (247,989) | 531,124 | 07/20/2032 |
| 84858*-AA-5 | SPIRIT AIRLINES PASS THROUGH TRUST SERIE | | 02/15/2023 | Maturity @ 100.00 | | 17,200,000 | 17,200,000 | 17,200,000 | 17,200,000 | | | | | | 17,200,000 | | | | 439,460 | 02/15/2023 |
| 85172F-AF-6 | ONEMAIN FINANCE CORP | | 10/01/2023 | Maturity @ 100.00 | | 1,957,000 | 1,957,000 | 1,929,438 | 1,953,595 | | 3,405 | | 3,405 | | 1,957,000 | | | | 161,453 | 10/01/2023 |
| 85172F-AP-4 | ONEMAIN FINANCE CORP | | 12/11/2023 | Call @ 100.00 | | 300,000 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | | | 20,723 | 03/15/2024 |
| 85207U-AF-2 | SPRINT LLC | | 09/15/2023 | Maturity @ 100.00 | | 470,000 | 470,000 | 497,438 | 473,898 | | (3,898) | | (3,898) | | 470,000 | | | | 37,483 | 09/15/2023 |
| 85234#-AB-1 | STADIUM FUNDING TRUST | | 04/01/2023 | Paydown | | 579,022 | 579,022 | 657,734 | 649,738 | | (70,716) | | (70,716) | | 579,022 | | | | 14,476 | 04/01/2039 |
| 85236K-AE-2 | SIDC 211 A2 - ABS | | 04/17/2023 | MITSUBISHI | | 4,428,320 | 5,000,000 | 4,183,789 | 4,187,004 | | 7,410 | | 7,410 | | 4,194,415 | | 233,906 | 233,906 | 29,719 | 03/26/2046 |
| 855244-AQ-2 | STARBUCKS CORP | | 11/22/2023 | Various | | 26,351,503 | 26,888,000 | 26,908,824 | 26,897,855 | | (10,952) | | (10,952) | | 26,886,805 | | (535,302) | (535,302) | 780,023 | 08/15/2025 |
| 855244-AS-8 | STARBUCKS CORP | | 12/20/2023 | BARCLAYS CAPITAL INC FIXED INC | | 9,728,750 | 10,750,000 | 10,567,250 | 10,580,645 | | 3,409 | | 3,409 | | 10,584,054 | | (855,304) | (855,304) | 533,469 | 11/15/2048 |
| 85573L-AA-9 | STARR 2019-1 A - ABS | C | 12/15/2023 | Paydown | | 102,907 | 102,907 | 103,518 | 103,277 | | (370) | | (370) | | 102,907 | | | | 2,208 | 03/15/2044 |
| 86024T-AA-5 | STEVENS HOLDING COMPANY INC | | 03/27/2023 | Call @ 96.75 | | 1,412,550 | 1,460,000 | 1,465,100 | 1,464,759 | | (265) | | (265) | | 1,464,494 | | (51,944) | (51,944) | 116,719 | 10/01/2026 |
| 86190B-AB-0 | STR 2021-1 A2 - ABS | | 12/20/2023 | Paydown | | 17,500 | 17,500 | 17,492 | 17,492 | | 8 | | 8 | | 17,500 | | | | 281 | 06/20/2051 |
| 86190B-AC-8 | STR 2021-1 A3 - ABS | | 12/20/2023 | Paydown | | 42,500 | 42,500 | 41,717 | 41,731 | | 769 | | 769 | | 42,500 | | | | 658 | 06/20/2051 |
| 86190B-AD-6 | STR 2021-1 A4 - ABS | | 12/20/2023 | Paydown | | 7,500 | 7,500 | 7,497 | 7,497 | | 3 | | 3 | | 7,500 | | | | 150 | 06/20/2051 |
| 86212X-AF-7 | STR 231 A1 - ABS | | 12/20/2023 | Paydown | | 37,917 | 37,917 | 37,911 | | | 6 | | 6 | | 37,917 | | | | 717 | 05/20/2053 |
| 863667-AF-8 | STRYKER CORP | | 11/21/2023 | JP MORGAN CHASE BANK/HSBCSI | | 2,868,883 | 2,900,000 | 3,050,423 | 2,924,941 | | (19,860) | | (19,860) | | 2,905,082 | | (36,199) | (36,199) | 100,322 | 05/15/2024 |
| 863667-AN-1 | STRYKER CORP | | 04/17/2023 | MITSUBISHI | | 4,861,500 | 5,000,000 | 4,967,400 | 4,988,392 | | 1,020 | | 1,020 | | 4,989,412 | | (127,912) | (127,912) | 104,028 | 03/15/2026 |
| 86803N-AA-5 | SNSTR 181 A - ABS | | 11/20/2023 | Paydown | | 939,016 | 939,016 | 938,746 | 938,755 | | 261 | | 261 | | 939,016 | | | | 34,352 | 11/20/2048 |
| 87170A-AG-3 | SYMP 34 C - CDO | C | 07/13/2023 | Call @ 100.00 | | 10,500,000 | 10,500,000 | 10,500,000 | 10,500,000 | | | | | | 10,500,000 | | | | 770,638 | 07/24/2034 |
| 87170A-AK-4 | SYMP 34 D - CDO | C | 07/13/2023 | Call @ 100.00 | | 10,000,000 | 10,000,000 | 9,948,000 | 9,954,429 | | 63,627 | | 63,627 | | 10,018,056 | | (18,056) | (18,056) | 841,414 | 07/24/2034 |
| 871829-BH-9 | SYSCO CORP | | 12/20/2023 | GOLDMAN SACHS AND CO. LLC | | 2,623,350 | 3,000,000 | 2,932,470 | 2,937,797 | | 1,311 | | 1,311 | | 2,939,108 | | (315,758) | (315,758) | 169,471 | 03/15/2048 |
| 872540-AP-4 | TJX COMPANIES INC | | 05/15/2023 | Maturity @ 100.00 | | 19,453,000 | 19,453,000 | 19,303,564 | 19,443,291 | | 9,709 | | 9,709 | | 19,453,000 | | | | 243,163 | 05/15/2023 |
| 872540-AQ-2 | TJX COMPANIES INC | | 09/21/2023 | Various | | 13,727,208 | 14,767,000 | 13,503,197 | 14,146,353 | | 73,699 | | 73,699 | | 14,220,052 | | (492,844) | (492,844) | 264,275 | 09/15/2026 |
| 87264A-BD-6 | T-MOBILE USA INC | | 05/22/2023 | CITIGROUP GLOBAL MARKETS, INC | | 26,601,350 | 28,000,000 | 27,987,960 | 27,992,073 | | 669 | | 669 | | 27,992,741 | | (1,391,391) | (1,391,391) | 635,625 | 04/15/2027 |
| 87264A-CA-1 | T-MOBILE USA INC | | 05/24/2023 | BNP PARIBAS SECURITIES BOND | | 15,695,280 | 18,000,000 | 18,463,000 | 18,334,174 | | (25,872) | | (25,872) | | 18,308,302 | | (2,613,022) | (2,613,022) | 288,025 | 02/15/2028 |
| 874060-AW-6 | TAKEDA PHARMACEUTICAL CO LTD | C | 05/15/2023 | US BANCORP INVESTMENTS INC. | | 4,056,800 | 4,000,000 | 4,964,960 | 4,715,928 | | (45,511) | | (45,511) | | 4,670,417 | | (613,617) | (613,617) | 95,000 | 11/26/2028 |
| 87511#-AB-1 | TAMPA BAY ARENA, LTD. | | 06/30/2023 | Paydown | | 502,227 | 502,227 | 502,227 | 502,227 | | | | | | 502,227 | | | | 19,537 | 06/30/2035 |
| 87938W-AT-0 | TELEFONICA EMISIONES SAU | C | 12/07/2023 | Call @ 91.73 | | 3,442,702 | 3,753,000 | 3,753,000 | 3,753,000 | | | | | | 3,753,000 | | (310,298) | (310,298) | 275,003 | 03/08/2027 |
| 87971M-BF-9 | TELUS CORP | A | 06/20/2023 | Various | | 33,284,930 | 35,167,000 | 35,580,937 | 35,369,735 | | (20,786) | | (20,786) | | 35,348,949 | | (2,064,019) | (2,064,019) | 968,640 | 09/15/2027 |
| 87971M-BW-2 | TELUS CORP | C | 03/23/2023 | CITIGROUP GLOBAL MARKETS, INC | | 3,643,623 | 4,162,000 | 3,856,301 | 3,873,002 | | 5,925 | | 5,925 | | 3,878,928 | | (235,305) | (235,305) | 52,672 | 05/13/2032 |
| 88307*-AA-3 | TEXOMA WIND LLC | | 12/29/2023 | Redemption @ 100.00 | | 1,390,185 | 1,390,185 | 1,390,185 | 1,390,185 | | | | | | 1,390,185 | | | | 41,949 | 06/30/2034 |
| 88315L-AE-8 | TMCL 2020-1 A - ABS | C | 12/20/2023 | Paydown | | 639,189 | 639,189 | 655,968 | 652,972 | | (13,783) | | (13,783) | | 639,189 | | | | 9,414 | 08/21/2045 |
| 88315L-AQ-1 | TMCL 212 A - ABS | C | 12/20/2023 | Paydown | | 1,600,000 | 1,600,000 | 1,599,714 | 1,599,729 | | 271 | | 271 | | 1,600,000 | | | | 19,327 | 04/20/2046 |
| 88315L-AS-7 | TMCL 2021-3 A - ABS | C | 12/20/2023 | Various | | 17,183,945 | 19,816,333 | 16,989,810 | 16,668,302 | | 332,041 | | 332,041 | | 17,390,231 | | (206,286) | (206,286) | 162,974 | 08/20/2046 |
| 88603U-AA-7 | THRST 2021 A - ABS | C | 12/15/2023 | Paydown | | 838,137 | 838,137 | 838,106 | 838,111 | | 26 | | 26 | | 838,137 | | | | 14,458 | 07/16/2040 |
| 88606W-AA-0 | TBOLT 2017 A - ABS | C | 12/15/2023 | Paydown | | 1,039,909 | 1,039,909 | 1,050,633 | 1,044,948 | | (5,039) | | (5,039) | | 1,039,909 | | | | 25,867 | 05/17/2032 |
| 88947E-AS-9 | TOLL BROTHERS FINANCE CORP | | 05/10/2023 | SUMRIDGE PARTNERS LLC | | 220,500 | 225,000 | 233,224 | 228,865 | | (323) | | (323) | | 228,541 | | (8,041) | (8,041) | 7,221 | 03/15/2027 |
| 89114T-ZT-2 | TORONTO-DOMINION BANK | C | 04/18/2023 | MERRILL LYNCH PIERCE FENNER | | 6,476,820 | 7,000,000 | 6,243,020 | 6,265,661 | | 47,378 | | 47,378 | | 6,313,039 | | 163,781 | 163,781 | 119,778 | 03/10/2027 |
| 89115A-2E-1 | TORONTO-DOMINION BANK | C | 03/24/2023 | TD Securities | | 11,638,860 | 12,000,000 | 11,654,340 | 11,654,340 | | 3,244 | | 3,244 | | 11,657,584 | | (18,724) | (18,724) | 121,797 | 06/08/2032 |
| 89153U-AF-8 | TOTALENERGIES CAPITAL CANADA LTD | C | 07/15/2023 | Maturity @ 100.00 | | 20,000,000 | 20,000,000 | 19,323,321 | 19,957,653 | | 42,347 | | 42,347 | | 20,000,000 | | | | 550,000 | 07/15/2023 |

# 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 |
| 89231F-AA-8 | TAOT 2023-C A1 - ABS | | 12/15/2023 | Paydown | | 22,757,797 | 22,757,797 | 22,757,797 | | | | | | | 22,757,797 | | | | 229,823 | 08/15/2024 |
| 892331-AC-3 | TOYOTA MOTOR CORP | C | 07/20/2023 | Maturity @ 100.00 | | 13,000,000 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | | | 444,470 | 07/20/2023 |
| 89236T-FN-0 | TOYOTA MOTOR CREDIT CORP | | 09/20/2023 | Maturity @ 100.00 | | 7,500,000 | 7,500,000 | 7,485,300 | 7,497,741 | | 2,259 | | 2,259 | | 7,500,000 | | | | 258,750 | 09/20/2023 |
| 89236T-HG-3 | TOYOTA MOTOR CREDIT CORP | | 06/23/2023 | BNP PARIBAS SECURITIES BOND | | 8,845,638 | 10,210,000 | 10,210,548 | 10,210,371 | | (38) | | (38) | | 10,210,333 | | (1,364,695) | (1,364,695) | 102,412 | 08/13/2027 |
| 89236T-KD-6 | TOYOTA MOTOR CREDIT CORP | | 03/24/2023 | Market Axess | | 5,088,750 | 5,000,000 | 4,999,400 | 4,999,431 | | 18 | | 18 | | 4,999,449 | | 89,301 | 89,301 | 55,007 | 06/29/2029 |
| 89236T-KL-8 | TOYOTA MOTOR CREDIT CORP | | 04/18/2023 | Barclays Capital | | 10,193,274 | 9,800,000 | 9,787,750 | 9,788,061 | | 651 | | 651 | | 9,788,712 | | 404,562 | 404,562 | 237,378 | 11/10/2027 |
| 89239H-AC-2 | TAOT 2022-D A2B - ABS | | 12/15/2023 | Paydown | | 2,191,582 | 2,191,582 | 2,191,582 | 2,191,582 | | | | | | 2,191,582 | | | | 94,707 | 01/15/2026 |
| 89346D-AH-0 | TRANSALTA CORP | | 08/21/2023 | Market Axess | | 102,295 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | 2,295 | 2,295 | 5,942 | 11/15/2029 |
| 893574-AK-9 | TRANSCONTINENTAL GAS PIPE LINE COMPANY L | | 05/16/2023 | SMBC NIKKO SECURITIES | | 5,750,223 | 5,992,000 | 5,962,254 | 5,975,237 | | 1,097 | | 1,097 | | 5,976,333 | | (226,110) | (226,110) | 161,784 | 03/15/2028 |
| 893647-BB-2 | TRANSDIGM INC | | 09/13/2023 | Call @ 100.00 | | 1,719,000 | 1,719,000 | 1,682,434 | 1,692,210 | | 5,033 | | 5,033 | | 1,697,243 | | 21,757 | 21,757 | 82,799 | 06/15/2026 |
| 89366L-AE-4 | TRANSELEC SA | C | 03/27/2023 | HSBC SECURITIES INC. | | 10,450,625 | 11,500,000 | 11,523,075 | 11,512,569 | | (450) | | (450) | | 11,512,119 | | (1,061,494) | (1,061,494) | 318,127 | 01/12/2029 |
| 893828-AA-1 | TRANSOCEAN PHOENIX 2 LTD | C | 02/15/2023 | Call @ 100.00 | | 202,584 | 200,000 | 208,343 | 201,797 | | (254) | | (254) | | 201,544 | | (1,544) | (1,544) | 7,794 | 10/15/2024 |
| 893829-AA-9 | TRANSOCEAN PROTEUS LTD | C | 02/15/2023 | Call @ 100.00 | | 90,938 | 90,000 | 91,905 | 90,749 | | (92) | | (92) | | 90,656 | | (656) | (656) | 2,110 | 12/01/2024 |
| 89382P-AA-3 | TRANSOCEAN PONTUS LTD | C | 02/16/2023 | Various | | 221,555 | 215,600 | 214,547 | 215,102 | | 65 | | 65 | | 215,167 | | 433 | 433 | 13,054 | 08/01/2025 |
| 89566E-AB-4 | TRI-STATE GENERATION AND TRANSMISSION AS | | 01/31/2023 | Paydown | | 1,078,935 | 1,078,935 | 1,129,588 | 1,104,517 | | (25,582) | | (25,582) | | 1,078,935 | | | | 38,540 | 07/31/2033 |
| 89656R-AA-8 | TRL 221 A - ABS | | 12/19/2023 | Various | | 12,167,812 | 12,980,776 | 12,980,218 | 12,980,333 | | 15 | | 15 | | 12,980,348 | | (812,535) | (812,535) | 247,280 | 05/19/2052 |
| 89680H-AA-0 | TCF 2020-1 A - ABS | | 12/20/2023 | Paydown | | 3,640,125 | 3,640,125 | 3,431,931 | 2,866,650 | | 207,131 | | 207,131 | | 3,640,125 | | | | 38,095 | 09/20/2045 |
| 89680H-AE-2 | TCF 211 A - ABS | | 12/20/2023 | Various | | 15,408,289 | 17,790,000 | 15,091,314 | 14,816,182 | | 197,165 | | 197,165 | | 15,307,739 | | 100,550 | 100,550 | 110,033 | 03/20/2046 |
| 899042-AA-3 | TUFTS MEDICAL CENTER INC | | 01/03/2023 | Maturity @ 100.00 | | 2,383,000 | 2,383,000 | 2,383,000 | 2,383,000 | | | | | | 2,383,000 | | | | 64,019 | 01/01/2023 |
| 899042-AB-1 | TUFTS MEDICAL CENTER INC | | 11/20/2023 | Call @ 100.00 | | 2,529,000 | 2,529,000 | 2,529,000 | 2,529,000 | | | | | | 2,529,000 | | | | 159,909 | 01/01/2028 |
| 902133-AY-3 | TYCO ELECTRONICS GROUP SA | C | 05/17/2023 | Various | | 5,280,813 | 6,190,000 | 5,597,431 | 5,601,266 | | 2,940 | | 2,940 | | 5,604,206 | | (323,393) | (323,393) | 94,999 | 02/04/2032 |
| 902494-BJ-1 | TYSON FOODS INC | | 11/20/2023 | Various | | 21,649,861 | 22,179,000 | 22,288,464 | 22,231,012 | | (7,168) | | (7,168) | | 22,223,843 | | (573,982) | (573,982) | 608,420 | 03/01/2026 |
| 90331H-NV-1 | US BANK NA | | 07/24/2023 | Maturity @ 100.00 | | 20,000,000 | 20,000,000 | 19,980,000 | 19,997,579 | | 2,421 | | 2,421 | | 20,000,000 | | | | 680,000 | 07/24/2023 |
| 90352J-AC-7 | UBS GROUP AG | C | 03/28/2023 | Barclays Capital | | 5,696,748 | 6,205,000 | 5,839,774 | 5,842,860 | | 15,054 | | 15,054 | | 5,857,914 | | (161,165) | (161,165) | 137,081 | 03/23/2028 |
| 903638-AA-8 | USTA NATIONAL TENNIS CENTER INC. | | 07/10/2023 | Redemption @ 100.00 | | 557,280 | 557,280 | 557,280 | 557,280 | | | | | | 557,280 | | | | 13,032 | 09/08/2024 |
| 904764-AY-3 | UNILEVER CAPITAL CORP | | 05/16/2023 | SUSQUEHANNA | | 4,775,600 | 5,000,000 | 4,964,150 | 4,982,900 | | 1,400 | | 1,400 | | 4,984,300 | | (208,700) | (208,700) | 77,736 | 05/05/2027 |
| 904764-BC-0 | UNILEVER CAPITAL CORP | | 05/19/2023 | GOLDMAN | | 11,757,406 | 12,174,000 | 11,992,879 | 12,077,704 | | 7,043 | | 7,043 | | 12,078,124 | | (320,718) | (320,718) | 285,244 | 03/22/2028 |
| 90931E-AA-2 | UAL A - ABS | | 08/25/2023 | Paydown | | 876,660 | 876,660 | 876,660 | 876,660 | | | | | | 876,660 | | | | 29,916 | 08/25/2033 |
| 90931L-AA-6 | UNITED AIRLINES 2016-1 PASS THROUGH TRUS | | 07/07/2023 | Paydown | | 376,800 | 376,800 | 377,357 | 377,156 | | (357) | | (357) | | 376,800 | | | | 8,761 | 01/07/2030 |
| 911312-BM-7 | UNITED PARCEL SERVICE INC | | 05/16/2023 | GOLDMAN | | 4,779,100 | 5,000,000 | 4,978,200 | 4,988,638 | | 822 | | 822 | | 4,989,460 | | (210,360) | (210,360) | 77,521 | 11/15/2027 |
| 911312-BX-3 | UNITED PARCEL SERVICE INC | | 04/14/2023 | MORGAN STANLEY CO | | 2,476,850 | 2,500,000 | 2,497,375 | 2,498,771 | | 154 | | 154 | | 2,498,925 | | (22,075) | (22,075) | 53,354 | 04/01/2025 |
| 91159H-HX-1 | US BANCORP | | 11/22/2023 | Jane Street | | 976,660 | 1,000,000 | 999,020 | 999,676 | | 178 | | 178 | | 999,854 | | (23,194) | (23,194) | 31,800 | 07/30/2024 |
| 91159H-JF-8 | US BANCORP | | 04/18/2023 | TD Securities | | 8,327,607 | 8,524,000 | 8,323,004 | 8,331,037 | | 9,845 | | 9,845 | | 8,340,882 | | (13,275) | (13,275) | 288,600 | 07/22/2028 |
| 91159H-JJ-0 | US BANCORP | | 03/27/2023 | US BANCORP INVESTMENTS INC. | | 7,265,370 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | 265,370 | 265,370 | 179,725 | 10/21/2033 |
| 913017-BT-5 | RAYTHEON TECHNOLOGIES CORP | | 05/18/2023 | SUSQUEHANNA | | 1,422,161 | 1,564,000 | 1,556,321 | 1,557,261 | | 17 | | 17 | | 1,557,279 | | (135,118) | (135,118) | 33,431 | 06/01/2042 |
| 913017-CY-3 | RAYTHEON TECHNOLOGIES CORP | | 05/15/2023 | Jane Street | | 4,096,965 | 4,171,000 | 4,936,170 | 4,732,347 | | (35,904) | | (35,904) | | 4,696,443 | | (599,478) | (599,478) | 86,505 | 11/16/2028 |
| 91324P-CV-2 | UNITEDHEALTH GROUP INC | | 04/17/2023 | MITSUBISHI | | 3,153,396 | 3,263,000 | 3,157,507 | 3,217,378 | | 4,011 | | 4,011 | | 3,221,390 | | (67,994) | (67,994) | 60,130 | 03/15/2026 |
| 91324P-CY-6 | UNITEDHEALTH GROUP INC | | 04/18/2023 | GOLDMAN | | 6,600,081 | 6,828,000 | 6,612,372 | 6,714,795 | | 7,305 | | 7,305 | | 6,722,101 | | (122,019) | (122,019) | 118,423 | 04/15/2027 |
| 91324P-DE-9 | UNITEDHEALTH GROUP INC | | 05/17/2023 | JEFFERIES | | 7,103,353 | 7,499,000 | 7,750,891 | 7,655,752 | | (11,731) | | (11,731) | | 7,644,021 | | (540,668) | (540,668) | 131,503 | 10/15/2027 |
| 91324P-DK-5 | UNITEDHEALTH GROUP INC | | 05/18/2023 | WELLS FARGO | | 9,729,500 | 10,000,000 | 9,982,800 | 9,989,869 | | 652 | | 652 | | 9,990,521 | | (261,021) | (261,021) | 167,903 | 06/15/2028 |
| 91337C-AA-4 | UNIVAR SOLUTIONS USA INC | | 07/27/2023 | Call @ 100.00 | | 1,459,471 | 1,423,000 | 1,387,256 | 1,390,120 | | 3,384 | | 3,384 | | 1,393,504 | | 29,496 | 29,496 | 85,091 | 12/01/2027 |
| 91752*-AA-7 | UTAH SOLAR HOLDINGS LLC | | 12/31/2023 | Paydown | | 403,213 | 403,213 | 403,213 | 403,213 | | | | | | 403,213 | | | | 24,789 | 12/31/2036 |
| 918628-AA-2 | VC 3 LS 2021 L P - ABS | | 12/20/2023 | Paydown | | 8,296,324 | 8,296,324 | 8,296,324 | 8,296,324 | | | | | | 8,296,324 | | | | 89,121 | 02/15/2026 |
| 918628-AB-0 | LIFE SETTLEMENTS ABS (CLASS B) - ABS | | 12/19/2023 | Paydown | | 1,782,982 | 1,782,982 | 1,782,982 | 1,782,982 | | | | | | 1,782,982 | | | | 25,860 | 05/15/2030 |
| 92211M-AE-3 | VDC 2018-2 A2 - ABS | | 04/07/2023 | Paydown | | 13,428,333 | 13,428,333 | 13,428,333 | 13,428,333 | | | | | | 13,428,333 | | | | 151,668 | 11/16/2043 |
| 92330M-AN-9 | VENTR XXI BR - CDO | | 10/16/2023 | Paydown | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 1,113,209 | 07/15/2027 |
| 92343V-CQ-5 | VERIZON COMMUNICATIONS INC | | 05/18/2023 | Market Axess | | 4,641,885 | 5,030,000 | 4,721,259 | 4,810,414 | | 5,514 | | 5,514 | | 4,810,693 | | (168,808) | (168,808) | 123,570 | 11/01/2034 |
| 92343V-GK-4 | VERIZON COMMUNICATIONS INC | | 05/19/2023 | US BANCORP INVESTMENTS INC. | | 2,132,003 | 2,809,000 | 2,328,998 | 2,345,195 | | 6,394 | | 6,394 | | 2,345,564 | | (213,561) | (213,561) | 63,936 | 03/22/2041 |

# 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 |
| 92538G-AA-0 | VERUS 2021-8 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 81,826 | 81,826 | 69,552 | | | 12,274 | | 12,274 | | 81,826 | | | | 568 | 11/26/2066 |
| 92539B-AB-8 | VERUS 2023-1 A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 25,130 | 25,130 | 25,153 | | | (24) | | (24) | | 25,130 | | | | 499 | 12/26/2067 |
| 92539T-AC-7 | VERUS 234 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 114,608 | 114,608 | 114,608 | | | 1 | | 1 | | 114,608 | | | | 2,297 | 05/25/2068 |
| 92564R-AA-3 | VICI PROPERTIES LP | | 05/22/2023 | BAIRD ROBERT W & CO | | 764,063 | 815,000 | 773,750 | 777,869 | | 3,319 | | 3,319 | | 781,189 | | (17,126) | (17,126) | 16,645 | 12/01/2026 |
| 92564R-AB-1 | VICI PROPERTIES LP | | 05/31/2023 | BAIRD ROBERT W & CO | | 99,450 | 110,000 | 110,000 | 110,000 | | | | | | 110,000 | | (10,550) | (10,550) | 2,558 | 12/01/2029 |
| 92581*-AA-2 | Vida Insurance Credit Opportunity Fund I | | 12/20/2023 | Paydown | | 4,008,050 | 4,008,050 | 3,998,030 | 3,998,952 | | 9,098 | | 9,098 | | 4,008,050 | | | | 76,803 | 03/20/2030 |
| 927804-FN-9 | VIRGINIA ELECTRIC AND POWER CO | | 03/15/2023 | Maturity @ 100.00 | | 10,000,000 | 10,000,000 | 10,065,050 | 9,999,670 | | 330 | | 330 | | 10,000,000 | | | | 137,500 | 03/15/2023 |
| 927804-FZ-2 | VIRGINIA ELECTRIC AND POWER CO | | 05/16/2023 | GOLDMAN | | 6,998,418 | 7,220,000 | 8,183,942 | 7,867,894 | | (46,573) | | (46,573) | | 7,821,322 | | (822,904) | (822,904) | 172,999 | 04/01/2028 |
| 92826C-AH-5 | VISA INC | | 05/16/2023 | TD Securities | | 12,307,285 | 12,944,000 | 12,847,567 | 12,895,706 | | 3,627 | | 3,627 | | 12,899,333 | | (592,049) | (592,049) | 240,273 | 09/15/2027 |
| 92838*-AA-3 | VistaJet 2022-1 EETC Class A | C | 10/05/2023 | Various | | 1,025,077 | 1,025,077 | 1,025,077 | 1,025,077 | | | | | | 1,025,077 | | | | 61,831 | 10/05/2030 |
| 928668-AR-3 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | 11/13/2023 | Maturity @ 100.00 | | 24,970,000 | 24,970,000 | 24,822,427 | 24,942,174 | | 27,826 | | 27,826 | | 24,970,000 | | | | 1,061,225 | 11/13/2023 |
| 928668-AU-6 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | 01/09/2023 | GOLDMAN | | 3,998,483 | 4,035,000 | 3,931,422 | 3,931,422 | | 441 | | 441 | | 3,931,862 | | 66,621 | 66,621 | 30,879 | 11/13/2028 |
| 928668-BT-8 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | 03/23/2023 | TD Securities | | 2,925,600 | 3,000,000 | 2,996,100 | 2,996,371 | | 114 | | 114 | | 2,996,486 | | (70,886) | (70,886) | 41,783 | 06/08/2029 |
| 92891L-AC-6 | VOYA 2022-3 C - CDO | C | 08/31/2023 | Call @ 100.00 | | 19,000,000 | 19,000,000 | 19,000,000 | 19,000,000 | | | | | | 19,000,000 | | | | 1,624,722 | 10/20/2034 |
| 92891L-AE-2 | VOYA 2022-3 A2 - CDO | C | 08/31/2023 | Call @ 100.00 | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 573,027 | 10/20/2034 |
| 92917A-AA-4 | VOYA 181 A1 - CDO | C | 05/18/2023 | MORGAN STANLEY CO | | 14,478,608 | 14,665,000 | 14,455,091 | 15,051,499 | | 71,705 | | 71,705 | | 15,204,245 | | (725,637) | (725,637) | 488,271 | 04/19/2031 |
| 92917J-AA-5 | VOYA 2018-2 A1 - CDO | | 05/18/2023 | MIZUHO_SECURITIES | | 19,750,000 | 20,000,000 | 19,760,000 | 20,821,617 | | 125,393 | | 125,393 | | 20,812,258 | | (1,062,258) | (1,062,258) | 670,950 | 07/15/2031 |
| 92919M-AA-6 | VOYA 2022-2 A - CDO | C | 08/22/2023 | Paydown | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 1,595,971 | 07/20/2034 |
| 92922F-RE-0 | WAMU 2004-CB1 3A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 418,710 | 418,710 | 392,684 | 405,516 | | 13,194 | | 13,194 | | 418,710 | | | | 10,994 | 06/25/2034 |
| 92938E-AT-0 | WFRBS 2013-C16 ASB - CMBS | | 07/19/2023 | Paydown | | 540,503 | 540,503 | 556,714 | 540,053 | | 450 | | 450 | | 540,503 | | | | 6,615 | 09/17/2046 |
| 931142-CB-7 | WALMART INC | | 09/20/2023 | Jane Street | | 753,743 | 735,000 | 742,905 | 740,110 | | (220) | | (220) | | 740,108 | | 13,634 | 13,634 | 40,838 | 09/01/2035 |
| 931142-ED-1 | WALMART INC | | 04/19/2023 | DEUTSCHE BANK SECURITIES, INC. | | 12,784,460 | 13,000,000 | 12,962,560 | 12,985,627 | | 1,687 | | 1,687 | | 12,987,314 | | (202,854) | (202,854) | 147,424 | 06/26/2025 |
| 931142-EM-1 | WALMART INC | | 04/24/2023 | MORGAN STANLEY CO | | 13,582,380 | 14,000,000 | 13,981,520 | 13,990,348 | | 831 | | 831 | | 13,991,179 | | (408,799) | (408,799) | 341,600 | 07/08/2026 |
| 94353W-AA-3 | WAAV 171 A - ABS | | 12/15/2023 | Paydown | | 626,991 | 626,991 | 618,566 | 622,223 | | 4,769 | | 4,769 | | 626,991 | | | | 15,449 | 11/15/2042 |
| 94354K-AA-8 | WAAV 2019-1 A - ABS | | 12/15/2023 | Paydown | | 1,528,042 | 1,528,043 | 1,527,975 | 1,527,995 | | 47 | | 47 | | 1,528,042 | | | | 27,430 | 09/15/2044 |
| 94946D-AA-9 | WLKRG 2019-A A - RMBS | | 12/15/2023 | Paydown | | 564,836 | 564,836 | 564,807 | 564,819 | | 17 | | 17 | | 564,836 | | | | 8,174 | 06/15/2038 |
| 94978#-HS-9 | OLD NATIONAL BANK - ABS | | 02/22/2023 | Redemption @ 100.00 | | 17,748 | 17,748 | 17,748 | 17,748 | | | | | | 17,748 | | | | 147 | 09/21/2027 |
| 94978#-HS-9 | OLD NATIONAL BANK | | 12/21/2023 | Various | | 91,740 | 91,740 | 91,740 | 91,741 | | | | | | 91,741 | | (1) | (1) | 3,520 | 09/21/2027 |
| 94989T-BA-1 | WFCM 2015-LC22 ASB - CMBS | | 12/01/2023 | Paydown | | 2,770,027 | 2,770,027 | 2,853,017 | 2,780,484 | | (10,458) | | (10,458) | | 2,770,027 | | | | 55,379 | 09/17/2058 |
| 95000A-AV-9 | WFCM 2015-P2 ASB - CMBS | | 12/01/2023 | Paydown | | 1,206,123 | 1,206,123 | 1,242,228 | 1,211,437 | | (5,314) | | (5,314) | | 1,206,123 | | | | 24,000 | 12/17/2048 |
| 95000U-2J-1 | WELLS FARGO & CO | | 03/23/2023 | SUSQUEHANNA | | 3,397,240 | 4,000,000 | 3,412,680 | 3,415,422 | | 13,933 | | 13,933 | | 3,429,355 | | (32,115) | (32,115) | 64,586 | 02/11/2031 |
| 95001N-AY-4 | WFCM 2018-C45 A4 - CMBS | | 05/17/2023 | Barclays Capital | | 9,567,188 | 10,000,000 | 10,299,200 | 10,171,474 | | (11,993) | | (11,993) | | 10,159,481 | | (592,293) | (592,293) | 195,253 | 06/15/2051 |
| 958102-AM-7 | WESTERN DIGITAL CORP | | 02/01/2023 | Various | | 1,027,130 | 1,060,000 | 1,007,597 | 1,033,791 | | 682 | | 682 | | 1,034,473 | | (7,344) | (7,344) | 23,497 | 02/15/2026 |
| 96041A-AA-4 | WLAKE 234 A1 - ABS | | 12/15/2023 | Paydown | | 1,623,669 | 1,623,669 | 1,623,669 | | | | | | | 1,623,669 | | | | 7,952 | 11/15/2024 |
| 96041C-AA-0 | WLAKE 233 A1 - ABS | | 12/15/2023 | Paydown | | 15,826,438 | 15,826,438 | 15,826,438 | | | | | | | 15,826,438 | | | | 191,290 | 08/15/2024 |
| 96042V-AC-3 | WLAKE 2022-2 A2B - ABS | | 12/15/2023 | Paydown | | 18,979,819 | 18,979,820 | 18,979,820 | 18,979,820 | | | | | | 18,979,819 | | | | 571,431 | 08/15/2025 |
| 96042W-AC-1 | WLAKE 2022-1 A2B - ABS | | 09/15/2023 | Paydown | | 18,526,162 | 18,526,163 | 18,526,163 | 18,526,163 | | | | | | 18,526,162 | | | | 369,203 | 12/16/2024 |
| 96188#-AA-6 | WETT HOLDINGS LLC | | 10/03/2023 | Redemption @ 100.00 | | 124,444 | 124,444 | 124,444 | 124,444 | | | | | | 124,444 | | | | 2,347 | 12/18/2024 |
| 962166-AS-3 | WEYERHAEUSER CO | | 07/15/2023 | Maturity @ 100.00 | | 1,000,000 | 1,000,000 | 1,011,660 | 1,000,498 | | (498) | | (498) | | 1,000,000 | | | | 71,250 | 07/15/2023 |
| 962166-AW-4 | WEYERHAEUSER CO | | 05/18/2023 | Jane Street | | 2,596,584 | 2,415,000 | 2,217,839 | 2,352,468 | | 4,611 | | 4,611 | | 2,352,714 | | 243,870 | 243,870 | 107,699 | 10/01/2027 |
| 96950F-AF-1 | WILLIAMS COMPANIES INC | | 12/20/2023 | CITIGROUP GLOBAL MKTS INC (TAXABLE FI) | | 10,648,600 | 10,000,000 | 11,387,700 | 11,220,483 | | (43,608) | | (43,608) | | 11,176,875 | | (528,275) | (528,275) | 747,250 | 04/15/2040 |
| 97063Q-AA-0 | WESTF 2017-A A - ABS | | 12/15/2023 | Paydown | | 1,476,173 | 1,476,173 | 1,497,377 | 1,475,456 | | 717 | | 717 | | 1,476,173 | | | | 33,249 | 08/15/2042 |
| 97064E-AA-6 | WESTF 2018-A A - ABS | | 12/15/2023 | Paydown | | 2,441,199 | 2,441,199 | 2,441,078 | 2,441,144 | | 55 | | 55 | | 2,441,199 | | | | 62,876 | 09/15/2043 |
| 97064G-AA-1 | WESTF 2021-A A - ABS | | 12/15/2023 | Paydown | | 579,944 | 579,944 | 579,914 | 579,915 | | 29 | | 29 | | 579,944 | | | | 9,470 | 05/15/2046 |
| 976657-AL-0 | WEC ENERGY GROUP INC | | 09/25/2023 | TD Securities | | 4,070,342 | 4,241,000 | 4,225,393 | 4,236,672 | | 1,263 | | 1,263 | | 4,237,935 | | (167,593) | (167,593) | 117,935 | 06/15/2025 |
| 98163J-AD-7 | WOLS 2021-A A4 - ABS | | 12/15/2023 | Paydown | | 6,109,185 | 6,109,185 | 6,041,649 | | | 67,535 | | 67,535 | | 6,109,185 | | | | 7,280 | 11/16/2026 |
| 98163V-AC-2 | WOART 2022-D A2B - ABS | | 12/15/2023 | Paydown | | 3,807,629 | 3,807,629 | 3,807,629 | 3,807,629 | | | | | | 3,807,629 | | | | 155,794 | 03/16/2026 |
| 98164D-AA-5 | WOART 2023-D A1 - ABS | | 12/15/2023 | Paydown | | 7,885,380 | 7,885,380 | 7,885,380 | | | | | | | 7,885,380 | | | | 45,936 | 11/15/2024 |

# 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 |
| 98388M-AD-9 | XCEL ENERGY INC | | 03/23/2023 | Various | | 6,841,884 | 7,000,000 | 6,831,881 | 6,832,053 | | 414 | | 414 | | 6,832,467 | | 9,417 | 9,417 | 64,921 | 06/01/2032 |
| 98389*-AA-3 | Xanterra Parks and Resorts, Inc. | | 11/13/2023 | Paydown | | 4,014,309 | 4,014,303 | 4,014,303 | 4,014,303 | | | | | | 4,014,303 | | 6 | 6 | 82,528 | 11/06/2025 |
| 98458P-AA-3 | YALE UNIVERSITY | | 12/06/2023 | MARKETAXESS CORPORATION | | 10,642,900 | 10,000,000 | 9,965,900 | 9,970,568 | | 10 | | 10 | | 9,970,578 | | 672,322 | 672,322 | 846,076 | 04/15/2096 |
| 986255-AY-3 | YCLO 1RR CRR - CDO | D | 08/07/2023 | Paydown | | 2,000,000 | 2,000,000 | 2,001,200 | 2,072,385 | | (72,420) | | (72,420) | | 2,000,000 | | | | 110,708 | 10/22/2029 |
| BME53L-TB-0 | PATTON BIP HOLDCO II LLC | | 11/19/2023 | Paydown | | 310,520 | 310,520 | 310,520 | 310,520 | | | | | | 310,520 | | | | 11,912 | 11/19/2028 |
| C0104*-AB-8 | AIR CANADA PASS THROUGH TRUST SERIES 201 | | 10/15/2023 | Paydown | | 856,327 | 711,357 | 755,618 | 709,303 | | | | | 46,315 | 755,618 | (57,619) | 158,328 | 100,709 | 23,338 | 10/15/2027 |
| C0461#-AA-3 | AURORA SOLAR LIMITED PARTNERSHIP | | 12/31/2023 | Paydown | | 440,361 | 440,159 | 441,904 | 429,087 | | | | | 12,817 | 441,904 | (1,544) | | (1,544) | 29,995 | 12/31/2033 |
| C1465*-AK-9 | CGI INC. | A | 09/13/2023 | Redemption @ 100.00 | | 2,142,857 | 2,142,857 | 2,142,857 | 2,142,857 | | | | | | 2,142,857 | | | | 80,143 | 09/12/2024 |
| C1466#-AA-6 | CANADIAN PACIFIC RAILWAY COMPANY | | 09/03/2023 | Paydown | | 1,576,682 | 1,576,682 | 1,738,512 | 1,634,477 | | (57,796) | | (57,796) | | 1,576,682 | | | | 64,258 | 03/03/2024 |
| E3075#-AA-3 | Club Atletico de Madrid SAD | B | 12/15/2023 | Paydown | | 1,394,241 | 1,395,706 | 1,547,161 | 1,363,451 | | | | | 183,710 | 1,547,161 | (152,919) | | (152,919) | 30,869 | 06/15/2031 |
| E7134#-AA-3 | LINIA NOU TRAM DOS SA | B | 12/31/2023 | Paydown | | 233,920 | 233,695 | 232,268 | 227,378 | | | | | 4,890 | 232,268 | 1,652 | | 1,652 | 11,725 | 12/31/2037 |
| G0566*-AC-3 | ARQIVA PP FINANCING PLC | B | 12/29/2023 | Redemption @ 100.00 | | 416,095 | 416,813 | 555,402 | 392,627 | | | | | 162,776 | 555,402 | (139,308) | | (139,308) | 34,379 | 06/29/2029 |
| G2003*-AA-4 | CAMPO PALOMAS FINANCE LIMITED | C | 11/29/2023 | Various | | 687,060 | 687,060 | 687,060 | 687,060 | | | | | | 687,060 | | | | 27,797 | 11/15/2036 |
| G4989@-AA-6 | JACINTA SOLAR FARM FINANCE LIMITED | C | 11/17/2023 | Various | | 697,760 | 697,760 | 697,760 | 697,760 | | | | | | 697,760 | | | | 28,377 | 05/15/2042 |
| G5607D-AD-2 | LONDON POWER NETWORKS PLC | B | 03/31/2023 | Maturity @ 100.00 | | 4,049,374 | 4,054,778 | 5,741,301 | 3,953,909 | | (18,592) | | (18,592) | 1,148,760 | 5,084,078 | (1,034,704) | | (1,034,704) | 207,530 | 03/31/2023 |
| G5963#-AG-8 | MEGGITT PLC | C | 06/08/2023 | Redemption @ 100.00 | | 14,400,000 | 14,400,000 | 14,400,000 | 14,400,000 | | | | | | 14,400,000 | | | | 459,428 | 07/06/2023 |
| G6751@-AA-7 | 17CAPITAL CREDIT FUND I TERM LOAN - ABS | | 05/01/2023 | Redemption @ 100.00 | | | | (56,349) | (56,349) | | | | | | (56,349) | | 56,349 | 56,349 | (185,950) | 03/31/2032 |
| G7178*-AE-4 | PORTERBROOK RAIL FINANCE LIMITED | B | 10/16/2023 | Paydown | | 1,270,280 | 1,268,426 | 1,331,827 | 1,236,774 | | | | | 95,053 | 1,331,827 | (61,547) | | (61,547) | 21,055 | 04/16/2028 |
| G8059#-AA-0 | SEMPERIAN PPP INVESTMENT PARTNERS GP LIM | B | 09/29/2023 | Paydown | | 1,012,641 | 1,013,135 | 1,053,624 | 990,624 | | | | | 63,000 | 1,053,624 | (40,982) | | (40,982) | 23,436 | 03/31/2037 |
| G8292Q-AK-8 | SOUTHERN GAS NETWORKS PLC | B | 10/05/2023 | Maturity @ 100.00 | | 12,159,500 | 12,115,500 | 17,570,529 | 12,169,553 | | (180,509) | | (180,509) | 3,450,777 | 15,439,822 | (3,280,322) | | (3,280,322) | 592,776 | 10/05/2023 |
| G9284#-BD-8 | VITOL FINANCE LTD | C | 06/27/2023 | Maturity @ 100.00 | | 8,700,000 | 8,700,000 | 8,764,206 | 8,706,143 | | (6,143) | | (6,143) | | 8,700,000 | | | | 191,400 | 06/27/2023 |
| N07059-AH-6 | ASML HOLDING NV | B | 09/19/2023 | Maturity @ 100.00 | | 8,091,261 | 8,080,286 | 11,155,733 | 8,126,954 | | (63,088) | | (63,088) | 2,348,376 | 10,412,243 | (2,320,982) | | (2,320,982) | 273,080 | 09/19/2023 |
| N7334#-AM-5 | WERELDHAVE N.V. | D | 07/17/2023 | Maturity @ 100.00 | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 776,000 | 07/17/2023 |
| P4001#-AA-8 | E LICA MESA LA PAZ, S. DE R. L. DE C. V. | D | 12/26/2023 | Redemption @ 100.00 | | 279,758 | 279,758 | 279,758 | 279,758 | | | | | | 279,758 | | | | 7,827 | 12/20/2044 |
| P8711*-AA-4 | SOCIEDAD CONCESIONARIA OPERADORA AEROPOR | C | 12/15/2023 | Paydown | | 2,695,722 | 2,695,722 | 2,695,722 | 2,695,722 | | | | | | 2,695,722 | | | | 55,127 | 12/15/2026 |
| PPE0EM-2V-0 | Strategic Partners VIII, L.P. - ABS | | 10/10/2023 | Redemption @ 100.00 | | 1,894,363 | 1,894,363 | 1,894,363 | 1,894,363 | | | | | | 1,894,363 | | | | 74,885 | 03/10/2025 |
| PPE45S-V2-1 | Ports America Holdings, LLC | | 12/29/2023 | Redemption @ 100.00 | | 87,000 | 87,000 | 87,000 | 87,000 | | | | | | 87,000 | | | | 4,130 | 11/22/2028 |
| PPEKJ1-98-1 | High River LLC - ABS | | 09/20/2023 | Direct | | 2,118,116 | 2,118,116 | 2,118,116 | 2,118,116 | | | | | | 2,118,116 | | | | 44,039 | 12/31/2036 |
| PPES7T-5A-5 | CIP VIII Holdings SPV, L.P. Incorporated | | 12/12/2023 | Redemption @ 100.00 | | 936,827 | 936,827 | 936,827 | 936,827 | | | | | | 936,827 | | | | 53,764 | 11/11/2026 |
| PPFJCE-C9-6 | PMH NEWCO LP - ABS | | 11/28/2023 | Redemption @ 100.00 | | 1,453,367 | 1,453,367 | 1,453,367 | 1,453,367 | | | | | | 1,453,367 | | | | 108,534 | 01/26/2027 |
| PPFZ6E-SA-7 | HarbourVest Dover Street X Investment, L | | 10/16/2023 | Various | | 2,493,241 | 2,493,241 | 2,493,241 | | | | | | | 2,493,241 | | | | 54,623 | 01/05/2028 |
| PPG42F-W8-6 | SPR SOLAR FUNDING LLC_Term Loan - ABS | | 12/26/2023 | Redemption @ 100.00 | | 68,665 | 68,665 | 68,665 | | | 3 | | 3 | | 68,668 | | (3) | (3) | 737 | 08/30/2054 |
| Q3974@-AA-4 | GIP TITANIUM FINCO PTY LTD | C | 12/31/2023 | Paydown | | 1,207,348 | 1,207,348 | 1,207,348 | 1,207,348 | | | | | | 1,207,348 | | | | 19,245 | 03/31/2036 |
| Q7160#-AJ-8 | ORICA FINANCE LIMITED | | 03/27/2023 | Redemption @ 100.00 | | 9,200,000 | 9,200,000 | 9,730,196 | 9,311,780 | | (36,594) | | (36,594) | | 9,275,186 | | (75,186) | (75,186) | 221,697 | 09/18/2023 |
| Q8806@-AA-7 | TEC Hedland Pty Ltd | B | 12/31/2023 | Paydown | | 240,438 | 240,148 | 257,238 | 243,724 | | | | | 13,513 | 257,238 | (16,800) | | (16,800) | 7,065 | 06/30/2042 |
| Q9496@-AA-0 | WR Carpenter No. 1 Pty Ltd | C | 11/01/2023 | Paydown | | 378,769 | 378,771 | 378,771 | 378,771 | | (1) | | (1) | | 378,769 | | | | 14,025 | 11/01/2036 |
| X5151*-AE-0 | LANDSVIRKJUN | C | 03/08/2023 | Maturity @ 100.00 | | 2,200,000 | 2,200,000 | 2,200,000 | 2,200,000 | | | | | | 2,200,000 | | | | 45,320 | 03/08/2023 |
| X5151*-AH-3 | LANDSVIRKJUN | C | 03/16/2023 | Maturity @ 100.00 | | 6,600,000 | 6,600,000 | 6,600,000 | 6,600,000 | | | | | | 6,600,000 | | | | 82,830 | 03/16/2023 |
| ZQ0157-53-2 | SOCIETA DI PROGETTO AUTOSTRADA DIRETTA B | B | 12/30/2023 | Paydown | | 384,492 | 384,138 | 385,583 | 373,645 | | | | | 11,938 | 385,583 | (1,091) | | (1,091) | 12,738 | 12/31/2038 |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 5,637,656,976 | 5,775,188,618 | 5,765,655,335 | 5,447,091,541 | | 2,352,685 | 2,227,344 | 125,340 | 7,541,926 | 5,761,447,666 | (7,106,166) | (116,859,168) | (123,965,333) | 170,185,371 | XXX |
| 06051G-HP-7 | BANK OF AMERICA CORP | | 05/18/2023 | MERRILL LYNCH PIERCE FENNER | | 3,245,100 | 3,000,000 | 2,983,941 | 3,027,314 | | (2,108) | | (2,108) | | 3,027,277 | | 217,823 | 217,823 | 105,321 | 06/15/2027 |
| 29265W-AA-6 | ENEL SPA | C | 09/20/2023 | Call @ 100.00 | | 790,000 | 790,000 | 783,546 | 783,947 | | 5 | | 5 | | 783,952 | | 6,048 | 6,048 | 69,125 | 09/24/2073 |
| 89832Q-AD-1 | TRUIST FINANCIAL CORP | | 03/14/2023 | CREDIT SUISSE SECURITIES | | 904,095 | 999,000 | 954,045 | 955,833 | | 154 | | 154 | | 955,986 | | (51,891) | (51,891) | 25,974 | 12/29/2049 |
| 1309999999. Subtotal - Bonds - Hybrid Securities | | | | | | 4,939,195 | 4,789,000 | 4,721,532 | 4,767,094 | | (1,950) | | (1,950) | | 4,767,216 | | 171,979 | 171,979 | 200,420 | XXX |
| 000000-00-0 | VFH PARENT LLC - TERM LOAN B | | 07/26/2023 | Redemption @ 100.00 | | 99,505 | 100,000 | 96,801 | 96,998 | | 290 | | 290 | | 97,288 | | 2,217 | 2,217 | 4,855 | 01/13/2029 |
| 000000-00-0 | AMERICAN AUTO AUCTION GROUP, LLC - TERM | | 10/05/2022 | Redemption @ 100.00 | | | | | | | | | | | | | | | 2,351 | 12/30/2027 |
| 000000-00-0 | FUGUE FINANCE LLC - TERM LOAN | C | 08/31/2023 | Redemption @ 100.00 | | 1,958 | 1,958 | 1,939 | | | 1 | | 1 | | 1,940 | | 18 | 18 | 36 | 01/31/2028 |
| 000000-00-0 | Advance : Traverse Midstream Partners LL | | 03/28/2023 | Redemption @ 100.00 | | 6,836 | 6,836 | 6,785 | | | 1 | | 1 | | 6,786 | | 50 | 50 | 30 | 02/16/2028 |
| 000000-00-0 | DEXKO GLOBAL INC. - INCREMENTAL FIRST LI | | 07/21/2023 | DIRECT | | 137,065 | 141,304 | 137,065 | | | | | | | 137,065 | | | | | 10/04/2028 |
| 000000-00-0 | AXALTA COATING SYSTEMS DUTCH HOLDING B B | C | 12/29/2023 | Redemption @ 100.00 | | 7,403 | 7,403 | 7,326 | 7,333 | | 3 | | 3 | | 7,337 | | 67 | 67 | 67 | 12/20/2029 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 000000-00-0 | FUGUE FINANCE LLC - EXISTING TERM LOAN | | 11/30/2023 | Redemption @ 100.00 | | 1,333 | 1,333 | 1,327 | | | | | | | 1,327 | | 6 | 6 | 22 | 01/31/2028 |
| 00076V-AY-6 | ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L | | 12/20/2023 | Various | | 75,450 | 75,000 | 74,438 | 74,510 | | 52 | | 52 | | 74,562 | | 888 | 888 | 6,937 | 12/20/2029 |
| 00076V-AZ-3 | ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L | | 12/29/2023 | Redemption @ 100.00 | | 200,507 | 200,754 | 199,209 | 199,429 | | 124 | | 124 | | 199,554 | | 953 | 953 | 13,334 | 12/21/2028 |
| 00145A-AB-9 | AIT WORLDWIDE LOGISTICS HOLDINGS, INC. - | | 12/29/2023 | Redemption @ 100.00 | | 340,487 | 347,405 | 346,303 | 339,706 | | 102 | | 102 | | 346,545 | | (6,057) | (6,057) | 27,039 | 04/06/2028 |
| 00149H-AD-6 | RELADYNE INC. - TERM LOAN (FIRST LIEN) | | 12/29/2023 | Redemption @ 100.00 | | 2,495 | 2,495 | 2,408 | | | 12 | | 12 | | 2,420 | | 75 | 75 | 182 | 12/22/2028 |
| 00162D-AB-1 | AL GCX HOLDINGS, LLC - TERM LOAN B | | 07/10/2023 | Redemption @ 100.00 | | 17,179 | 17,179 | 16,818 | 16,853 | | 14 | | 14 | | 16,867 | | 312 | 312 | 641 | 05/17/2029 |
| 00186X-AJ-2 | API GROUP DE, INC. | | 03/27/2023 | Redemption @ 100.00 | | 97,936 | 98,384 | 97,787 | 97,885 | | 20 | | 20 | | 97,904 | | 32 | 32 | 2,319 | 01/03/2029 |
| 00213N-AM-4 | APX GROUP, INC. - INITIAL TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 6,446 | 6,446 | 6,435 | 4,508 | | 1 | | 1 | | 6,438 | | 7 | 7 | 240 | 07/10/2028 |
| 00217B-AB-0 | ASP DREAM ACQUISITION CO LLC - INITIAL T | | 10/31/2023 | Redemption @ 100.00 | | 3,011 | 3,011 | 2,989 | 1,487 | | 2 | | 2 | | 2,993 | | 19 | 19 | 138 | 12/15/2028 |
| 00247N-AG-7 | AZZ INCORPORATED - TERM LOAN B | | 02/28/2023 | Redemption @ 100.00 | | (4,062) | | | | | (5) | | (5) | | (5) | | (4,057) | (4,057) | 7,658 | 05/13/2029 |
| 00488P-AP-0 | ACRISURE, LLC - INCREMENTAL TL | | 12/29/2023 | Redemption @ 100.00 | | 9,035 | 9,035 | 8,941 | 5,467 | | 12 | | 12 | | 8,961 | | 74 | 74 | 508 | 02/15/2027 |
| 01608U-AE-7 | ALI GROUP NORTH AMERICA CORP | | 02/03/2023 | Redemption @ 100.00 | | 164,689 | 176,889 | 172,943 | 173,177 | | 68 | | 68 | | 173,245 | | (8,555) | (8,555) | 15,632 | 07/30/2029 |
| 01642P-BB-1 | ALIXPARTNERS, LLP | | 12/29/2023 | Redemption @ 100.00 | | 2,262 | 2,262 | 2,239 | 2,242 | | 2 | | 2 | | 2,245 | | 17 | 17 | 121 | 02/04/2028 |
| 01881U-AE-5 | ALLIANT HOLDINGS INTERMEDIATE, LLC - INI | | 02/13/2023 | Various | | 97,369 | 99,479 | 96,992 | 97,353 | | 106 | | 106 | | 97,460 | | (90) | (90) | 1,564 | 05/09/2025 |
| 01881U-AJ-4 | ALLIANT HOLDINGS INTERMEDIATE, LLC - TER | | 07/13/2023 | Redemption @ 100.00 | | 444,059 | 444,375 | 443,820 | 443,921 | | 52 | | 52 | | 443,973 | | 86 | 86 | 19,449 | 11/05/2027 |
| 01881U-AK-1 | ALLIANT HOLDINGS INTERMEDIATE, LLC - B5 | | 09/29/2023 | Redemption @ 100.00 | | 3,534 | 3,534 | 3,507 | | | 2 | | 2 | | 3,508 | | 26 | 26 | 84 | 11/05/2027 |
| 01881U-AL-9 | ALLIANT HOLDINGS INTERMEDIATE, LLC - B6 | | 12/29/2023 | Redemption @ 100.00 | | 1,129 | 1,129 | 1,121 | | | | | | | 1,122 | | 7 | 7 | | 11/06/2030 |
| 01957T-AH-0 | ALLIED UNIVERSAL HOLDCO LLC (F/K/A USAGM | | 12/29/2023 | Redemption @ 100.00 | | 7,250 | 7,250 | 7,214 | 7,220 | | 3 | | 3 | | 7,223 | | 27 | 27 | 445 | 05/12/2028 |
| 02090C-AE-0 | BROOKS AUTOMATION, INC. - TL | | 12/29/2023 | Redemption @ 100.00 | | 2,506 | 2,506 | 2,356 | 164 | | (149) | | (149) | | 2,373 | | 134 | 134 | 6,444 | 02/01/2029 |
| 02376C-BB-0 | 2018 Replacement Term Loan : American Ai | | 02/15/2023 | Redemption @ 100.00 | | 800,000 | 800,000 | 750,000 | 754,326 | | 2,264 | | 2,264 | | 756,590 | | 43,410 | 43,410 | 6,739 | 06/27/2025 |
| 02376C-BK-0 | AMERICAN AIRLINES, INC. - SENIOR SECURED | | 07/17/2023 | Redemption @ 100.00 | | 5,000 | 5,000 | 4,900 | | | 8 | | 8 | | 4,908 | | 92 | 92 | 87 | 02/15/2028 |
| 02406M-AU-1 | AMERICAN AXLE & MANUFACTURING, INC. - FI | | 12/11/2023 | Redemption @ 100.00 | | 10,000 | 10,000 | 9,700 | 9,702 | | 31 | | 31 | | 9,733 | | 267 | 267 | 569 | 12/06/2029 |
| 03234T-AZ-1 | AMWINS GROUP, INC. - INCREMENTAL TERM LO | | 12/29/2023 | Redemption @ 100.00 | | 1,250 | 1,250 | 1,238 | | | 1 | | 1 | | 1,239 | | 11 | 11 | 44 | 02/19/2028 |
| 03765V-AK-6 | PRIME SECURITY SERVICES BORROWER, LLC | | 10/13/2023 | Redemption @ 100.00 | | 320,113 | 320,113 | 320,515 | 320,412 | | (62) | | (62) | | 320,351 | | (238) | (238) | 24,619 | 09/23/2026 |
| 03835E-AF-1 | APPLOVIN CORPORATION - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 401,053 | 401,053 | 400,052 | 396,173 | | 80 | | 80 | | 400,298 | | 756 | 756 | 24,798 | 10/25/2028 |
| 03852J-AT-8 | ARAMARK SERVICES, INC. - TERM LOAN B6 | | 12/29/2023 | Redemption @ 100.00 | | 1,250 | 1,250 | 1,238 | | | 1 | | 1 | | 1,238 | | 12 | 12 | 34 | 06/22/2030 |
| 03880Y-AC-8 | ARC FALCON I INC. | | 12/29/2023 | Redemption @ 100.00 | | 6,271 | 6,271 | 6,235 | | | | | | | 6,236 | | 35 | 35 | 201 | 09/30/2028 |
| 03880Y-AD-6 | ARC FALCON I INC. | | 03/15/2023 | Redemption @ 100.00 | | 63,694 | 63,694 | 63,503 | 63,570 | | (27) | | (27) | | 63,543 | | 151 | 151 | 260 | 09/30/2028 |
| 03952H-AD-6 | ARCHES BUYER INC. | | 07/31/2023 | Redemption @ 100.00 | | 7,914 | 7,914 | 7,374 | 3,765 | | 38 | | 38 | | 7,433 | | 481 | 481 | 254 | 12/06/2027 |
| 04225V-AD-4 | EQUINITI GROUP PLC - TERM LOAN B (USD) | D | 11/30/2022 | DIRECT | | | | | | | | | | | | | | | 2,569 | 12/11/2028 |
| 04287K-AB-7 | ARCONIC CORPORATION - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 1,413 | 1,413 | 1,399 | | | 1 | | 1 | | 1,400 | | 13 | 13 | 36 | 08/18/2030 |
| 04349H-AK-0 | ASCEND LEARNING, LLC - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 7,492 | 7,492 | 7,289 | 3,236 | | 18 | | 18 | | 7,310 | | 183 | 183 | 363 | 12/11/2028 |
| 04649V-AX-8 | ASURION, LLC | | 12/29/2023 | Redemption @ 100.00 | | 2,267 | 2,267 | 2,239 | 2,245 | | 3 | | 3 | | 2,249 | | 18 | 18 | 127 | 12/23/2026 |
| 04649V-BC-3 | ASURION, LLC - B11 TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 2,917 | 2,917 | 2,742 | | | 19 | | 19 | | 2,761 | | 156 | 156 | 155 | 08/19/2028 |
| 04651B-AB-5 | AT HOME GROUP INC. | | 10/03/2022 | Redemption @ 100.00 | | | | | | | | | | | | | | | 192 | 07/24/2028 |
| 04686R-AB-9 | ATHENAHEALTH, INC. - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 7,814 | 7,814 | 7,697 | (1,383) | | 6 | | 6 | | 7,703 | | 111 | 111 | 297 | 02/15/2029 |
| 04686R-AC-7 | ATHENAHEALTH GROUP INC. - INITIAL DDTL | | 08/03/2023 | Various | | | 94,203 | 94,203 | 94,203 | | | | | | 94,203 | | (94,203) | (94,203) | 1,484 | 02/15/2029 |
| 05350N-AL-8 | AVANTOR FUNDING, INC. | | 12/29/2023 | Various | | 341,182 | 339,945 | 336,859 | 337,077 | | 277 | | 277 | | 337,354 | | 3,827 | 3,827 | 8,465 | 11/08/2027 |
| 05377J-AS-1 | AVIS BUDGET CAR RENTAL, LLC - TERM LOAN | | 09/29/2023 | Redemption @ 100.00 | | 3,750 | 3,750 | 3,647 | 3,658 | | 7 | | 7 | | 3,666 | | 84 | 84 | 197 | 03/16/2029 |
| 05508T-AU-6 | B&G FOODS, INC. | | 11/17/2023 | Redemption @ 100.00 | | 67,443 | 67,443 | 67,406 | 47,954 | | 1 | | 1 | | 67,395 | | 49 | 49 | 1,143 | 10/10/2026 |
| 05825H-AD-6 | BALDWIN RISK PARTNERS, LLC - TERM B-1 LO | | 12/29/2023 | Redemption @ 100.00 | | 5,551 | 5,551 | 5,494 | 1,489 | | 4 | | 4 | | 5,501 | | 50 | 50 | 154 | 10/14/2027 |
| 05988H-AE-7 | BOXER PARENT COMPANY, INC. | | 03/31/2023 | Various | | 292,839 | 297,393 | 289,913 | 290,845 | | 371 | | 371 | | 291,216 | | 1,623 | 1,623 | 6,157 | 10/02/2025 |
| 07014Q-AN-1 | GREAT OUTDOORS GROUP, LLC - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 7,197 | 7,197 | 7,115 | 4,911 | | 4 | | 4 | | 7,142 | | 55 | 55 | 290 | 03/06/2028 |
| 07368R-AF-8 | BEACON ROOFING SUPPLY, INC. | | 12/29/2023 | Redemption @ 100.00 | | 3,717 | 3,717 | 3,700 | 3,704 | | 1 | | 1 | | 3,705 | | 11 | 11 | 521 | 05/19/2028 |
| 10801X-AH-0 | BRIGHTVIEW LANDSCAPES, LLC - FIRST LIEN | | 08/28/2023 | Redemption @ 100.00 | | 151,607 | 151,607 | 151,607 | 151,607 | | | | | | 151,607 | | | | 8,472 | 04/20/2029 |
| 11132V-AR-0 | BROADSTREET PARTNERS, INC. | | 12/29/2023 | Redemption @ 100.00 | | 339,528 | 348,671 | 346,912 | 344,285 | | 86 | | 86 | | 347,386 | | (7,859) | (7,859) | 8,360 | 01/27/2027 |
| 11565H-AB-2 | BROWN GROUP HOLDINGS, LLC | | 12/29/2023 | Redemption @ 100.00 | | 6,650 | 6,650 | 6,623 | 6,629 | | 2 | | 2 | | 6,631 | | 19 | 19 | 349 | 06/07/2028 |
| 11565H-AD-8 | BROWN GROUP HOLDINGS, LLC - TERM LOAN B2 | | 12/29/2023 | Redemption @ 100.00 | | 5,000 | 5,000 | 4,882 | 4,886 | | 12 | | 12 | | 4,897 | | 103 | 103 | 134 | 07/02/2029 |
| 11823L-AK-1 | BUCKEYE PARTNERS, L.P. | | 12/29/2023 | Redemption @ 100.00 | | 152,433 | 153,782 | 151,792 | 151,960 | | 429 | | 429 | | 152,389 | | 44 | 44 | 10,198 | 11/01/2026 |

# 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 |
| 11823L-AL-9 | BUCKEYE PARTNERS, L.P. - TERM LOAN B | | 11/16/2023 | DIRECT | | 332,916 | 333,333 | 332,500 | | | 1 | | 1 | | 332,501 | | 416 | 416 | | 11/22/2030 |
| 12511B-AC-6 | CCC INTELLIGENT SOLUTIONS INC. | | 12/29/2023 | Redemption @ 100.00 | | 4,271 | 4,271 | 4,245 | 4,246 | | 3 | | 3 | | 4,249 | | 23 | 23 | 216 | 09/21/2028 |
| 12541H-AT-0 | CHG HEALTHCARE SERVICES, INC. | | 12/29/2023 | Redemption @ 100.00 | | 4,534 | 4,534 | 4,402 | 4,411 | | 13 | | 13 | | 4,424 | | 110 | 110 | 261 | 09/29/2028 |
| 12546F-AF-9 | CHG PPC PARENT LLC - TL | | 01/19/2023 | Redemption @ 100.00 | | 392,781 | 397,000 | 395,015 | 395,314 | | 29 | | 29 | | 395,343 | | (2,562) | (2,562) | 5,492 | 12/08/2028 |
| 12568Y-AD-6 | GENTIVA HEALTH SERVICES, INC. - TERM LOA | | 12/29/2023 | Redemption @ 100.00 | | 2,937 | 2,937 | 2,754 | 2,337 | | 20 | | 20 | | 2,786 | | 151 | 151 | 164 | 02/11/2028 |
| 12657Q-AB-9 | CQP HOLDCO LP - INITIAL TERM LOAN | | 12/20/2023 | Redemption @ 100.00 | | 24,993 | 24,993 | 24,993 | | | | | | | 24,993 | | | | 1,823 | 06/05/2028 |
| 12658H-AG-7 | CP ATLAS BUYER, INC. | | 12/29/2023 | Redemption @ 100.00 | | 1,223 | 1,223 | 1,217 | 1,219 | | 1 | | 1 | | 1,219 | | 4 | 4 | 74 | 11/23/2027 |
| 12659E-AC-2 | CP IRIS HOLDCO I, INC. | | 12/29/2023 | Redemption @ 100.00 | | 6,087 | 6,087 | 6,061 | 2,190 | | 1 | | 1 | | 6,062 | | 25 | 25 | 197 | 10/02/2028 |
| 12659E-AD-0 | CP IRIS HOLDCO I, INC. | | 10/02/2023 | Redemption @ 100.00 | | 82,937 | 82,937 | 82,937 | 82,937 | | | | | | 82,937 | | | | 592 | 10/02/2028 |
| 12670U-AE-7 | CWGS GROUP, LLC | | 12/29/2023 | Redemption @ 100.00 | | 5,035 | 5,035 | 4,971 | 4,116 | | 3 | | 3 | | 4,978 | | 57 | 57 | 167 | 06/03/2028 |
| 12768E-AG-1 | CAESARS ENTERTAINMENT, INC. | | 12/29/2023 | Redemption @ 100.00 | | 3,750 | 3,750 | 3,713 | | | 3 | | 3 | | 3,716 | | 34 | 34 | 193 | 02/06/2030 |
| 12769L-AB-5 | CAESARS RESORT COLLECTION, LLC | | 02/06/2023 | Redemption @ 100.00 | | 150,981 | 150,981 | 150,415 | 150,631 | | 17 | | 17 | | 150,648 | | 333 | 333 | 2,015 | 12/23/2024 |
| 12769L-AD-1 | CAESARS RESORT COLLECTION, LLC | | 02/06/2023 | Redemption @ 100.00 | | 618,500 | 618,500 | 618,500 | 618,500 | | | | | | 618,500 | | | | 9,086 | 07/21/2025 |
| 13134M-BT-9 | CALPINE CORPORATION | | 08/03/2023 | Redemption @ 100.00 | | 487,900 | 490,400 | 477,993 | 479,021 | | 839 | | 839 | | 479,860 | | 8,039 | 8,039 | 18,896 | 12/16/2027 |
| 14141N-AB-6 | CARDENAS MARKETS LLC - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 4,397 | 4,397 | 4,210 | 2,357 | | 12 | | 12 | | 4,229 | | 168 | 168 | 209 | 08/01/2029 |
| 14835J-AQ-3 | CAST & CREW PAYROLL, LLC - INCREMENTAL T | | 12/29/2023 | Redemption @ 100.00 | | 976 | 3,038 | 3,011 | | | 2 | | 2 | | 3,013 | | (2,037) | (2,037) | 3,117 | 12/29/2028 |
| 14855N-AB-2 | CASTLELAKE AVIATION ONE DESIGNATED ACTIV | C | 01/19/2023 | Redemption @ 100.00 | | 295,829 | 296,250 | 293,288 | 293,992 | | 47 | | 47 | | 294,039 | | 1,789 | 1,789 | 2,970 | 10/22/2026 |
| 14855N-AF-3 | CASTLELAKE AVIATION FINANCE DESIGNATED A | C | 12/15/2023 | Redemption @ 100.00 | | 2,985 | 2,985 | 2,963 | | | 2 | | 2 | | 2,965 | | 20 | 20 | 116 | 10/22/2027 |
| 15477B-AB-3 | CDK GLOBAL, INC. - TERM LOAN B | | 09/29/2023 | Redemption @ 100.00 | | 3,750 | 3,750 | 3,638 | 3,645 | | 8 | | 8 | | 3,653 | | 97 | 97 | 245 | 07/06/2029 |
| 15669G-AH-7 | LUMEN TECHNOLOGIES INC. | | 12/29/2023 | Redemption @ 100.00 | | 5,087 | 5,087 | 4,885 | 4,897 | | 25 | | 25 | | 4,923 | | 164 | 164 | 250 | 03/15/2027 |
| 15872N-AC-6 | CHAMPIONX CORPORATION - TERM LOAN B1 | | 12/29/2023 | Redemption @ 100.00 | | 109,583 | 109,083 | 107,073 | 105,359 | | 168 | | 168 | | 107,397 | | 2,186 | 2,186 | 15,065 | 06/07/2029 |
| 15963C-AC-0 | THE CHAMBERLAIN GROUP, LLC. - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 6,010 | 6,010 | 5,879 | 5,887 | | 13 | | 13 | | 5,900 | | 110 | 110 | 347 | 11/03/2028 |
| 16115E-AQ-0 | CHART INDUSTRIES, INC. - TERM LOAN B | | 09/29/2023 | Redemption @ 100.00 | | 2,500 | 2,500 | 2,419 | 2,483 | | (59) | | (59) | | 2,424 | | 76 | 76 | (1,157) | 03/15/2030 |
| 16115E-AS-6 | CHART INDUSTRIES, INC. | | 12/04/2023 | Redemption @ 100.00 | | 41,901 | 41,901 | 40,556 | 40,658 | | 33 | | 33 | | 40,691 | | 1,209 | 1,209 | 636 | 03/15/2030 |
| 16384Y-AJ-6 | CHEMOURS COMPANY, THE - TERM LOAN (USD) | | 12/29/2023 | Redemption @ 100.00 | | 3,250 | 3,250 | 3,201 | | | 3 | | 3 | | 3,205 | | 45 | 45 | 77 | 08/18/2028 |
| 172442-AT-2 | Cinemark USA, Inc. | | 09/29/2023 | Redemption @ 100.00 | | 2,000 | 2,000 | 1,970 | | | 1 | | 1 | | 1,971 | | 29 | 29 | 23 | 05/24/2030 |
| 17288Y-AE-2 | CITADEL SECURITIES LP - INCREMENTAL TERM | | 06/30/2023 | Redemption @ 100.00 | | 1,250 | 1,250 | 1,225 | 1,226 | | 526 | | 526 | | 1,228 | | 22 | 22 | 12,672 | 02/02/2028 |
| 17288Y-AK-8 | CITADEL SECURITIES LP - 2023 TERM LOAN | | 07/29/2023 | Redemption @ 100.00 | | 248,125 | 248,125 | 243,163 | 243,964 | | 2 | | 2 | | 243,966 | | 4,159 | 4,159 | 1,586 | 07/29/2030 |
| 18143E-AK-5 | CLARK EQUIPMENT COMPANY - TERM LOAN B | | 05/01/2023 | Redemption @ 100.00 | | (1,733) | | | | | | | | | | | (1,733) | (1,733) | 5,223 | 04/20/2029 |
| 18972F-AC-6 | CLYDESDALE ACQUISITION HOLDINGS, INC. - | | 12/29/2023 | Redemption @ 100.00 | | 15,183 | 15,183 | 14,887 | 4,399 | | 25 | | 25 | | 14,924 | | 259 | 259 | 756 | 04/13/2029 |
| 20337E-AQ-4 | COMMSCOPE, INC. | | 12/29/2023 | Redemption @ 100.00 | | 18,008 | 18,008 | 17,309 | 17,311 | | 127 | | 127 | | 17,438 | | 571 | 571 | 856 | 04/06/2026 |
| 20786N-AC-1 | CONNECTWISE, LLC | | 12/29/2023 | Redemption @ 100.00 | | 4,015 | 4,015 | 3,982 | 3,988 | | 3 | | 3 | | 3,991 | | 24 | 24 | 256 | 09/29/2028 |
| 21870F-BA-6 | CORELOGIC, INC. (FKA FIRST AMERICAN CORP | | 12/29/2023 | Redemption @ 100.00 | | 2,638 | 2,638 | 2,582 | 1,996 | | 2 | | 2 | | 2,584 | | 54 | 54 | 109 | 06/02/2028 |
| 22006V-AL-3 | CORPORATION SERVICE COMPANY - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 35,500 | 35,500 | 34,256 | 34,320 | | 98 | | 98 | | 34,418 | | 1,082 | 1,082 | 1,855 | 11/02/2029 |
| 22282G-AE-7 | COVANTA HOLDING CORPORATION - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 581 | 581 | 576 | | | 1 | | 1 | | 576 | | 5 | 5 | 23 | 11/30/2028 |
| 22526W-AP-3 | CREATIVE ARTISTS AGENCY, LLC - TERM LOAN | | 02/22/2023 | Redemption @ 100.00 | | 248,750 | 248,750 | 239,422 | 240,488 | | 301 | | 301 | | 240,789 | | 7,961 | 7,961 | 4,967 | 11/27/2026 |
| 22526W-AQ-1 | CREATIVE ARTISTS AGENCY, LLC - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 3,642 | 3,642 | 3,621 | | | 1 | | 1 | | 3,622 | | 19 | 19 | 93 | 11/27/2028 |
| 22704N-AD-4 | CROCS, INC. - TERM LOAN B | | 07/20/2023 | Redemption @ 100.00 | | 376,875 | 376,875 | 374,991 | 375,231 | | 136 | | 136 | | 375,367 | | 1,508 | 1,508 | 17,808 | 02/20/2029 |
| 22860E-AG-7 | CROWN SUBSEA COMMUNICATIONS HOLDING, INC | | 12/29/2023 | Redemption @ 100.00 | | 12,500 | 12,500 | 12,250 | | | 42 | | 42 | | 12,292 | | 208 | 208 | 780 | 04/27/2027 |
| 23340D-AP-7 | CUSHMAN & WAKEFIELD U.S. BORROWER, LLC | | 08/24/2023 | Various | | 415,926 | 422,869 | 416,487 | 417,516 | | 609 | | 609 | | 418,124 | | (2,198) | (2,198) | 14,367 | 08/21/2025 |
| 23340D-AQ-5 | CUSHMAN & WAKEFIELD U.S. BORROWER, LLC - | | 12/29/2023 | Redemption @ 100.00 | | 1,182 | 1,182 | 1,148 | | | 4 | | 4 | | 1,152 | | 31 | 31 | 75 | 01/31/2030 |
| 24022K-AB-5 | DCERT BUYER, INC. - INITIAL TERM LOAN (F | | 12/29/2023 | Redemption @ 100.00 | | 3,341 | 3,341 | 3,243 | 2,476 | | 15 | | 15 | | 3,260 | | 81 | 81 | 158 | 10/16/2026 |
| 24228H-AN-8 | DEALER TIRE, LLC - TERM LOAN B2 | | 12/29/2023 | Redemption @ 100.00 | | 2,500 | 2,500 | 2,438 | 2,438 | | 8 | | 8 | | 2,446 | | 54 | 54 | 150 | 12/14/2027 |
| 24982L-AB-1 | DERMATOLOGY INTERMEDIATE HOLDINGS III, I | | 01/10/2023 | Redemption @ 100.00 | | 120,976 | 104,788 | 102,693 | 102,918 | | 16 | | 16 | | 102,933 | | 18,043 | 18,043 | 1,762 | 03/30/2029 |
| 24982L-AD-7 | DERMATOLOGY INTERMEDIATE HOLDINGS III, I | | 01/10/2023 | DIRECT | | 18,584 | 19,685 | 19,685 | 19,685 | | | | | | 19,685 | | (1,101) | (1,101) | (2,432) | 03/30/2029 |
| 25379T-AE-6 | DIGI INTERNATIONAL INC. - TERM LOAN B | | 11/30/2022 | DIRECT | | | | | | | | | | | | | | | 288 | 11/01/2028 |
| 25460H-AB-8 | DIRECTV FINANCING, LLC | | 12/29/2023 | Redemption @ 100.00 | | 249,963 | 249,963 | 240,527 | 159,010 | | 1,040 | | 1,040 | | 241,693 | | 8,271 | 8,271 | 12,750 | 08/02/2027 |
| 25849K-AB-3 | DOTDASH MEREDITH, INC. - TERM LOAN B | | 10/02/2023 | Redemption @ 100.00 | | 2,175 | 2,175 | 2,164 | 2,166 | | 1 | | 1 | | 2,166 | | 9 | 9 | 89 | 12/01/2028 |
| 26209H-AC-0 | DRIVEN HOLDINGS LLC - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 391,145 | 404,308 | 402,100 | 397,283 | | 86 | | 86 | | 402,500 | | (11,356) | (11,356) | 9,869 | 12/17/2028 |

# 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 |
| 26483N-AN-0 | DUN & BRADSTREET CORPORATION, THE | | 07/25/2023 | Redemption @ 100.00 | | 314,743 | 314,743 | 315,130 | 315,026 | | (46) | | (46) | | 314,979 | | (237) | (237) | 12,726 | 02/06/2026 |
| 26483N-AS-9 | DUN & BRADSTREET CORPORATION, THE - TERM | | 01/01/2023 | Adjustment | | (95) | | | | | | | | | | | (95) | (95) | | 01/18/2029 |
| 26872N-AC-3 | EMRLD BORROWER LP - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 2,937 | 2,937 | 2,943 | | | | | | | 2,943 | | (6) | (6) | | 05/31/2030 |
| 26928B-AM-1 | E.W. SCRIPPS COMPANY, THE | | 09/07/2023 | Various | | 379,861 | 387,613 | 383,439 | 383,640 | | 469 | | 469 | | 384,109 | | (4,248) | (4,248) | 27,770 | 01/07/2028 |
| 26972C-AC-6 | RESTAURANT TECHNOLOGIES, INC. - TERM LOA | | 12/29/2023 | Redemption @ 100.00 | | 5,750 | 5,750 | 5,655 | 943 | | 5 | | 5 | | 5,662 | | 88 | 88 | 94 | 04/02/2029 |
| 27943U-AK-2 | EDELMAN FINANCIAL ENGINES CENTER, LLC, T | | 12/29/2023 | Redemption @ 100.00 | | 6,137 | 6,137 | 6,066 | 1,754 | | 9 | | 9 | | 6,075 | | 63 | 63 | 297 | 04/07/2028 |
| 28257K-AB-2 | ECHO GLOBAL LOGISTICS, INC. - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 4,519 | 4,519 | 4,464 | 1,996 | | 4 | | 4 | | 4,468 | | 51 | 51 | 215 | 11/23/2028 |
| 284375-LE-0 | ELEMENT MATERIALS TECHNOLOGY GROUP US HO | | 12/29/2023 | Redemption @ 100.00 | | 3,250 | 3,250 | 3,198 | 3,199 | | 5 | | 5 | | 3,204 | | 46 | 46 | 144 | 07/06/2029 |
| 29081L-AC-8 | EMBECTA CORP - TERM LOAN B | | 01/25/2023 | Redemption @ 100.00 | | 523,030 | 532,929 | 529,704 | 530,116 | | 41 | | 41 | | 530,157 | | (7,127) | (7,127) | 14,271 | 03/30/2029 |
| 29629L-AB-9 | ESCAPE VELOCITY HOLDINGS, INC. | | 12/29/2023 | Redemption @ 100.00 | | 5,962 | 5,962 | 5,865 | 3,504 | | 6 | | 6 | | 5,870 | | 92 | 92 | 316 | 10/08/2028 |
| 30233P-AH-3 | EYECARE PARTNERS, LLC | | 11/01/2023 | Redemption @ 100.00 | | 261,266 | 481,363 | 480,393 | 480,550 | | 120 | | 120 | | 480,670 | | (219,404) | (219,404) | 45,011 | 11/15/2028 |
| 31446U-AN-0 | FENDER MUSICAL INSTRUMENTS CORPORATION - | | 10/02/2023 | Redemption @ 100.00 | | 3,767 | 3,767 | 3,671 | 3,677 | | 6 | | 6 | | 3,683 | | 83 | 83 | 146 | 12/01/2028 |
| 31556P-AB-3 | GOLDEN NUGGET, INC. - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 5,894 | 5,894 | 5,875 | 5,499 | | 1 | | 1 | | 5,880 | | 14 | 14 | 341 | 01/27/2029 |
| 31732F-AR-7 | FILTRATION GROUP CORPORATION - INCREMENT | | 11/30/2022 | DIRECT | | | | | | | | | | | | | | | 3,429 | 10/21/2028 |
| 31732F-AT-3 | FILTRATION GROUP CORPORATION - (USD) TER | | 12/29/2023 | Redemption @ 100.00 | | 3,750 | 3,750 | 3,713 | | | 2 | | 2 | | 3,715 | | 35 | 35 | 110 | 10/21/2028 |
| 31935H-AG-2 | Incremental Term Loan : First Brands Gro | | 12/29/2023 | Various | | 1,878 | 1,878 | 1,756 | 1,757 | | 19 | | 19 | | 1,776 | | 102 | 102 | 103 | 03/30/2027 |
| 33718F-AB-6 | FIRST STUDENT BIDCO INC. | | 12/27/2023 | Redemption @ 100.00 | | 143,447 | 146,648 | 144,480 | 144,898 | | 178 | | 178 | | 145,076 | | (1,630) | (1,630) | 9,513 | 07/21/2028 |
| 33718F-AD-2 | FIRST STUDENT BIDCO INC. | | 10/02/2023 | Redemption @ 100.00 | | 355,529 | 364,166 | 358,677 | 359,738 | | 443 | | 443 | | 360,181 | | (4,652) | (4,652) | 20,618 | 07/21/2028 |
| 34416D-AY-4 | FOCUS FINANCIAL PARTNERS, LLC - TERM LOA | | 12/29/2023 | Redemption @ 100.00 | | 625 | 625 | 613 | | | 1 | | 1 | | 614 | | 11 | 11 | 12 | 06/30/2028 |
| 34965P-AD-8 | FORTREA HOLDINGS INC. - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 2,554 | 2,554 | 2,528 | | | 1 | | 1 | | 2,529 | | 26 | 26 | 39 | 07/01/2030 |
| 35906E-AQ-3 | FRONTIER COMMUNICATIONS CORPORATION - TL | | 12/29/2023 | Redemption @ 100.00 | | 5,210 | 5,210 | 5,036 | 4,412 | | 18 | | 18 | | 5,058 | | 152 | 152 | 312 | 10/08/2027 |
| 36270B-AB-8 | ENTAIN PLC - FACILITY B2 (USD) | | 12/29/2023 | Redemption @ 100.00 | | 3,912 | 3,914 | 3,881 | 617 | | 1 | | 1 | | 3,882 | | 30 | 30 | 4 | 10/31/2029 |
| 36321D-AB-3 | GALAXY US OPCO INC. - INITIAL TERM LOAN | | 10/02/2023 | Redemption @ 100.00 | | 2,500 | 2,500 | 2,438 | 2,443 | | 3 | | 3 | | 2,447 | | 53 | 53 | 109 | 04/29/2029 |
| 36649X-AE-8 | GARRETT MOTION SARL - TERM LOAN B | C | 07/31/2023 | Redemption @ 100.00 | | 71,429 | 71,429 | 68,929 | | | 115 | | 115 | | 69,044 | | 2,385 | 2,385 | 1,497 | 04/30/2028 |
| 36740U-AT-9 | GATES GLOBAL LLC | | 12/29/2023 | Redemption @ 100.00 | | 2,519 | 2,519 | 2,522 | 2,521 | | | | | | 2,521 | | (2) | (2) | 132 | 03/31/2027 |
| 36740U-AX-0 | Term Loan B : Gates Global LLC | | 12/29/2023 | Redemption @ 100.00 | | 2,500 | 2,500 | 2,425 | 2,426 | | 7 | | 7 | | 2,433 | | 67 | 67 | 121 | 11/16/2029 |
| 37147Q-AC-2 | GENERATION BRIDGE II, LLC - TERM LOAN B | | 08/22/2023 | Various | | 296,351 | 296,351 | 293,415 | 293,830 | | 231 | | 231 | | 294,061 | | 2,291 | 2,291 | 19,226 | 02/23/2029 |
| 37147Q-AD-0 | GENERATION BRIDGE II, LLC - TERM LOAN C | | 08/22/2023 | Redemption @ 100.00 | | 32,179 | 32,179 | 31,858 | 31,903 | | 25 | | 25 | | 31,928 | | 251 | 251 | 5,619 | 02/23/2029 |
| 37147Y-AB-7 | GENERATION BRIDGE II, LLC - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 5,929 | 5,929 | 5,870 | | | 3 | | 3 | | 5,873 | | 56 | 56 | 136 | 08/22/2029 |
| 37190D-AL-7 | GENUINE FINANCIAL HOLDINGS LLC - TERM LO | | 12/29/2023 | Redemption @ 100.00 | | 1,413 | 1,413 | 1,406 | | | | | | | 1,406 | | 7 | 7 | | 09/27/2030 |
| 38469E-AD-5 | GRAHAM PACKAGING COMPANY INC. | | 09/29/2023 | Various | | 8,592 | 8,592 | 8,602 | 8,600 | | (1) | | (1) | | 8,599 | | (8) | (8) | 359 | 08/04/2027 |
| 389376-AY-0 | GRAY TELEVISION, INC. | | 03/17/2023 | | | | | | | | | | | | | | | | 2,298 | 01/02/2026 |
| 389376-AZ-7 | GRAY TELEVISION, INC. - COV-LITE TLD | | 12/29/2023 | Redemption @ 100.00 | | 247,737 | 249,434 | 248,767 | 246,982 | | 10 | | 10 | | 248,879 | | (1,142) | (1,142) | 3,348 | 12/01/2028 |
| 39854K-AB-6 | GRINDING MEDIA INC. (MOLYCOP LTD.) | | 12/29/2023 | Redemption @ 100.00 | | 10,144 | 10,144 | 10,029 | 4,979 | | 10 | | 10 | | 10,043 | | 101 | 101 | 344 | 10/12/2028 |
| 40467A-AH-2 | HAH GROUP HOLDING COMPANY LLC - INCREMEN | | 12/29/2023 | Redemption @ 100.00 | | 3,713 | 3,713 | 3,607 | 2,625 | | 11 | | 11 | | 3,631 | | 82 | 82 | 238 | 10/29/2027 |
| 41165Q-AJ-6 | HARBOURVEST PARTNERS L.P. - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 625 | 625 | 616 | | | 1 | | 1 | | 617 | | 8 | 8 | 22 | 04/22/2030 |
| 42804V-BB-6 | HERTZ CORPORATION, THE - INITIAL TERM B | | 12/29/2023 | Redemption @ 100.00 | | 4,709 | 4,709 | 4,966 | | | (6) | | (6) | | 4,960 | | (251) | (251) | 75 | 06/30/2028 |
| 43117L-AG-8 | HIGHTOWER HOLDING, LLC - INITIAL TERM LO | | 12/29/2023 | Redemption @ 100.00 | | 4,158 | 4,158 | 4,123 | 1,987 | | 3 | | 3 | | 4,128 | | 30 | 30 | 151 | 04/21/2028 |
| 43283L-AH-4 | HILTON GRAND VACATIONS BORROWER LLC | | 09/29/2023 | Redemption @ 100.00 | | 222,484 | 222,188 | 223,301 | 223,104 | | (123) | | (123) | | 222,980 | | (497) | (497) | 15,062 | 08/02/2028 |
| 43289D-AH-6 | Refinanced Series B-2 Term Loan:Hilton W | | 09/01/2023 | DIRECT | | (276) | | | | | | | | | | | (276) | (276) | 5,667 | 06/22/2026 |
| 43538J-AC-3 | HOLLEY PURCHASER, INC. - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 12,791 | 12,791 | 11,400 | 5,208 | | 54 | | 54 | | 11,454 | | 1,338 | 1,338 | 402 | 11/17/2028 |
| 44157Y-AE-4 | HOUGHTON MIFFLIN HARCOURT COMPANY - TERM | | 12/29/2023 | Redemption @ 100.00 | | 3,500 | 3,500 | 3,395 | 3,406 | | 9 | | 9 | | 3,415 | | 85 | 85 | 253 | 04/09/2029 |
| 44332E-AP-1 | HUB INTERNATIONAL LIMITED | | 03/31/2023 | Redemption @ 100.00 | | 1,038 | 1,038 | 1,029 | 1,032 | | 1 | | 1 | | 1,032 | | 5 | 5 | 19 | 04/25/2025 |
| 44332E-AU-0 | HUB INTERNATIONAL LIMITED | | 03/31/2023 | Redemption @ 100.00 | | 630 | 630 | 628 | 544 | | 85 | | 85 | | 629 | | 1 | 1 | 13,142 | 04/25/2025 |
| 44332E-AW-6 | HUB International Limited | | 12/29/2023 | Redemption @ 100.00 | | 392,365 | 392,365 | 390,470 | 391,358 | | | | | | 391,358 | | 1,006 | 1,006 | 31 | 06/20/2030 |
| 44920J-AM-5 | IAP WORLDWIDE SERVICES, INC. | | 07/18/2023 | Redemption @ 100.00 | | 65,760 | 65,760 | 59,184 | 65,760 | | | | | | 65,760 | | | | 3,563 | 07/18/2023 |
| 44931Y-AD-9 | ICU MEDICAL, INC. - TERM LOAN B | | 03/31/2023 | Redemption @ 100.00 | | 194,531 | 198,500 | 197,508 | 197,650 | | 36 | | 36 | | 197,687 | | (3,156) | (3,156) | 5,291 | 01/08/2029 |
| 44988L-AH-0 | IRB HOLDING CORP. - 2022 REPLACEMENT TER | | 12/29/2023 | Redemption @ 100.00 | | 23,791 | 23,791 | 23,630 | 12,442 | | 14 | | 14 | | 23,662 | | 129 | 129 | 941 | 12/15/2027 |
| 45114N-AB-3 | DIVERSITECH HOLDINGS, INC. - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 4,279 | 4,279 | 4,244 | 2,001 | | 2 | | 2 | | 4,245 | | 34 | 34 | 144 | 12/22/2028 |

# 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 |
| 45173J-AQ-7 | II-VI INCORPORATED - TERM LOAN B | | 11/01/2023 | Redemption @ 100.00 | | | | | | | | | | | | | | | 4,156 | 07/02/2029 |
| 45567Y-AJ-4 | MH SUB I, LLC (MICRO HOLDING CORP.) | | 03/31/2023 | Redemption @ 100.00 | | 1,046 | 1,046 | 1,044 | 1,045 | | | | | | 1,045 | | 1 | 1 | 36 | 09/13/2024 |
| 45567Y-AN-5 | MH SUB I, LLC (MICRO HOLDING CORP.) - TE | | 12/29/2023 | Redemption @ 100.00 | | 2,728 | 2,728 | 2,704 | 1,975 | | 1 | | 1 | | 2,705 | | 23 | 23 | 168 | 05/03/2028 |
| 45673Y-AH-9 | INFORMATICA LLC | | 12/29/2023 | Redemption @ 100.00 | | 4,005 | 4,005 | 4,000 | 4,001 | | | | | | 4,001 | | 4 | 4 | 217 | 10/27/2028 |
| 46124C-AK-3 | ALTERRA MOUNTAIN COMPANY - SERIES B-3 NE | | 12/29/2023 | Redemption @ 100.00 | | 1,250 | 1,250 | 1,244 | | | | | | | 1,244 | | 6 | 6 | 46 | 05/31/2030 |
| 47077D-AG-5 | JANE STREET GROUP, LLC - DOLLAR TERM LOA | | 12/29/2023 | Various | | 3,046 | 3,046 | 2,944 | 3,180 | | (214) | | (214) | | 2,966 | | 80 | 80 | 95 | 01/26/2028 |
| 47102D-AK-5 | JANUS INTERNATIONAL GROUP, LLC - TERM LO | | 12/29/2023 | Redemption @ 100.00 | | 707 | 707 | 699 | | | | | | | 700 | | 7 | 7 | 9 | 08/03/2030 |
| 48254E-AB-7 | KKR APPLE BIDCO, LLC - INITIAL TERM LOAN | | 11/30/2022 | DIRECT | | | | | | | | | | | | | | | 790 | 09/22/2028 |
| 48254E-AF-8 | KKR APPLE BIDCO, LLC - INCREMENTAL TERM | | 12/06/2023 | Redemption @ 100.00 | | 470,225 | 500,000 | 470,000 | 472,008 | | 4,522 | | 4,522 | | 476,530 | | (6,305) | (6,305) | 41,894 | 09/22/2028 |
| 48853U-BL-3 | KENAN ADVANTAGE GROUP, INC.,THE - INCREM | | 12/29/2023 | Redemption @ 100.00 | | 2,500 | 2,500 | 2,475 | | | 4 | | 4 | | 2,479 | | 21 | 21 | 106 | 03/24/2026 |
| 50060J-AE-0 | KOPPERS INC. - TERM LOAN | | 06/30/2023 | Redemption @ 100.00 | | 1,250 | 1,250 | 1,213 | | | 1 | | 1 | | 1,214 | | 36 | 36 | 15 | 04/10/2030 |
| 50060J-AE-0 | KOPPERS INC. - TERM LOAN | | 10/11/2023 | Redemption @ 100.00 | | | | | | | | | | | | | | | (2) | 04/10/2030 |
| 50118Y-AD-1 | KUEHG CORP. - TERM LOAN (FIRST LIEN) | | 12/29/2023 | Redemption @ 100.00 | | 625 | 625 | 595 | | | 2 | | 2 | | 597 | | 28 | 28 | 17 | 06/12/2030 |
| 50216Y-AD-2 | LSF11 A5 HOLDCO LLC - INCREMENTAL TERM L | | 12/29/2023 | Redemption @ 100.00 | | 2,826 | 2,826 | 2,772 | | | 5 | | 5 | | 2,777 | | 49 | 49 | 101 | 10/15/2028 |
| 50221B-AC-7 | LSF11 TRINITY BIDCO, INC. - TERM LOAN | | 12/18/2023 | Redemption @ 100.00 | | 4,196 | 4,196 | 4,133 | | | 5 | | 5 | | 4,138 | | 59 | 59 | 196 | 06/14/2030 |
| 50221B-AD-5 | LSF11 Trinity Bidco, Inc. | | 12/29/2023 | Redemption @ 100.00 | | 615 | 615 | 605 | | | | | | | 606 | | 8 | 8 | | 06/14/2030 |
| 51207K-AB-5 | LAKESHORE LEARNING MATERIALS, LLC | | 12/29/2023 | Redemption @ 100.00 | | 6,519 | 6,519 | 6,486 | 6,492 | | 3 | | 3 | | 6,495 | | 24 | 24 | 459 | 09/29/2028 |
| 51809E-AB-1 | LASERSHIP, INC. - INITIAL TERM LOAN (FIR | | 12/29/2023 | Redemption @ 100.00 | | 2,000 | 2,000 | 1,990 | 1,992 | | 1 | | 1 | | 1,993 | | 7 | 7 | 155 | 05/07/2028 |
| 52706Y-AJ-2 | LESLIES POOLMART, INC. | | 12/29/2023 | Redemption @ 100.00 | | 4,035 | 4,035 | 3,991 | 3,993 | | 4 | | 4 | | 3,997 | | 38 | 38 | 193 | 03/09/2028 |
| 55314N-AS-3 | MKS INSTRUMENTS, INC. - TERM LOAN B | | 09/29/2023 | Redemption @ 100.00 | | 2,813 | 2,813 | 2,716 | 2,721 | | 7 | | 7 | | 2,728 | | 85 | 85 | 134 | 08/17/2029 |
| 55314N-AW-4 | MKS Instruments, Inc. | | 10/24/2023 | DIRECT | | 370,550 | 371,250 | 358,555 | 360,563 | | 105 | | 105 | | 360,667 | | 9,883 | 9,883 | 1,693 | 08/17/2029 |
| 55316H-AB-1 | GENESEE & WYOMING INC. | | 03/31/2023 | Redemption @ 100.00 | | 396,290 | 396,438 | 393,453 | 393,836 | | 79 | | 79 | | 393,915 | | 2,375 | 2,375 | 7,651 | 12/30/2026 |
| 55336C-AJ-1 | Term B-1 Loan : MI Windows and Doors, LL | | 12/29/2023 | Redemption @ 100.00 | | 2,519 | 2,519 | 2,469 | | | 6 | | 6 | | 2,475 | | 43 | 43 | 88 | 12/18/2027 |
| 56150K-AB-1 | MAMBA PURCHASER, INC. | | 09/29/2023 | Redemption @ 100.00 | | 3,757 | 3,757 | 3,738 | 3,742 | | 1 | | 1 | | 3,743 | | 14 | 14 | 152 | 10/16/2028 |
| 57165K-AB-2 | RED PLANET BORROWER, LLC | | 12/29/2023 | Redemption @ 100.00 | | 2,000 | 2,000 | 1,993 | 1,994 | | 1 | | 1 | | 1,994 | | 6 | 6 | 122 | 10/02/2028 |
| 57776D-AE-3 | AMENTUM GOVERNMENT SERVICES HOLDINGS LLC | | 12/29/2023 | Redemption @ 100.00 | | 506 | 506 | 504 | | | | | | | 504 | | 2 | 2 | 4 | 02/15/2029 |
| 57777Y-AB-2 | Initial Term Loan, Mavis Tire Express Se | | 12/29/2023 | Redemption @ 100.00 | | 7,160 | 7,160 | 6,970 | 4,208 | | 16 | | 16 | | 6,990 | | 170 | 170 | 315 | 05/04/2028 |
| 58503U-AC-7 | MEDLINE BORROWER, LP | | 12/29/2023 | Redemption @ 100.00 | | 13,304 | 13,304 | 13,122 | 10,193 | | 13 | | 13 | | 13,150 | | 154 | 154 | 644 | 10/23/2028 |
| 58984L-AC-5 | MERIDIANLINK, INC. - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 4,511 | 4,511 | 4,376 | 4,381 | | 14 | | 14 | | 4,395 | | 117 | 117 | 286 | 11/10/2028 |
| 59408U-AB-3 | Michaels Companies, Inc. The - Term B Lo | | 12/29/2023 | Redemption @ 100.00 | | 2,506 | 2,506 | 2,506 | 2,506 | | | | | | 2,506 | | | | 195 | 04/15/2028 |
| 59921P-AB-2 | MILEAGE PLUS HOLDINGS LLC (MILEAGE PLUS | | 12/20/2023 | Redemption @ 100.00 | | 130,000 | 130,000 | 134,593 | 133,889 | | (544) | | (544) | | 133,345 | | (3,345) | (3,345) | 12,088 | 06/21/2027 |
| 60470H-AB-3 | MIRION TECHNOLOGIES (US HOLDINGS), INC. | | 06/30/2023 | Redemption @ 100.00 | | 20,329 | 20,329 | 20,213 | 19,059 | | 3 | | 3 | | 20,233 | | 96 | 96 | 336 | 10/20/2028 |
| 60662W-AS-1 | MITCHELL INTERNATIONAL, INC. | | 09/29/2023 | Redemption @ 100.00 | | 832,972 | 844,496 | 824,162 | 825,862 | | 2,449 | | 2,449 | | 828,312 | | 4,660 | 4,660 | 62,804 | 10/15/2028 |
| 62871N-AM-7 | NAB HOLDINGS, LLC - COV-LITE TL | | 11/30/2022 | DIRECT | | | | | | | | | | | | | | | 6,154 | 11/23/2028 |
| 62984C-AD-5 | BENGAL DEBT MERGER SUB, LLC - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 2,500 | 2,500 | 2,500 | 2,500 | | | | | | 2,500 | | | | 132 | 01/24/2029 |
| 64072U-AK-8 | CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC. | | 10/16/2023 | Redemption @ 100.00 | | 5,613 | 5,613 | 5,394 | 5,417 | | 19 | | 19 | | 5,437 | | 176 | 176 | 208 | 04/15/2027 |
| 64072U-AM-4 | CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC. | | 10/16/2023 | Redemption @ 100.00 | | 1,856 | 1,856 | 1,819 | 1,829 | | 3 | | 3 | | 1,832 | | 24 | 24 | 96 | 01/18/2028 |
| 65336R-AW-8 | NEXSTAR MEDIA INC. | | 01/01/2023 | Redemption @ 100.00 | | | | | | | | | | | | | | | 213 | 09/18/2026 |
| 66877A-AD-0 | NORTONLIFELOCK INC. - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 112,191 | 112,191 | 110,683 | 110,861 | | 76 | | 76 | | 110,936 | | 1,255 | 1,255 | 3,345 | 09/12/2029 |
| 68163Y-AB-1 | OLYMPUS WATER US HOLDING CORPORATION | | 12/29/2023 | Redemption @ 100.00 | | 5,876 | 5,876 | 5,828 | 3,243 | | 4 | | 4 | | 5,834 | | 42 | 42 | 300 | 11/09/2028 |
| 68163Y-AE-5 | OLYMPUS WATER US HOLDING CORPORATION - I | | 12/29/2023 | Redemption @ 100.00 | | 625 | 625 | 594 | | | 3 | | 3 | | 597 | | 28 | 28 | 14 | 11/09/2028 |
| 68250X-AB-7 | 19TH HOLDINGS GOLF, LLC - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 6,500 | 6,500 | 6,468 | 6,472 | | 3 | | 3 | | 6,475 | | 26 | 26 | 329 | 02/07/2029 |
| 68371Y-AN-3 | Term Loan B : Open Text Corporation | A | 06/30/2023 | Redemption @ 100.00 | | 1,750 | 1,750 | 1,688 | 1,828 | | (139) | | (139) | | 1,690 | | 60 | 60 | 27 | 01/31/2030 |
| 68371Y-AP-8 | OPEN TEXT CORPORATION - 2023 REPLACEMENT | A | 12/29/2023 | Redemption @ 100.00 | | 9,072 | 9,072 | 8,750 | 8,770 | | 9 | | 9 | | 8,779 | | 293 | 293 | | 01/31/2030 |
| 68404Y-AB-0 | OPTION CARE HEALTH, INC. - TERM LOAN B | | 01/19/2023 | Redemption @ 100.00 | | 395,283 | 396,000 | 396,495 | 396,413 | | (7) | | (7) | | 396,406 | | (1,123) | (1,123) | 13,051 | 10/27/2028 |
| 69073L-AD-2 | OWENS & MINOR, INC. - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 33,333 | 33,333 | 32,833 | 32,887 | | 47 | | 47 | | 32,934 | | 399 | 399 | 1,964 | 03/29/2029 |
| 69889P-AD-7 | PAR PETROLEUM, LLC AND PAR PETROLEUM FIN | | 12/29/2023 | Redemption @ 100.00 | | 2,746 | 2,746 | 2,732 | | | 1 | | 1 | | 2,732 | | 14 | 14 | 69 | 02/28/2030 |
| 70757D-AZ-2 | PENN NATIONAL GAMING, INC. - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 1,250 | 1,250 | 1,244 | 1,244 | | 1 | | 1 | | 1,245 | | 5 | 5 | 66 | 05/03/2029 |
| 71360H-AB-3 | PERATON CORP. | | 12/29/2023 | Redemption @ 100.00 | | 1,066,732 | 1,069,372 | 1,056,129 | 577,381 | | 1,700 | | 1,700 | | 1,058,456 | | 8,276 | 8,276 | 79,234 | 02/01/2028 |

# 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 |
| 71677H-AL-9 | PETSMART LLC | | 10/27/2023 | Redemption @ 100.00 | | 4,416 | 4,416 | 4,433 | 4,430 | | (1) | | (1) | | 4,429 | | (12) | (12) | 181 | 02/11/2028 |
| 72812N-AJ-5 | PLAYA HOTELS & RESORTS B.V. - TERM LOAN | D | 12/29/2023 | Redemption @ 100.00 | | 4,000 | 4,000 | 3,860 | 3,862 | | 14 | | 14 | | 3,876 | | 124 | 124 | 221 | 01/05/2029 |
| 72814C-AF-5 | PLAYTIKA HOLDING CORP. | | 10/02/2023 | Redemption @ 100.00 | | 2,513 | 2,513 | 2,513 | 2,513 | | | | | | 2,513 | | | | 86 | 03/13/2028 |
| 74006L-AS-1 | PRE-PAID LEGAL SERVICES, INC. - TERM LOA | | 12/29/2023 | Redemption @ 100.00 | | 2,910 | 2,910 | 2,839 | | | 5 | | 5 | | 2,844 | | 66 | 66 | 83 | 12/15/2028 |
| 74834Y-AN-2 | QUEST SOFTWARE US HOLDINGS INC. - TERM L | | 10/31/2023 | Redemption @ 100.00 | | 5,000 | 5,000 | 4,950 | 4,956 | | 3 | | 3 | | 4,960 | | 40 | 40 | 336 | 02/01/2029 |
| 74839X-AG-4 | QUIKRETE HOLDINGS, INC. | | 06/30/2023 | Redemption @ 100.00 | | 1,625 | 1,625 | 1,621 | 1,622 | | | | | | 1,622 | | 3 | 3 | 62 | 03/19/2029 |
| 74839X-AH-2 | QUIKRETE HOLDINGS, INC. - FOURTH AMENDME | | 12/29/2023 | Redemption @ 100.00 | | 1,625 | 1,625 | 1,621 | 1,622 | | | | | | 1,622 | | 3 | 3 | 23 | 03/19/2029 |
| 74958N-AJ-5 | RHP HOTEL PROPERTIES, LP - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 1,875 | 1,875 | 1,861 | | | 1 | | 1 | | 1,862 | | 13 | 13 | 46 | 05/18/2030 |
| 75001C-AB-0 | RVR DEALERSHIP HOLDINGS, LLC - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 3,997 | 3,997 | 3,856 | 3,867 | | 16 | | 16 | | 3,883 | | 115 | 115 | 190 | 02/08/2028 |
| 75025K-AH-1 | RADIATE HOLDCO, LLC - INCREMENTAL TERM L | | 12/29/2023 | Redemption @ 100.00 | | 5,500 | 5,500 | 5,486 | 5,490 | | 2 | | 2 | | 5,491 | | 9 | 9 | 317 | 09/25/2026 |
| 75915T-AD-4 | LIFEPOINT HEALTH, INC. (FKA REGIONALCARE | | 10/10/2023 | Redemption @ 100.00 | | 1,625,000 | 1,625,000 | 1,549,250 | 1,557,978 | | 14,960 | | 14,960 | | 1,572,938 | | 52,062 | 52,062 | 134,702 | 11/16/2028 |
| 76009W-AW-0 | UPBOUND GROUP, INC. | | 09/29/2023 | Redemption @ 100.00 | | 21,807 | 21,807 | 21,176 | 19,985 | | 28 | | 28 | | 21,248 | | 560 | 560 | 475 | 02/17/2028 |
| 76133M-AB-7 | RESTORATION HARDWARE, INC. - TERM LOAN B | | 02/07/2023 | Redemption @ 100.00 | | 287,733 | 296,250 | 295,256 | 295,425 | | 18 | | 18 | | 295,442 | | (7,710) | (7,710) | 4,312 | 10/20/2028 |
| 76168J-AS-5 | ZURN LLC | | 10/11/2023 | Redemption @ 100.00 | | 88,952 | 88,952 | 88,729 | 88,770 | | 24 | | 24 | | 88,794 | | 158 | 158 | 5,075 | 10/04/2028 |
| 76676U-AB-2 | RINCHEM COMPANY, INC. - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 1,504 | 1,504 | 1,445 | 1,446 | | 5 | | 5 | | 1,451 | | 53 | 53 | 82 | 03/02/2029 |
| 77669L-AC-7 | ROPER INDUSTRIAL PRODUCTS INVESTMENT COM | | 09/29/2023 | Redemption @ 100.00 | | 1,250 | 1,250 | 1,206 | | | 3 | | 3 | | 1,209 | | 41 | 41 | 10 | 11/22/2029 |
| 77669L-AE-3 | INDICOR, LLC - TRANCHE B DOLLAR TERM LOA | | 12/29/2023 | Redemption @ 100.00 | | 1,745 | 1,745 | 1,747 | | | | | | | 1,747 | | (2) | (2) | | 11/22/2029 |
| 78466D-BE-3 | SS&C TECHNOLOGIES, INC. | | 09/01/2023 | Adjustment | | | | | | | | | | | | | | | 123 | 04/16/2025 |
| 78466Y-AQ-1 | SRS DISTRIBUTION INC. - TERM LOAN | | 10/31/2023 | Redemption @ 100.00 | | 5,792 | 5,792 | 5,540 | 4,335 | | 19 | | 19 | | 5,563 | | 229 | 229 | 227 | 06/02/2028 |
| 78489H-AB-4 | SWF HOLDINGS I CORP. | | 12/29/2023 | Redemption @ 100.00 | | 6,000 | 6,000 | 5,940 | 5,951 | | 5 | | 5 | | 5,956 | | 44 | 44 | 341 | 10/06/2028 |
| 80875C-AB-3 | SCIENTIFIC GAMES HOLDINGS LP - INITIAL D | | 12/29/2023 | Redemption @ 100.00 | | 5,381 | 5,381 | 5,064 | 3,851 | | 29 | | 29 | | 5,097 | | 285 | 285 | 147 | 04/04/2029 |
| 81989L-AC-2 | SHARP MIDCO LLC - TL | | 12/29/2023 | Redemption @ 100.00 | | 3,505 | 3,505 | 3,436 | 3,441 | | 7 | | 7 | | 3,447 | | 58 | 58 | 265 | 12/31/2028 |
| 82925B-AG-0 | SINCLAIR TELEVISION GROUP, INC. - TERM L | | 12/29/2023 | Redemption @ 100.00 | | 5,000 | 5,000 | 4,850 | 4,865 | | 13 | | 13 | | 4,878 | | 122 | 122 | 277 | 04/21/2029 |
| 83283E-AH-6 | SMYRNA READY MIX CONCRETE, LLC - TERM LO | | 10/17/2023 | Redemption @ 100.00 | | 498,734 | 497,500 | 482,575 | 484,170 | | 1,707 | | 1,707 | | 485,876 | | 12,858 | 12,858 | 41,136 | 04/02/2029 |
| 83578B-AP-8 | SOPHIA, L.P. - INCREMENTAL TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 2,500 | 2,500 | 2,475 | 2,479 | | 3 | | 3 | | 2,481 | | 19 | 19 | 161 | 10/07/2027 |
| 83601M-AB-6 | SOTERA HEALTH HOLDINGS, LLC - INCREMENTA | | 12/29/2023 | Redemption @ 100.00 | | 1,250 | 1,250 | 1,213 | | | 7 | | 7 | | 1,220 | | 30 | 30 | 76 | 12/11/2026 |
| 84857H-AX-8 | SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER | | 09/01/2023 | Redemption @ 100.00 | | 249,370 | 249,370 | 246,591 | 247,046 | | (122) | | (122) | | 246,925 | | 2,446 | 2,446 | 2,596 | 01/15/2025 |
| 84857H-AY-6 | SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER | | 12/29/2023 | Redemption @ 100.00 | | 4,057 | 4,057 | 4,015 | 1,214 | | 6 | | 6 | | 4,022 | | 35 | 35 | 60 | 01/15/2027 |
| 85232B-AT-3 | SRAM, LLC | | 06/30/2023 | Redemption @ 100.00 | | 42,628 | 42,628 | 42,681 | 42,673 | | (2) | | (2) | | 42,672 | | (44) | (44) | 842 | 05/18/2028 |
| 85570D-AF-9 | STARWOOD PROPERTY MORTGAGE, L.L.C. | | 12/29/2023 | Redemption @ 100.00 | | 4,476 | 4,476 | 4,404 | 4,411 | | 10 | | 10 | | 4,421 | | 56 | 56 | 228 | 07/26/2026 |
| 85769E-AZ-4 | STATION CASINOS LLC | | 12/29/2023 | Redemption @ 100.00 | | 2,311 | 2,311 | 2,255 | 2,268 | | 6 | | 6 | | 2,275 | | 37 | 37 | 113 | 02/08/2027 |
| 85856C-AB-5 | TTF HOLDINGS, LLC - INITIAL TERM LOAN | | 11/30/2022 | DIRECT | | | | | | | | | | | | | | | 368 | 03/31/2028 |
| 86803Y-AB-9 | CORNERSTONE ONDEMAND, INC. | | 12/29/2023 | Redemption @ 100.00 | | 9,034 | 9,034 | 8,784 | 4,979 | | 15 | | 15 | | 8,803 | | 231 | 231 | 405 | 10/16/2028 |
| 87114U-AB-9 | SYCAMORE BUYER, LLC | | 12/29/2023 | Redemption @ 100.00 | | 7,400 | 7,400 | 7,280 | 7,287 | | 11 | | 11 | | 7,297 | | 103 | 103 | 334 | 07/23/2029 |
| 88103N-AK-6 | TERRAFORM POWER OPERATING, LLC - TERM LO | | 12/30/2022 | Redemption @ 100.00 | | | | | | | | | | | | | | | 20 | 05/21/2029 |
| 88103N-AL-4 | TERRAFORM POWER OPERATING, LLC - SPECIFI | | 12/29/2023 | Redemption @ 100.00 | | 45,000 | 45,000 | 44,325 | 44,408 | | 45 | | 45 | | 44,453 | | 547 | 547 | 1,128 | 05/21/2029 |
| 89364M-BU-7 | TRANSDIGM INC. - TRANCHE H TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 3,975 | 3,975 | 3,947 | 3,948 | | 4 | | 4 | | 3,952 | | 23 | 23 | 186 | 02/22/2027 |
| 89705D-AK-8 | TRONOX FINANCE LLC - FIRST LIEN TERM LOA | | 12/29/2023 | Redemption @ 100.00 | | 3,500 | 3,500 | 3,465 | 3,469 | | 3 | | 3 | | 3,472 | | 28 | 28 | 236 | 04/04/2029 |
| 90347B-AH-1 | Axalta Coating Systems Dutch Holding B B | C | 01/01/2023 | | | | | | 1,174 | | (1,174) | | (1,174) | | | | | | | 06/01/2024 |
| 90347B-AJ-7 | AXALTA COATING SYSTEMS DUTCH HOLDING B B | D | 06/30/2023 | Redemption @ 100.00 | | 19,375 | 19,375 | 19,173 | 19,173 | | 9 | | 9 | | 19,183 | | 192 | 192 | 244 | 12/20/2029 |
| 90350H-AL-3 | U.S. ANESTHESIA PARTNERS, INC. | | 12/29/2023 | Redemption @ 100.00 | | 8,291 | 8,291 | 8,155 | 4,979 | | 11 | | 11 | | 8,171 | | 120 | 120 | 410 | 10/01/2028 |
| 90351H-AD-0 | US FOODS, INC. | | 12/29/2023 | Redemption @ 100.00 | | (12,961) | (13,140) | (12,904) | | | (58) | | (58) | | (12,962) | | | | 25,369 | 09/13/2026 |
| 90351H-AE-8 | US FOODS, INC. (AKA U.S. FOODSERVICE, IN | | 06/30/2023 | Redemption @ 100.00 | | 34,925 | 34,925 | 34,054 | 34,088 | | 36 | | 36 | | 34,124 | | 800 | 800 | 819 | 11/22/2028 |
| 90372A-AJ-7 | US RADIOLOGY SPECIALISTS, INC. (US OUTPA | | 12/29/2023 | Redemption @ 100.00 | | 3,520 | 3,520 | 3,423 | 1,491 | | 10 | | 10 | | 3,435 | | 85 | 85 | 224 | 12/15/2027 |
| 91335P-AJ-8 | UNIVAR SOLUTIONS USA INC. | | 02/03/2023 | Redemption @ 100.00 | | 395,735 | 395,735 | 388,810 | 389,300 | | 143 | | 143 | | 389,443 | | 6,292 | 6,292 | 6,689 | 06/03/2028 |
| 91809E-AE-1 | UTZ QUALITY FOODS, LLC - 2021 NEW TERM L | | 12/29/2023 | Redemption @ 100.00 | | 2,267 | 2,267 | 2,270 | 2,269 | | | | | | 2,269 | | (2) | (2) | 123 | 01/20/2028 |
| 92555W-AD-7 | VIASAT TECHNOLOGIES LITMITED - TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 5,000 | 5,000 | 4,900 | 4,912 | | 9 | | 9 | | 4,921 | | 79 | 79 | 329 | 03/02/2029 |
| 96620E-AB-3 | WHITEWATER WHISTLER HOLDINGS, LLC - SENI | | 09/29/2023 | Redemption @ 100.00 | | 625 | 625 | 622 | | | | | | | 622 | | 3 | 3 | 30 | 02/15/2030 |
| 97360B-AB-1 | WINDSOR HOLDINGS III, LLC - (USD) SEVEN | | 12/29/2023 | Redemption @ 100.00 | | 1,413 | 1,413 | 1,384 | | | 2 | | 2 | | 1,386 | | 26 | 26 | 45 | 08/01/2030 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 98309G-AD-8 | TRAVEL + LEISURE CO. - INCREMENTAL TERM | | 09/29/2023 | Redemption @ 100.00 | | 938 | 938 | 914 | 914 | | 2 | | 2 | | 916 | | 22 | 22 | 40 | 12/14/2029 |
| 98919X-AB-7 | ZAYO GROUP HOLDINGS, INC. | | 03/23/2023 | DIRECT | | 260,000 | 325,000 | 323,375 | 323,725 | | 74 | | 74 | | 323,799 | | (63,799) | (63,799) | 8,210 | 03/09/2027 |
| 98932T-AD-5 | Zelis Cost Management Buyer, Inc. | | 12/29/2023 | Redemption @ 100.00 | | 5,135 | 5,135 | 5,098 | 5,107 | | 5 | | 5 | | 5,112 | | 24 | 24 | 305 | 09/30/2026 |
| C0787F-AB-8 | BAUSCH & LOMB INCORPORATED - TERM LOAN ( | | 09/29/2023 | Redemption @ 100.00 | | 243,518 | 248,750 | 245,641 | 246,034 | | 465 | | 465 | | 246,499 | | (2,980) | (2,980) | 15,738 | 05/10/2027 |
| C4000K-AD-6 | Term B-2 Loan: Garda World Security Corp | A | 01/19/2023 | DIRECT | | 429,507 | 435,000 | 435,000 | 435,000 | | | | | | 435,000 | | (5,493) | (5,493) | 7,661 | 10/30/2026 |
| C4127D-AB-4 | NORTHRIVER MIDSTREAM FINANCE LP | A | 05/10/2023 | Redemption @ 100.00 | | 295,015 | 296,825 | 296,825 | 296,825 | | | | | | 296,825 | | (1,810) | (1,810) | 16,194 | 10/01/2025 |
| C7052B-AH-7 | GFL ENVIRONMENTAL INC. | A | 02/15/2023 | Redemption @ 100.00 | | 318,070 | 319,278 | 320,080 | 319,803 | | (18) | | (18) | | 319,785 | | (1,715) | (1,715) | 14,037 | 05/30/2025 |
| C7052B-AJ-3 | GFL ENVIRONMENTAL INC. - 2023 REFINANCIN | A | 06/29/2023 | Redemption @ 100.00 | | 278,905 | 278,905 | 276,977 | 139,370 | | 147 | | 147 | | 277,386 | | 1,520 | 1,520 | 6,901 | 05/31/2027 |
| C7052B-AK-0 | GFL ENVIRONMENTAL INC. - TERM LOAN | A | 12/29/2023 | Redemption @ 100.00 | | 911 | 911 | 905 | 456 | | | | | | 907 | | 4 | 4 | 6 | 05/31/2027 |
| C8000C-AG-8 | CLARIOS GLOBAL LP | A | 05/04/2023 | Redemption @ 100.00 | | 743,895 | 743,895 | 737,328 | 740,349 | | 359 | | 359 | | 740,708 | | 3,187 | 3,187 | 24,868 | 04/30/2026 |
| C8000C-AK-9 | CLARIOS GLOBAL LP - INCREMENTAL TERM LOA | | 12/29/2023 | Redemption @ 100.00 | | 2,250 | 2,250 | 2,239 | | | 1 | | 1 | | 2,240 | | 10 | 10 | 108 | 05/06/2030 |
| DX2040-64-4 | ELEMENT MATERIALS TECHNOLOGY GROUP US HO | | 12/29/2023 | Redemption @ 100.00 | | 1,500 | 1,500 | 1,490 | 1,490 | | 1 | | 1 | | 1,491 | | 9 | 9 | 85 | 07/06/2029 |
| F6456U-AB-9 | BANIJAY ENTERTAINMENT S.A.S. - FACILITY | C | 09/29/2023 | Redemption @ 100.00 | | 2,500 | 2,500 | 2,475 | | | 2 | | 2 | | 2,477 | | 23 | 23 | | 03/01/2028 |
| F6628D-AL-8 | ALTICE FRANCE HOLDING S.A. | C | 02/28/2023 | Redemption @ 100.00 | | 471 | 471 | 468 | 469 | | | | | | 469 | | 2 | 2 | 9 | 10/31/2027 |
| F6628D-AM-6 | ALTICE FRANCE S.A. | | 01/17/2023 | Redemption @ 100.00 | | 1,292 | 1,292 | 1,294 | 1,293 | | | | | | 1,293 | | (1) | (1) | | 08/15/2028 |
| F6628D-AN-4 | NUMERICABLE U.S. LLC - USD TLB-[14] LOAN | C | 10/16/2023 | Redemption @ 100.00 | | 3,367 | 3,367 | 3,365 | 3,366 | | | | | | 3,366 | | 1 | 1 | 192 | 08/15/2028 |
| G4768P-AL-5 | INEOS FINANCE PLC | | 12/29/2023 | Redemption @ 100.00 | | 3,750 | 3,750 | 3,619 | 3,622 | | 20 | | 20 | | 3,642 | | 108 | 108 | 151 | 11/08/2027 |
| G4768P-AN-1 | INEOS US FINANCE LLC - NEW USD TERM LOAN | | 12/29/2023 | Redemption @ 100.00 | | 616 | 616 | 611 | | | | | | | 611 | | 6 | 6 | | 02/18/2030 |
| G5080A-AF-9 | JAZZ PHARMACEUTICALS PUBLIC LIMITED COMP | D | 12/29/2023 | Redemption @ 100.00 | | 7,015 | 7,015 | 6,755 | 6,766 | | 25 | | 25 | | 6,791 | | 224 | 224 | 440 | 05/05/2028 |
| L2465B-AS-5 | FORMULA ONE HOLDINGS LIMITED - TERM LOAN | D | 02/23/2023 | DIRECT | | 125,313 | 125,000 | 123,750 | 123,766 | | 29 | | 29 | | 123,796 | | 1,517 | 1,517 | 1,983 | 01/15/2030 |
| L5000D-AC-1 | ICON PUBLIC LIMITED COMPANY | D | 12/29/2023 | Redemption @ 100.00 | | 26,201 | 26,201 | 26,047 | 26,080 | | 14 | | 14 | | 26,094 | | 107 | 107 | 1,944 | 07/03/2028 |
| L5000D-AD-9 | PRA HEALTH SCIENCES INC | D | 12/29/2023 | Redemption @ 100.00 | | 6,528 | 6,528 | 6,490 | 6,498 | | 4 | | 4 | | 6,501 | | 27 | 27 | 283 | 07/03/2028 |
| L5137L-AQ-8 | INTELSAT JACKSON HOLDINGS S.A. - EXIT TL | D | 10/26/2023 | Redemption @ 100.00 | | 571,305 | 571,305 | 565,592 | 566,327 | | 628 | | 628 | | 566,955 | | 4,351 | 4,351 | 54,970 | 02/01/2029 |
| N2611U-AF-2 | DIAMOND (BC) B.V. | D | 07/05/2023 | Redemption @ 100.00 | | 277,200 | 277,200 | 275,814 | 276,065 | | 100 | | 100 | | 276,165 | | 1,035 | 1,035 | 14,357 | 09/29/2028 |
| N8232N-AB-3 | NOURYON FINANCE BV | D | 03/03/2023 | Redemption @ 100.00 | | 172,326 | 173,256 | 172,390 | 172,913 | | 25 | | 25 | | 172,937 | | (611) | (611) | 4,172 | 10/01/2025 |
| N8232N-AE-7 | NOURYON FINANCE B.V. - TERM LOAN | D | 12/29/2023 | Redemption @ 100.00 | | 501 | 501 | 493 | | | | | | | 493 | | 8 | 8 | | 04/03/2028 |
| P2121Y-AS-7 | CARNIVAL CORPORATION | C | 12/29/2023 | Redemption @ 100.00 | | 5,204 | 5,204 | 5,181 | 4,232 | | 2 | | 2 | | 5,186 | | 18 | 18 | 215 | 10/18/2028 |
| P2121Y-AU-2 | CARNIVAL CORPORATION - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 1,390 | 1,390 | 1,383 | | | | | | | 1,383 | | 6 | 6 | 22 | 08/09/2027 |
| U3000J-AQ-2 | EVERTEC GROUP, LLC - TERM LOAN B | | 12/29/2023 | Redemption @ 100.00 | | 120,000 | 120,000 | 119,639 | | | 10 | | 10 | | 119,650 | | 350 | 350 | 152 | 10/30/2030 |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 24,424,582 | 24,966,344 | 24,577,260 | 22,963,348 | | 36,227 | | 36,227 | | 24,662,418 | | (237,836) | (237,836) | 1,219,319 | XXX |
| 2509999997. Total - Bonds - Part 4 | | | | | | 6,332,549,433 | 6,471,708,081 | 6,454,129,987 | 6,101,703,860 | 764,603 | 2,620,565 | 3,795,937 | (410,769) | 7,592,830 | 6,451,256,614 | (7,122,104) | (111,759,720) | (118,881,824) | 180,164,350 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | 1,548,336,968 | 1,569,249,841 | 1,556,726,224 | | | 1,030,991 | 11,113,709 | (10,082,718) | | 1,546,643,506 | | 1,675,738 | 1,675,738 | 14,369,885 | XXX |
| 2509999999. Total - Bonds | | | | | | 7,880,886,400 | 8,040,957,921 | 8,010,856,211 | 6,101,703,860 | 764,603 | 3,651,555 | 14,909,646 | (10,493,488) | 7,592,830 | 7,997,900,120 | (7,122,104) | (110,083,982) | (117,206,087) | 194,534,235 | XXX |
| 172967-35-8 | CITIGROUP INC | | 12/06/2023 | Call @ 25.00 | 52,757.000 | 1,318,925 | 0.00 | 1,318,925 | 1,326,311 | (7,386) | | | (7,386) | | 1,318,925 | | | | 70,480 | |
| 20453Q-20-1 | COMPEER FINANCIAL ACA | | 11/10/2023 | Call @ 1000.00 | 1,500.000 | 1,500,000 | 0.00 | 1,500,000 | 1,503,737 | (3,737) | | | (3,737) | | 1,500,000 | | | | 115,107 | |
| 4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 2,818,925 | XXX | 2,818,925 | 2,830,047 | (11,122) | | | (11,122) | | 2,818,925 | | | | 185,587 | XXX |
| 75932V-20-5 | REIGN EXCHANGE LTD EQUITY | C | 05/01/2023 | Adjustment | 60,000,000.000 | 3,276,000 | 0.00 | 3,276,000 | 3,276,000 | | | | | | 3,276,000 | | | | | |
| 4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | 3,276,000 | XXX | 3,276,000 | 3,276,000 | | | | | | 3,276,000 | | | | | XXX |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | | 6,094,925 | XXX | 6,094,925 | 6,106,047 | (11,122) | | | (11,122) | | 6,094,925 | | | | 185,587 | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 6,094,925 | XXX | 6,094,925 | 6,106,047 | (11,122) | | | (11,122) | | 6,094,925 | | | | 185,587 | XXX |
| 03634H-11-8 | ANR RTS | | 03/31/2023 | Maturity @ 0.00 | 2,394,745.000 | | | | 17,961 | (17,960) | | | (17,960) | | | | | | 21,071 | |
| 16411R-20-8 | CHENIERE ENERGY ORD | | 11/29/2023 | US Capital | 35,030.000 | 6,335,671 | | 4,930,007 | 5,101,588 | (323,092) | | | (323,092) | | 4,930,007 | | 1,405,665 | 1,405,665 | 56,749 | |
| 226344-20-8 | CRESTWOOD EQUITY PARTNERS UNT | | 11/03/2023 | Jones | 36,069.000 | 788,218 | | 556,892 | 762,883 | (387,755) | | | (387,755) | | 556,892 | | 231,326 | 231,326 | 71,797 | |
| 29336T-10-0 | ENLINK MIDSTREAM COM UNT | | 11/29/2023 | US Capital | 282,044.000 | 3,761,224 | | 2,749,477 | 3,131,666 | (719,664) | | | (719,664) | | 2,749,477 | | 1,011,747 | 1,011,747 | 141,022 | |
| 293792-10-7 | ENTERPRISE PRODUCTS PARTNERS UNT | | 11/30/2023 | Bank of America Securities | 184,847.000 | 4,908,979 | | 3,999,409 | 4,253,783 | (459,101) | | | (459,101) | | 3,999,409 | | 909,570 | 909,570 | 365,997 | |
| 49456B-10-1 | KINDER MORGAN CL P ORD | | 09/06/2023 | CITIGROUP GLOBAL MARKETS INC. | 15,961.000 | 265,626 | | 270,813 | 280,246 | (9,432) | | | (9,432) | | 270,813 | | (5,188) | (5,188) | 9,256 | |

# 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 |
| 559080-10-6 | MAGELLAN MIDSTREAM PARTNERS UNT | | 09/25/2023 | Adjustment | 63,555.000 | 4,373,976 | | 2,864,772 | 3,041,532 | (326,325) | | | (326,325) | | 2,864,772 | | 1,509,204 | 1,509,204 | 215,445 | |
| 682680-10-3 | ONEOK ORD | | 09/26/2023 | Various | 66,013.964 | 3,932,954 | | 4,745,841 | 4,337,123 | 408,718 | | | 408,718 | | 4,745,841 | | (812,887) | (812,887) | 126,086 | |
| 706327-10-3 | PEMBINA PIPELINE ORD | | 09/06/2023 | CITIGROUP GLOBAL MARKETS INC. | 8,760.000 | 266,375 | | 277,260 | 287,956 | (10,696) | | | (10,696) | | 277,260 | | (10,885) | (10,885) | 3,673 | |
| 87612G-10-1 | TARGA RESOURCES ORD | | 11/29/2023 | Various | 155,373.000 | 13,674,764 | | 11,944,020 | 11,665,683 | 524,104 | | | 524,104 | | 11,944,020 | | 1,730,745 | 1,730,745 | 283,689 | |
| 958669-10-3 | WESTERN MIDSTREAM PARTNERS COM UNT | | 12/29/2023 | Various | 29,672.000 | 830,469 | | 805,126 | | | | | | | 805,126 | | 25,343 | 25,343 | 47,699 | |
| 969457-10-0 | WILLIAMS ORD | | 11/29/2023 | US Capital | 141,215.000 | 5,157,371 | | 4,788,685 | 4,712,895 | 142,712 | | | 142,712 | | 4,788,685 | | 368,685 | 368,685 | 189,581 | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 44,295,628 | XXX | 37,932,302 | 37,593,317 | (1,178,491) | | | (1,178,491) | | 37,932,302 | | 6,363,325 | 6,363,325 | 1,532,065 | XXX |
| 723682-10-0 | PIONEER FUND A | | 12/31/2023 | Pioneer | 3,254.280 | 103,426 | | 108,915 | 95,253 | 13,662 | | | 13,662 | | 108,915 | | (5,489) | (5,489) | | |
| 724010-10-3 | PIONEER CORE EQTY A | | 12/31/2023 | Pioneer | 357.392 | 6,984 | | 6,312 | 6,462 | (150) | | | (150) | | 6,312 | | 672 | 672 | | |
| 72375Q-10-8 | PIONEER MID CAP VAL A | | 12/31/2023 | Pioneer | 334.417 | 7,595 | | 7,935 | 7,384 | 552 | | | 552 | | 7,935 | | (340) | (340) | | |
| 72387W-40-8 | PIONEER SEL MC GR A | | 12/31/2023 | Pioneer | 1,954.531 | 74,752 | | 68,388 | 69,659 | (1,271) | | | (1,271) | | 68,388 | | 6,364 | 6,364 | | |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | 192,758 | XXX | 191,550 | 178,758 | 12,792 | | | 12,792 | | 191,550 | | 1,208 | 1,208 | | XXX |
| 56167N-72-0 | TORTOISE N AMER PIPELINE | | 01/31/2023 | Various | 2,034,071.000 | 50,725,140 | | 52,152,863 | 50,221,213 | 1,931,650 | | | 1,931,650 | | 52,152,863 | | (1,427,723) | (1,427,723) | 549,199 | |
| 922908-76-9 | VANGUARD TSM IDX ETF | | 12/18/2023 | BNP PARIBAS SECURITIES BOND | 589,387.000 | 130,264,598 | | 116,991,220 | 103,732,620 | 3,802,970 | | | 3,802,970 | | 116,991,220 | | 13,273,378 | 13,273,378 | 1,106,498 | |
| 5819999999. Subtotal - Common Stocks - Exchange Traded Funds | | | | | | 180,989,738 | XXX | 169,144,083 | 153,953,833 | 5,734,620 | | | 5,734,620 | | 169,144,083 | | 11,845,655 | 11,845,655 | 1,655,697 | XXX |
| 5989999997. Total - Common Stocks - Part 4 | | | | | | 225,478,123 | XXX | 207,267,935 | 191,725,908 | 4,568,921 | | | 4,568,921 | | 207,267,935 | | 18,210,188 | 18,210,188 | 3,187,762 | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | 133,140,012 | XXX | 120,987,639 | | | | | | | 120,987,639 | | 12,152,372 | 12,152,372 | 3,718,049 | XXX |
| 5989999999. Total - Common Stocks | | | | | | 358,618,135 | XXX | 328,255,574 | 191,725,908 | 4,568,921 | | | 4,568,921 | | 328,255,574 | | 30,362,561 | 30,362,561 | 6,905,811 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 364,713,060 | XXX | 334,350,499 | 197,831,955 | 4,557,798 | | | 4,557,798 | | 334,350,499 | | 30,362,561 | 30,362,561 | 7,091,398 | XXX |
| 6009999999 - Totals | | | | | | 8,245,599,460 | XXX | 8,345,206,710 | 6,299,535,815 | 5,322,401 | 3,651,555 | 14,909,646 | (5,935,689) | 7,592,830 | 8,332,250,619 | (7,122,104) | (79,721,422) | (86,843,526) | 201,625,633 | XXX |

# SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 912810-RD-2 | UNITED STATES TREASURY | | 10/02/2023 | Various | 10/18/2023 | Various | 11,000,000 | 10,070,859 | 9,974,805 | 10,071,616 | | 756 | | 756 | | | (96,811) | (96,811) | 191,067 | 181,855 |
| 912810-TJ-7 | UNITED STATES TREASURY | | 10/02/2023 | GOLDMAN | 10/03/2023 | JP MORGAN CHASE BANK/HSBCSI | 19,500,000 | 15,015,527 | 13,701,797 | 14,058,245 | | 8,659 | 965,941 | (957,283) | | | (356,448) | (356,448) | 191,984 | 100,766 |
| 912810-TR-9 | UNITED STATES TREASURY | | 07/17/2023 | BMO CAPITAL MARKETS CORP | 10/31/2023 | Various | 12,000,000 | 11,336,250 | 10,300,977 | 10,522,805 | | 2,980 | 816,425 | (813,445) | | | (221,829) | (221,829) | 145,099 | 75,652 |
| 912810-TS-7 | UNITED STATES TREASURY | | 07/11/2023 | RBC CAPITAL MARKETS, LLC | 10/18/2023 | MORGAN STANLEY CO | 6,000,000 | 5,711,719 | 5,003,438 | 5,219,398 | | 3,505 | 495,826 | (492,321) | | | (215,961) | (215,961) | 99,192 | 36,644 |
| 91282C-FH-9 | UNITED STATES TREASURY | | 09/18/2023 | CITIGROUP GLOBAL MARKETS, INC | 10/05/2023 | Various | 40,000,000 | 37,875,000 | 37,724,414 | 37,788,651 | | 17,255 | 103,605 | (86,349) | | | (64,236) | (64,236) | 108,173 | 65,247 |
| 91282C-FV-8 | UNITED STATES TREASURY | | 01/19/2023 | Various | 05/08/2023 | Various | 32,300,000 | 33,459,543 | 34,127,172 | 33,446,199 | | (13,344) | | (13,344) | | | 680,973 | 680,973 | 347,406 | 196,023 |
| 91282C-GB-1 | UNITED STATES TREASURY | | 01/20/2023 | Various | 04/18/2023 | Various | 51,300,000 | 51,922,871 | 52,417,330 | 51,906,884 | | (15,987) | | (15,987) | | | 510,446 | 510,446 | 354,916 | 73,052 |
| 91282C-GC-9 | UNITED STATES TREASURY | | 01/11/2023 | BMO Capital Markets Corp (Chicago) | 05/31/2023 | Various | 8,000,000 | 8,077,188 | 7,992,266 | 8,071,892 | | (5,295) | | (5,295) | | | (79,627) | (79,627) | 126,419 | 10,276 |
| 91282C-GJ-4 | UNITED STATES TREASURY | | 02/17/2023 | Barclays Capital | 03/08/2023 | BMO CAPITAL MARKETS CORP | 1,450,000 | 1,410,295 | 1,395,852 | 1,410,520 | | 225 | | 225 | | | (14,668) | (14,668) | 5,187 | 2,944 |
| 91282C-GM-7 | UNITED STATES TREASURY | | 06/02/2023 | Various | 11/08/2023 | Various | 61,625,000 | 60,802,879 | 60,142,279 | 60,223,772 | | 27,232 | 606,339 | (579,107) | | | (81,493) | (81,493) | 748,242 | 254,748 |
| 91282C-GP-0 | UNITED STATES TREASURY | | 03/06/2023 | JP MORGAN CHASE BANK/HSBCSI | 07/24/2023 | Various | 50,000,000 | 49,453,125 | 49,800,781 | 49,485,603 | | 32,478 | | 32,478 | | | 315,178 | 315,178 | 684,783 | 38,043 |
| 91282C-GQ-8 | UNITED STATES TREASURY | | 03/01/2023 | Bank of America Securities | 10/10/2023 | BMO CAPITAL MARKETS CORP | 675,000 | 668,487 | 648,738 | 669,009 | | 522 | | 522 | | | (20,271) | (20,271) | 16,541 | 147 |
| 91282C-GR-6 | UNITED STATES TREASURY | | 04/06/2023 | Various | 10/05/2023 | Various | 95,000,000 | 97,464,648 | 95,544,336 | 95,956,824 | | (137,529) | 1,370,295 | (1,507,824) | | | (412,488) | (412,488) | 1,346,509 | 201,087 |
| 91282C-GS-4 | UNITED STATES TREASURY | | 04/05/2023 | Various | 10/31/2023 | Various | 21,100,000 | 21,343,527 | 20,820,090 | 21,039,368 | | 83 | 304,242 | (304,159) | | | (219,278) | (219,278) | 182,141 | 9,350 |
| 91282C-GT-2 | UNITED STATES TREASURY | | 04/24/2023 | Various | 06/16/2023 | Various | 144,000,000 | 145,325,000 | 144,138,086 | 145,315,086 | | (9,914) | | (9,914) | | | (1,177,000) | (1,177,000) | 441,240 | 127,172 |
| 91282C-GZ-8 | UNITED STATES TREASURY | | 05/15/2023 | Various | 11/08/2023 | Various | 25,300,000 | 25,401,309 | 24,134,148 | 24,788,464 | | 18,668 | 631,513 | (612,845) | | | (654,315) | (654,315) | 338,205 | 19,117 |
| 91282C-HA-2 | UNITED STATES TREASURY | | 05/05/2023 | Various | 10/17/2023 | Various | 113,000,000 | 113,001,172 | 109,159,863 | 110,083,376 | | 84,998 | 3,002,794 | (2,917,796) | | | (923,513) | (923,513) | 1,107,779 | 36,046 |
| 91282C-HB-0 | UNITED STATES TREASURY | | 06/12/2023 | BMO CAPITAL MARKETS CORP | 07/24/2023 | Barclays Capital | 10,000,000 | 9,828,516 | 9,777,344 | 9,834,927 | | 6,412 | | 6,412 | | | (57,583) | (57,583) | 69,939 | 28,567 |
| 91282C-HC-8 | UNITED STATES TREASURY | | 08/04/2023 | Various | 11/27/2023 | Various | 67,415,000 | 64,063,715 | 63,228,718 | 63,658,096 | | 38,094 | 443,713 | (405,619) | | | (429,379) | (429,379) | 621,469 | 351,601 |
| 91282C-HE-4 | UNITED STATES TREASURY | | 06/16/2023 | BMO CAPITAL MARKETS CORP | 07/24/2023 | Various | 40,000,000 | 39,389,063 | 39,009,375 | 39,135,737 | | 12,042 | 265,368 | (253,326) | | | (126,362) | (126,362) | 190,164 | 65,369 |
| 91282C-HJ-3 | UNITED STATES TREASURY | | 07/18/2023 | Various | 10/10/2023 | Various | 26,215,000 | 25,937,284 | 25,397,605 | 25,813,202 | | 4,678 | 128,760 | (124,082) | | | (415,596) | (415,596) | 128,913 | 36,600 |
| 91282C-HK-0 | UNITED STATES TREASURY | | 07/21/2023 | Various | 10/10/2023 | Various | 15,300,000 | 15,213,484 | 15,147,492 | 15,215,328 | | 1,843 | | 1,843 | | | (67,835) | (67,835) | 77,380 | 29,543 |
| 91282C-HQ-7 | UNITED STATES TREASURY | | 08/04/2023 | BMO CAPITAL MARKETS CORP | 09/25/2023 | Various | 40,000,000 | 39,893,750 | 39,442,383 | 39,895,635 | | 1,885 | | 1,885 | | | (453,252) | (453,252) | 186,970 | 31,386 |
| 91282C-HR-5 | UNITED STATES TREASURY | | 08/02/2023 | BARCLAYS CAPITAL INC FIXED INC | 11/27/2023 | Various | 11,700,000 | 11,584,828 | 11,254,781 | 11,273,146 | | 5,094 | 316,776 | (311,682) | | | (18,365) | (18,365) | 102,000 | 3,815 |
| 91282C-HT-1 | UNITED STATES TREASURY | | 11/06/2023 | Various | 11/27/2023 | Various | 7,500,000 | 7,075,570 | 6,977,016 | 7,077,968 | | 2,397 | | 2,397 | | | (100,952) | (100,952) | 58,307 | 36,939 |
| 91282C-HW-4 | UNITED STATES TREASURY | | 09/18/2023 | Various | 11/13/2023 | Various | 12,200,000 | 11,984,469 | 11,760,492 | 11,873,112 | | 5,804 | 117,161 | (111,357) | | | (112,620) | (112,620) | 97,119 | 23,277 |
| 91282C-HX-2 | UNITED STATES TREASURY | | 09/25/2023 | Various | 12/21/2023 | Various | 270,000,000 | 269,440,625 | 272,223,594 | 267,984,724 | | 89,051 | 1,544,952 | (1,455,901) | | | 4,238,870 | 4,238,870 | 2,987,139 | 414,663 |
| 91282C-HY-0 | UNITED STATES TREASURY | | 10/12/2023 | Various | 12/21/2023 | Various | 105,000,000 | 104,534,180 | 104,891,445 | 104,552,671 | | 18,491 | | 18,491 | | | 338,775 | 338,775 | 725,134 | 188,685 |
| 91282C-HZ-7 | UNITED STATES TREASURY | | 10/19/2023 | Various | 12/21/2023 | Various | 21,400,000 | 21,397,246 | 21,954,286 | 21,397,149 | | (97) | | (97) | | | 557,137 | 557,137 | 192,535 | 13,673 |
| 91282C-JA-0 | UNITED STATES TREASURY | | 10/12/2023 | JP MORGAN CHASE BANK/HSBCSI | 12/21/2023 | Various | 105,000,000 | 105,000,586 | 106,248,359 | 105,001,126 | | 540 | | 540 | | | 1,247,233 | 1,247,233 | 725,342 | 89,088 |
| 91282C-JF-9 | UNITED STATES TREASURY | | 10/27/2023 | CITIGROUP GLOBAL MARKETS, INC | 12/21/2023 | Various | 25,000,000 | 25,071,289 | 26,056,641 | 25,069,508 | | (1,781) | | (1,781) | | | 987,133 | 987,133 | 169,821 | |
| 91282C-JG-7 | UNITED STATES TREASURY | | 11/06/2023 | RBC CAPITAL MARKETS | 11/27/2023 | BMO CAPITAL MARKETS CORP | 900,000 | 912,586 | 921,234 | 912,498 | | (88) | | (88) | | | 8,736 | 8,736 | 3,375 | 844 |
| 91282C-JJ-1 | UNITED STATES TREASURY | | 12/07/2023 | DEUTSCHE BANK SECURITIES, INC. | 12/21/2023 | MORGAN STANLEY CO | 1,000,000 | 1,029,883 | 1,051,250 | 1,029,791 | | (92) | | (92) | | | 21,459 | 21,459 | 4,574 | 2,843 |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | | 1,450,880,000 | 1,440,696,473 | 1,432,368,387 | 1,429,782,328 | | 199,564 | 11,113,709 | (10,914,145) | | | 2,586,059 | 2,586,059 | 12,775,063 | 2,745,063 |
| 574754-AM-9 | MASHANTUCKET (WESTERN) PEQUOT TRIBAL NAT | | 03/31/2023 | STOCK DIVIDENDS DTC ELIGIBLE BROKER | 07/19/2023 | BK OF NYC/FCSTONE | 100,371 | 100,371 | 8,653 | 100,371 | | | | | | | (91,718) | (91,718) | 2,012 | |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 100,371 | 100,371 | 8,653 | 100,371 | | | | | | | (91,718) | (91,718) | 2,012 | |
| 005095-AA-2 | ACUSHNET CO | | 09/27/2023 | JP MORGAN CHASE BANK/HSBCSI | 09/28/2023 | BAIRD ROBERT W & CO | 250,000 | 250,000 | 251,250 | 250,000 | | | | | | | 1,250 | 1,250 | | |
| 00687Y-AB-1 | ADIENT GLOBAL HOLDINGS LTD | C | 02/28/2023 | MERRILL LYNCH PIERCE FENNER | 03/01/2023 | UBS | 100,000 | 100,000 | 100,250 | 100,000 | | | | | | | 250 | 250 | | |
| 01627A-AA-6 | ADC 2021-1 A2 - ABS | | 05/26/2023 | TD Securities | 11/21/2023 | TD Securities | 5,693,000 | 4,994,940 | 5,006,282 | 5,091,044 | | 96,104 | | 96,104 | | | (84,762) | (84,762) | 57,894 | 4,901 |
| 02406P-AU-4 | AMERICAN AXLE & MANUFACTURING INC | | 01/11/2023 | MERRILL LYNCH PIERCE FENNER | 09/19/2023 | MERRILL LYNCH PIERCE FENNER | 1,000,000 | 940,000 | 947,500 | 948,616 | | 8,616 | | 8,616 | | | (1,116) | (1,116) | 63,194 | 18,417 |
| 02665W-ED-9 | AMERICAN HONDA FINANCE CORP | | 01/10/2023 | Barclays Capital | 09/22/2023 | MORGAN STANLEY CO | 2,003,000 | 1,999,034 | 1,945,794 | 1,999,548 | | 514 | | 514 | | | (53,754) | (53,754) | 66,422 | |
| 02665W-EM-9 | AMERICAN HONDA FINANCE CORP | | 08/21/2023 | SMBC NIKKO SECURITIES | 09/22/2023 | GOLDMAN | 2,506,000 | 2,483,095 | 2,470,665 | 2,483,522 | | 427 | | 427 | | | (12,856) | (12,856) | 28,184 | 16,411 |

# 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 |
| 05522R-DC-9 | BACCT 2020-1 A - ABS | | 08/24/2023 | MITSUBISHI | 12/15/2023 | Various | 26,500,000 | 26,083,066 | 26,500,000 | 26,500,000 | | 416,934 | | 416,934 | | | | | 30,033 | 2,970 |
| 05578A-AY-4 | BPCE SA | C | 01/10/2023 | JP MORGAN CHASE BANK/HSBCSI | 09/22/2023 | JP MORGAN CHASE BANK/HSBCSI | 6,011,000 | 5,999,459 | 5,820,992 | 6,000,910 | | 1,451 | | 1,451 | | | (179,917) | (179,917) | 212,222 | |
| 08263D-AA-4 | BENTELER INTERNATIONAL AG | C | 04/27/2023 | JP MORGAN CHASE BANK/HSBCSI | 04/28/2023 | BAIRD ROBERT W & CO | 250,000 | 250,000 | 255,625 | 250,000 | | | | | | | 5,625 | 5,625 | | |
| 12661P-AA-7 | CSL FINANCE PLC | C | 03/21/2023 | CITIGROUP GLOBAL MARKETS, INC | 12/12/2023 | DEUTSCHE BANK SECURITIES, INC. | 1,018,000 | 983,459 | 979,224 | 989,143 | | 5,684 | | 5,684 | | | (9,919) | (9,919) | 44,310 | 15,895 |
| 141781-BZ-6 | CARGILL INC | | 02/07/2023 | GOLDMAN | 09/20/2023 | KEYBANK | 954,000 | 983,832 | 940,673 | 982,311 | | (1,521) | | (1,521) | | | (41,638) | (41,638) | 46,312 | 16,026 |
| 184496-AQ-0 | CLEAN HARBORS INC | | 01/17/2023 | GOLDMAN | 05/31/2023 | Various | 250,000 | 250,000 | 251,875 | 250,000 | | | | | | | 1,875 | 1,875 | 5,383 | |
| 21036P-BK-3 | CONSTELLATION BRANDS INC | | 02/14/2023 | DEUTSCHE BANK SECURITIES, INC. | 11/20/2023 | CITIGROUP GLOBAL MARKETS, INC | 2,612,000 | 2,545,368 | 2,531,707 | 2,556,575 | | 11,207 | | 11,207 | | | (24,868) | (24,868) | 117,725 | 30,615 |
| 233331-BJ-5 | DTE ENERGY CO | | 05/08/2023 | WELLS FARGO | 11/20/2023 | GOLDMAN | 2,001,000 | 1,999,959 | 1,941,510 | 2,000,115 | | 155 | | 155 | | | (58,605) | (58,605) | 51,484 | |
| 233440-AB-5 | DTAOT 2021-3 B - ABS | | 06/13/2023 | JP MORGAN CHASE BANK/HSBCSI | 12/15/2023 | Paydown | 7,950,619 | 7,846,888 | 7,950,619 | 7,950,619 | | 103,731 | | 103,731 | | | | | 12,567 | |
| 25260W-AD-3 | DIAMOND FOREIGN ASSET CO | C | 09/12/2023 | GOLDMAN | 09/13/2023 | BAIRD ROBERT W & CO | 100,000 | 100,000 | 100,500 | 100,000 | | | | | | | 500 | 500 | | |
| 25389J-AT-3 | DIGITAL REALTY TRUST LP | | 02/01/2023 | GOLDMAN | 11/20/2023 | Barclays Capital | 2,052,000 | 1,994,790 | 1,936,021 | 2,002,335 | | 7,545 | | 7,545 | | | (66,314) | (66,314) | 77,871 | 4,566 |
| 263534-CQ-0 | EIDP INC | | 05/11/2023 | SMBC NIKKO SECURITIES | 11/20/2023 | GOLDMAN | 1,001,000 | 999,719 | 979,288 | 999,928 | | 210 | | 210 | | | (20,640) | (20,640) | 23,398 | |
| 29364W-AW-8 | ENTERGY LOUISIANA LLC | | 04/11/2023 | Barclays Capital | 11/20/2023 | DEUTSCHE BANK SECURITIES, INC. | 2,620,000 | 2,460,966 | 2,392,086 | 2,478,631 | | 17,665 | | 17,665 | | | (86,545) | (86,545) | 54,638 | 2,838 |
| 30015D-AA-9 | EVERGREEN ACQCO 1 LP | | 01/26/2023 | JEFFERIES | 05/03/2023 | UBS | 250,000 | 244,965 | 250,625 | 245,157 | | 192 | | 192 | | | 5,468 | 5,468 | 6,026 | |
| 380355-AD-9 | GOEASY LTD | | 03/30/2023 | TD Securities | 11/28/2023 | Call @ 100.00 | 750,000 | 708,750 | 750,000 | 724,508 | | 15,758 | | 15,758 | | | 25,492 | 25,492 | 40,313 | 13,661 |
| 444454-AF-9 | HUGHES SATELLITE SYSTEMS CORP | | 03/23/2023 | Various | 07/14/2023 | WELLS FARGO | 750,000 | 720,938 | 661,875 | 723,526 | | 2,589 | | 2,589 | | | (61,651) | (61,651) | 23,049 | 6,717 |
| 448977-AB-4 | HART 2022-A A2A - ABS | | 08/24/2023 | BNP PARIBAS SECURITIES BOND | 12/15/2023 | Paydown | 18,371,409 | 18,267,996 | 18,371,409 | 18,371,409 | | 103,413 | | 103,413 | | | | | 62,622 | 12,008 |
| 458140-CF-5 | INTEL CORP | | 02/07/2023 | JP MORGAN CHASE BANK/HSBCSI | 10/16/2023 | CITIGROUP GLOBAL MARKETS, INC | 1,000,000 | 999,710 | 977,390 | 999,745 | | 35 | | 35 | | | (22,355) | (22,355) | 35,306 | |
| 527298-BQ-5 | LEVEL 3 FINANCING INC | | 11/01/2023 | GOLDMAN | 12/21/2023 | Barclays Capital | 1,000,000 | 837,500 | 832,500 | 840,719 | | 3,219 | | 3,219 | | | (8,219) | (8,219) | 23,788 | 18,083 |
| 53219L-AT-6 | LIFEPOINT HEALTH INC | | 02/09/2023 | Various | 08/14/2023 | Call @ 100.00 | 1,050,000 | 1,026,438 | 1,067,724 | 1,031,754 | | 5,317 | | 5,317 | | | 18,246 | 18,246 | 76,983 | 23,138 |
| 576485-AF-3 | MATADOR RESOURCES CO | | 04/03/2023 | MERRILL LYNCH PIERCE FENNER | 04/04/2023 | BAIRD ROBERT W & CO | 100,000 | 98,960 | 99,750 | 98,960 | | | | | | | 790 | 790 | | |
| 58507L-BB-4 | MEDTRONIC GLOBAL HOLDINGS SCA | C | 03/23/2023 | MIZUHO_SECURITIES | 11/20/2023 | Jane Street | 1,003,000 | 999,921 | 972,459 | 1,000,283 | | 362 | | 362 | | | (27,824) | (27,824) | 27,471 | |
| 63743H-FG-2 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 02/02/2023 | MIZUHO_SECURITIES | 09/20/2023 | Barclays Capital | 977,000 | 992,700 | 958,339 | 990,938 | | (1,762) | | (1,762) | | | (32,599) | (32,599) | 35,954 | 6,904 |
| 65473F-AA-5 | NALT 2023-B A1 - ABS | | 06/21/2023 | CITIGROUP GLOBAL MARKETS, INC | 12/15/2023 | Paydown | 10,500,000 | 10,500,000 | 10,500,000 | 10,500,000 | | | | | | | | | 150,093 | |
| 68269L-AB-2 | OMFIT 2020-1 B - ABS | | 10/31/2023 | BNP PARIBAS SECURITIES BOND | 11/14/2023 | Paydown | 5,145,000 | 5,119,275 | 5,145,000 | 5,145,000 | | 25,725 | | 25,725 | | | | | 20,709 | 12,425 |
| 68389X-CN-3 | ORACLE CORP | | 02/02/2023 | CITIGROUP GLOBAL MARKETS, INC | 09/20/2023 | Market Axess | 1,003,000 | 999,810 | 949,470 | 1,000,202 | | 392 | | 392 | | | (50,732) | (50,732) | 29,279 | |
| 69007T-AG-9 | OUTFRONT MEDIA CAPITAL LLC | | 11/07/2023 | MERRILL LYNCH PIERCE FENNER | 11/08/2023 | BAIRD ROBERT W & CO | 100,000 | 100,000 | 100,875 | 100,000 | | | | | | | 875 | 875 | | |
| 74460W-AF-4 | PUBLIC STORAGE OPERATING CO | | 08/09/2023 | TRUIST | 09/22/2023 | Market Axess | 2,536,000 | 2,548,173 | 2,503,488 | 2,547,933 | | (239) | | (239) | | | (44,445) | (44,445) | 21,662 | 5,415 |
| 76774L-AB-3 | RITCHIE BROS HOLDINGS INC | | 03/01/2023 | GOLDMAN | 05/10/2023 | GOLDMAN | 500,000 | 500,000 | 513,750 | 500,000 | | | | | | | 13,750 | 13,750 | 5,344 | |
| 76774L-AC-1 | RITCHIE BROS HOLDINGS INC | | 03/01/2023 | GOLDMAN | 05/10/2023 | GOLDMAN | 500,000 | 500,000 | 527,500 | 500,000 | | | | | | | 27,500 | 27,500 | 6,135 | |
| 842587-DQ-7 | SOUTHERN CO | | 05/15/2023 | Barclays Capital | 11/20/2023 | MERRILL LYNCH PIERCE FENNER | 2,003,000 | 1,999,955 | 1,949,239 | 2,000,310 | | 354 | | 354 | | | (51,070) | (51,070) | 49,652 | |
| 85236K-AE-2 | SIDC 211 A2 - ABS | | 05/24/2023 | MIZUHO_SECURITIES | 11/21/2023 | DEUTSCHE BANK SECURITIES, INC. | 2,741,000 | 2,426,213 | 2,451,161 | 2,431,277 | | 5,064 | | 5,064 | | | 19,883 | 19,883 | 25,581 | 143 |
| 87264A-CZ-6 | T-MOBILE USA INC | | 02/06/2023 | WELLS FARGO | 09/20/2023 | CITIGROUP GLOBAL MARKETS, INC | 1,002,000 | 999,906 | 977,261 | 1,000,090 | | 184 | | 184 | | | (22,829) | (22,829) | 30,724 | |
| 87901J-AH-8 | TEGNA INC | | 01/31/2023 | Barclays Capital | 02/22/2023 | GOLDMAN | 500,000 | 472,500 | 480,000 | 472,736 | | 236 | | 236 | | | 7,264 | 7,264 | 11,042 | 9,514 |
| 98379K-AB-8 | XPO INC | | 05/17/2023 | GOLDMAN | 08/16/2023 | Barclays Capital | 500,000 | 500,000 | 502,500 | 500,000 | | | | | | | 2,500 | 2,500 | 8,313 | |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 117,153,028 | 114,828,286 | 114,844,177 | 115,657,846 | | 829,560 | | 829,560 | | | (831,393) | (831,393) | 1,581,683 | 220,647 |
| 000000-00-0 | ENERGYSOLUTIONS, LLC (AKA ENVIROCARE OF | | 09/18/2023 | DIRECT | 09/20/2023 | DIRECT | 282,609 | 282,609 | 282,609 | 282,609 | | | | | | | | | 1,413 | |
| 04686R-AC-7 | ATHENAHEALTH GROUP INC. - INITIAL DDTL | | 05/30/2023 | DIRECT | 08/03/2023 | Redemption @ 100.00 | 32,822 | 31,017 | 32,822 | 31,066 | | 49 | | 49 | | | 1,757 | 1,757 | 179 | |
| 10524M-AN-7 | Brand Industrial Services, Inc. | | 04/04/2023 | DIRECT | 08/01/2023 | Redemption @ 100.00 | 115,061 | 109,486 | 115,061 | 110,886 | | 1,399 | | 1,399 | | | 4,176 | 4,176 | 2,433 | |
| 410346-AX-8 | HANESBRANDS INC. - INITIAL TERM LOAN B | | 02/14/2023 | DIRECT | 08/21/2023 | Redemption @ 100.00 | 125,000 | 123,750 | 125,000 | 123,833 | | 83 | | 83 | | | 1,167 | 1,167 | 4,996 | |

# SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 68764J-AD-3 | ORYX MIDSTREAM SERVICES PERMIAN BASIN LL | | 01/27/2023 | DIRECT | 02/14/2023 | DIRECT | 250,000 | 248,125 | 249,295 | 248,140 | | 15 | | 15 | | | 1,154 | 1,154 | 1,549 | |
| 83283E-AH-6 | SMYRNA READY MIX CONCRETE, LLC - TERM LO | | 03/31/2023 | DIRECT | 03/31/2023 | Redemption @ 100.00 | 200,000 | 200,000 | 200,000 | 200,000 | | | | | | | | | | |
| 87510E-AC-3 | TAMKO BUILDING PRODUCTS, LLC - REFINANCI | | 09/13/2023 | DIRECT | 09/15/2023 | DIRECT | 141,304 | 140,597 | 141,005 | 140,598 | | 1 | | 1 | | | 406 | 406 | 559 | |
| 90351H-AD-0 | US FOODS, INC. | | 12/19/2023 | DIRECT | 12/29/2023 | Adjustment | (30,354) | (34,490) | (30,041) | (34,170) | | 320 | | 320 | | | 4,129 | 4,129 | | |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | | 1,116,442 | 1,101,095 | 1,115,750 | 1,102,961 | | 1,867 | | 1,867 | | | 12,789 | 12,789 | 11,128 | |
| 2509999998. Total - Bonds | | | | | | | 1,569,249,841 | 1,556,726,224 | 1,548,336,968 | 1,546,643,506 | | 1,030,991 | 11,113,709 | (10,082,718) | | | 1,675,738 | 1,675,738 | 14,369,885 | 2,965,710 |
| 4509999998. Total - Preferred Stocks | | | | | | | | | | | | | | | | | | | | |
| 226344-20-8 | CRESTWOOD EQUITY PARTNERS UNT | | 08/25/2023 | Various | 11/03/2023 | Unknown | 20,101.000 | 552,332 | 552,332 | 552,332 | | | | | | | | | 13,226 | |
| 23311P-10-0 | DCP MIDSTREAM UNT | | 01/05/2023 | Various | 06/16/2023 | CORPORATE REORGANIZATIONS | 33,602.000 | 1,309,055 | 1,402,884 | 1,309,055 | | | | | | | 93,828 | 93,828 | 28,898 | |
| 29273V-10-0 | ENERGY TRANSFER UNT | | 11/03/2023 | Various | 11/30/2023 | Various | 890,236.720 | 10,578,992 | 12,182,950 | 10,578,992 | | | | | | | 1,603,957 | 1,603,957 | 987,905 | |
| 29336T-10-0 | ENLINK MIDSTREAM COM UNT | | 01/19/2023 | Various | 11/29/2023 | US Capital | 55,781.000 | 701,822 | 743,873 | 701,822 | | | | | | | 42,050 | 42,050 | 27,891 | |
| 293792-10-7 | ENTERPRISE PRODUCTS PARTNERS UNT | | 07/14/2023 | Various | 11/30/2023 | Various | 195,076.000 | 5,064,249 | 5,154,863 | 5,064,249 | | | | | | | 90,615 | 90,615 | 261,443 | |
| 55336V-10-0 | MPLX COM UNT | C | 08/16/2023 | Various | 12/04/2023 | Various | 299,585.000 | 10,063,304 | 10,893,190 | 10,063,304 | | | | | | | 829,887 | 829,887 | 921,641 | |
| 559080-10-6 | MAGELLAN MIDSTREAM PARTNERS UNT | | 07/17/2023 | Various | 09/25/2023 | Unknown | 31,337.000 | 1,942,774 | 2,156,672 | 1,942,774 | | | | | | | 213,898 | 213,898 | 40,578 | |
| 726503-10-5 | PLAINS ALL AMERICAN PIPELINE UNT | | 01/10/2023 | Various | 12/01/2023 | Various | 823,846.000 | 9,789,075 | 12,977,488 | 9,789,075 | | | | | | | 3,188,413 | 3,188,413 | 876,758 | |
| 958669-10-3 | WESTERN MIDSTREAM PARTNERS COM UNT | | 01/12/2023 | INSTINET | 10/19/2023 | Various | 118,981.000 | 3,311,630 | 3,145,591 | 3,311,630 | | | | | | | (166,040) | (166,040) | 228,265 | |
| 969457-10-0 | WILLIAMS ORD | | 10/18/2023 | Various | 11/29/2023 | US Capital | 166,839.000 | 5,692,550 | 6,093,195 | 5,692,550 | | | | | | | 400,645 | 400,645 | 17,443 | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | 49,005,783 | 55,303,038 | 49,005,783 | | | | | | | 6,297,255 | 6,297,255 | 3,404,048 | |
| 922908-76-9 | VANGUARD TSM IDX ETF | | 12/28/2023 | Various | 12/28/2023 | BNP PARIBAS SECURITIES BOND | 345,646.000 | 71,981,856 | 77,836,974 | 71,981,856 | | | | | | | 5,855,118 | 5,855,118 | 314,002 | |
| 5819999999. Subtotal - Common Stocks - Exchange Traded Funds | | | | | | | | 71,981,856 | 77,836,974 | 71,981,856 | | | | | | | 5,855,118 | 5,855,118 | 314,002 | |
| 5989999998. Total - Common Stocks | | | | | | | | 120,987,639 | 133,140,012 | 120,987,639 | | | | | | | 12,152,372 | 12,152,372 | 3,718,049 | |
| 5999999999. Total - Preferred and Common Stocks | | | | | | | | 120,987,639 | 133,140,012 | 120,987,639 | | | | | | | 12,152,372 | 12,152,372 | 3,718,049 | |
| 6009999999 - Totals | | | | | | | | 1,677,713,864 | 1,681,476,979 | 1,667,631,145 | | 1,030,991 | 11,113,709 | (10,082,718) | | | 13,828,110 | 13,828,110 | 18,087,934 | 2,965,710 |

# SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Stock of Such Company Owned by Insurer on Statement Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 |
| CUSIP Identification | Description, Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code | ID Number | NAIC Valuation Method | Book/Adjusted Carrying Value | Total Amount of Goodwill Included in Book/Adjusted Carrying Value | Nonadmitted Amount | Number of Shares | % of Outstanding |
| 0999999. Total Preferred Stocks | | | | | | | | | XXX | XXX |
| 000000-00-0 | First Symetra National Life Ins Co of NY | | 78417 | 91-1367496 | 8BI | 204,773,359 | | 34,292,674 | 20,000.000 | 100.0 |
| 000000-00-0 | Symetra National Life Insurance Co | | 90581 | 91-1079693 | 8BI | 11,148,752 | | 3,557,275 | 20,000.000 | 100.0 |
| 000000-00-0 | Symetra Reinsurance Company | | 00000 | 47-2354842 | 8BI | 41,877,543 | | 25,927 | 20,000.000 | 100.0 |
| 1299999. Subtotal - Common Stock - U.S. Life Insurer | | | | | | 257,799,654 | | 37,875,876 | XXX | XXX |
| 1899999. Total Common Stocks | | | | | | 257,799,654 | | 37,875,876 | XXX | XXX |
| 1999999 - Totals | | | | | | 257,799,654 | | 37,875,876 | XXX | XXX |

1. Total amount of goodwill 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 Goodwill Included in Amount Shown in Column 8, Section 1 | Number of Shares | % of Outstanding |
| 0399999 - Total | | | | XXX | XXX |

NONE

# SCHEDULE DA - PART 1

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

| 1 | Codes | | 4 | 5 | 6 | 7 | Change in Book/Adjusted Carrying Value | | | | 12 | 13 | Interest | | | | | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 | |
| Description | Code | For-eign | Date Acquired | Name of Vendor | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| UNITED STATES TREASURY | | | 09/25/2023 | Various | 01/04/2024 | 99,955,965 | | 1,460,538 | | | 100,000,000 | 98,495,427 | | | 0.000 | 5.441 | N/A | | |
| UNITED STATES TREASURY | | | 09/25/2023 | JP MORGAN CHASE BANK/HSBCSI | 01/11/2024 | 49,926,771 | | 710,323 | | | 50,000,000 | 49,216,448 | | | 0.000 | 5.446 | N/A | | |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 149,882,735 | | 2,170,860 | | | 150,000,000 | 147,711,875 | | | XXX | XXX | XXX | | |
| 0109999999. Total - U.S. Government Bonds | | | | | | 149,882,735 | | 2,170,860 | | | 150,000,000 | 147,711,875 | | | XXX | XXX | XXX | | |
| CANADA (GOVERNMENT) | | | 09/22/2023 | CIBC | 02/01/2024 | 37,756,441 | | 503,506 | | 764,471 | 37,919,005 | 36,488,465 | | | 0.000 | 5.190 | N/A | | |
| CANADA (GOVERNMENT) | | | 09/25/2023 | CIBC | 01/18/2024 | 75,659,349 | | 1,016,887 | | 1,711,842 | 75,838,010 | 72,930,619 | | | 0.000 | 5.165 | N/A | | |
| CANADA (GOVERNMENT) | | | 09/25/2023 | CIBC | 02/15/2024 | 75,364,257 | | 1,018,660 | | 1,705,166 | 75,838,010 | 72,640,431 | | | 0.000 | 5.184 | N/A | | |
| CANADA (GOVERNMENT) | | | 09/26/2023 | CIBC | 03/14/2024 | 75,064,923 | | 983,328 | | 1,697,043 | 75,838,010 | 72,384,553 | | | 0.000 | 5.225 | N/A | | |
| 0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 263,844,970 | | 3,522,381 | | 5,878,521 | 265,433,035 | 254,444,068 | | | XXX | XXX | XXX | | |
| 0309999999. Total - All Other Government Bonds | | | | | | 263,844,970 | | 3,522,381 | | 5,878,521 | 265,433,035 | 254,444,068 | | | XXX | XXX | XXX | | |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| MICROSOFT CORP | | | 05/22/2023 | MERRILL LYNCH PIERCE FENNER | 02/06/2024 | 23,950,360 | | 304,840 | | | 24,000,000 | 23,645,520 | 277,917 | | 2.875 | 5.043 | FA | 345,000 | 207,000 |
| BANK OF MONTREAL | | | 05/22/2023 | Barclays Capital | 02/05/2024 | 14,180,096 | | 195,193 | | | 14,211,000 | 13,984,903 | 190,191 | | 3.300 | 5.651 | FA | 234,482 | 141,992 |
| NORDSTROM INC | | | 06/01/2023 | TRUIST | 04/08/2024 | 987,945 | | 25,445 | | | 1,000,000 | 962,500 | 5,303 | | 2.300 | 6.959 | AO | 11,500 | 3,642 |
| TOYOTA MOTOR CREDIT CORP | | | 05/22/2023 | MERRILL LYNCH PIERCE FENNER | 02/22/2024 | 34,702,982 | | (12,633) | | | 34,700,000 | 34,715,615 | 55,125 | | 5.770 | 5.679 | MON | 1,156,627 | 10,469 |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 73,821,382 | | 512,844 | | | 73,911,000 | 73,308,538 | 528,535 | | XXX | XXX | XXX | 1,747,609 | 363,102 |
| CCCIT 2017-A5 A5 | | | 09/26/2023 | WELLS FARGO | 04/22/2024 | 10,906,889 | | (11,916) | | | 10,892,000 | 10,918,805 | 18,430 | | 6.091 | 5.708 | MON | 167,032 | 10,997 |
| 1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 10,906,889 | | (11,916) | | | 10,892,000 | 10,918,805 | 18,430 | | XXX | XXX | XXX | 167,032 | 10,997 |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 84,728,271 | | 500,928 | | | 84,803,000 | 84,227,343 | 546,965 | | XXX | XXX | XXX | 1,914,640 | 374,099 |
| 1309999999. Total - Hybrid Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2419999999. Total - Issuer Obligations | | | | | | 487,549,087 | | 6,206,085 | | 5,878,521 | 489,344,035 | 475,464,481 | 528,535 | | XXX | XXX | XXX | 1,747,609 | 363,102 |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | 10,906,889 | | (11,916) | | | 10,892,000 | 10,918,805 | 18,430 | | XXX | XXX | XXX | 167,032 | 10,997 |
| 2459999999. Total - SVO Identified Funds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2469999999. Total - Affiliated Bank Loans | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2509999999. Total Bonds | | | | | | 498,455,976 | | 6,194,169 | | 5,878,521 | 500,236,035 | 486,383,285 | 546,965 | | XXX | XXX | XXX | 1,914,640 | 374,099 |
| Symetra Life Insurance Company | | | 12/21/2023 | Direct | 12/31/2024 | 102,000,000 | | | | | 102,000,000 | 102,000,000 | | | 5.330 | 5.330 | MON | 172,093 | |
| 7029999999. Subtotal - Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets | | | | | | 102,000,000 | | | | | XXX | 102,000,000 | | | XXX | XXX | XXX | 172,093 | |
| 7109999999. Total - Parent, Subsidiaries and Affiliates | | | | | | 102,000,000 | | | | | XXX | 102,000,000 | | | XXX | XXX | XXX | 172,093 | |
| 7709999999 - Totals | | | | | | 600,455,976 | | 6,194,169 | | 5,878,521 | XXX | 588,383,285 | 546,965 | | XXX | XXX | XXX | 2,086,733 | 374,099 |

1.
Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ 84,784,019 1B ..$ 363,800,934 1C ..$ 1D ..$ 1E ..$ 34,702,982 1F ..$ 14,180,096 1G ..$
1B 2A ...$ 2B ..$ 2C ..$
1C 3A ...$ 987,945 3B ..$ 3C ..$
1D 4A ...$ 4B ..$ 4C ..$
1E 5A ...$ 5B ..$ 5C ..$
1F 6 .....$

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| .010722T EEJ EUR001/08/24\|.010722T\|EEJ EURO 01/08 / | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/08/2024 | 5,368 | 790,000 | 147.17 | 34,049 | | | 327 | | | | | (17,095) | | | | 0010 |
| .011022P PDLV5E EUR001/08\|.011022P\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/10/2022 | 01/08/2024 | 6,738 | 2,914,777 | 432.56 | 93,856 | | | 905 | | | | | (47,186) | | | | 0010 |
| .011022K SGIXCGMS EUR001/\|.011022K\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 01/10/2022 | 01/08/2024 | 810 | 300,441 | 370.86 | 9,932 | | | 96 | | | | | (4,993) | | | | 0010 |
| .011422Y EEJ EUR001/16/24\|.011422Y\|EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/16/2024 | 47,304 | 6,940,000 | 146.71 | 299,114 | | | 122 | | 122 | (61,129) | | | | | | 0010 |
| .S011422 SPX EUR001/16/24\|.S011422\|SPX EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/14/2022 | 01/16/2024 | 633 | 2,950,000 | 4662.85 | 350,755 | | | 83,980 | | 83,980 | 31,426 | | | | | | 0010 |
| .011422S EEJ EUR001/16/24\|.011422S\|EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/16/2024 | 6,441 | 945,000 | 146.71 | 40,730 | | | 840 | | 17 | | | (20,449) | | | | 0010 |
| .011822B SGIXCGMS EUR001/\|.011822B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 01/18/2022 | 01/16/2024 | 5,339 | 1,977,644 | 370.43 | 61,983 | | | 1,281 | | | | | (31,162) | | | | 0010 |
| .012122T EEJ EUR001/16/24\|.012122T\|EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/16/2024 | 11,928 | 1,750,000 | 146.71 | 64,925 | | | 31 | | 31 | (15,414) | | | | | | 0010 |
| .012122U EEJ EUR001/22/24\|.012122U\|EEJ EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/22/2024 | 2,666 | 385,000 | 144.43 | 16,555 | | | 478 | | 307 | | | (8,312) | | | | 0010 |
| .0012422 PDLV5E EUR001/22\|.0012422\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/24/2022 | 01/22/2024 | 2,164 | 924,391 | 427.23 | 31,152 | | | 901 | | | | | (15,662) | | | | 0010 |
| .0012422 PDLV5E EUR001/16\|.0012422\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/24/2022 | 01/16/2024 | 3,812 | 1,639,937 | 430.21 | 49,690 | | | 1,035 | | | | | (25,190) | | | | 0010 |
| .012822T EEJ EUR001/29/24\|.012822T\|EEJ EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/29/2024 | 2,249 | 325,000 | 144.51 | 13,943 | | | 537 | | 403 | | | (7,000) | | | | 0010 |
| .013122G PDLV5E EUR001/29\|.013122G\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/31/2022 | 01/29/2024 | 6,258 | 2,665,463 | 425.93 | 92,758 | | | 3,577 | | | | | (46,635) | | | | 0010 |
| .013122B SGIXCGMS EUR001/\|.013122B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 01/31/2022 | 01/29/2024 | 1,354 | 495,549 | 366.07 | 16,813 | | | 648 | | | | | (8,453) | | | | 0010 |
| .020822Q PDLV5E EUR002/07\|.020822Q\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/08/2022 | 02/07/2024 | 4,215 | 1,784,730 | 423.38 | 57,111 | | | 2,907 | | | | | (28,674) | | | | 0010 |
| .020822B SGIXCGMS EUR002/\|.020822B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/08/2022 | 02/07/2024 | 9,887 | 3,580,343 | 362.13 | 122,795 | | | 6,250 | | 1 | | | (61,651) | | | | 0010 |
| .A021422 EEJ EUR002/14/24\|.A021422\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2024 | 43,265 | 6,270,000 | 144.92 | 265,221 | | | 12,333 | | 12,333 | (67,015) | | | | | | 0010 |
| .V021422 SPX EUR002/14/24\|.V021422\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2022 | 02/14/2024 | 461 | 2,030,000 | 4401.67 | 259,434 | | | 187,285 | | 187,285 | 107,619 | | | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .021422S EEJ EUR002/14/24\|.021422S\|EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2024 | 3,864 | 560,000 | 144.92 | 23,688 | | | 1,432 | | 1,102 | | | (11,877) | | | | 0010 |
| .021522B SGIXCGMS EUR002/\|.021522B\|SGIXCGMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/15/2022 | 02/14/2024 | 813 | 293,143 | 360.61 | 9,934 | | | 601 | | 1 | | | (4,987) | | | | 0010 |
| .021522J PDLV5E EUR002/14\|.021522J\|PDLV5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/15/2022 | 02/14/2024 | 5,001 | 2,099,653 | 419.86 | 67,609 | | | 4,092 | | | | | (33,944) | | | | 0010 |
| .021522G PDLV5E EUR001/08\|.021522G\|PDLV5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/15/2022 | 01/08/2024 | 537 | 232,125 | 432.56 | 4,457 | | | 45 | | | | | (2,358) | | | | 0010 |
| .022222U EEJ EUR002/14/24\|.022222U\|EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/14/2024 | 17,941 | 2,600,000 | 144.92 | 107,900 | | | 5,114 | | 5,114 | (27,789) | | | | | | 0010 |
| .022222T EEJ EUR002/14/24\|.022222T\|EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/14/2024 | 3,416 | 495,000 | 144.92 | 20,543 | | | 1,255 | | 974 | | | (10,414) | | | | 0010 |
| .022222V EEJ EUR002/21/24\|.022222V\|EEJ EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2024 | 4,390 | 635,000 | 144.64 | 26,861 | | | 1,884 | | 1,703 | | | (13,486) | | | | 0010 |
| .D022322 PDLV5E EUR001/22\|.D022322\|PDLV5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/23/2022 | 01/22/2024 | 600 | 256,534 | 427.23 | 6,259 | | | 189 | | | | | (3,283) | | | | 0010 |
| .F022322 PDLV5E EUR002/21\|.F022322\|PDLV5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/23/2022 | 02/21/2024 | 7,410 | 3,117,941 | 420.77 | 98,839 | | | 6,943 | | | | | (49,692) | | | | 0010 |
| .A022322 SGIXCGMS EUR002/\|.A022322\|SGIXCGMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/23/2022 | 02/14/2024 | 1,376 | 496,070 | 360.61 | 16,191 | | | 991 | | 1 | | | (8,220) | | | | 0010 |
| .030122F PDLV5E EUR002/28\|.030122F\|PDLV5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/01/2022 | 02/28/2024 | 5,401 | 2,288,307 | 423.65 | 82,837 | | | 6,609 | | | | | (41,589) | | | | 0010 |
| .030122D PDLV5E EUR001/29\|.030122D\|PDLV5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/01/2022 | 01/29/2024 | 3,153 | 1,342,765 | 425.93 | 44,043 | | | 1,769 | | | | | (23,064) | | | | 0010 |
| .030122B SGIXCGMS EUR002/\|.030122B\|SGIXCGMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/01/2022 | 02/28/2024 | 2,811 | 1,014,175 | 360.82 | 36,765 | | | 2,933 | | 9 | | | (18,458) | | | | 0010 |
| .AC3072 PDLV5E EUR003/07\|.AC3072\|PDLV5E EUR0 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/07/2022 | 03/07/2024 | 7,758 | 3,302,240 | 425.66 | 103,690 | | | 9,388 | | | | | (51,916) | | | | 0010 |
| .Z030722 PDLV5E EUR002/07\|.Z030722\|PDLV5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/07/2022 | 02/07/2024 | 2,790 | 1,181,364 | 423.38 | 40,875 | | | 2,161 | | | | | (21,313) | | | | 0010 |
| .AA3072 PDLV5E EUR002/14\|.AA3072\|PDLV5E EUR0 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/07/2022 | 02/14/2024 | 2,432 | 1,021,079 | 419.86 | 39,822 | | | 2,478 | | | | | (20,559) | | | | 0010 |
| .030822L SGIXCGMS EUR003/\|.030822L\|SGIXCGMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/08/2022 | 03/07/2024 | 939 | 336,524 | 358.45 | 10,675 | | | 968 | | 13 | | | (5,352) | | | | 0010 |
| .C031422 EEJ EUR003/14/24\|.C031422\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2024 | 50,982 | 7,400,000 | 145.15 | 308,580 | | | 24,965 | | 24,965 | (70,330) | | | | | | 0010 |
| .0314220 EEJ EUR002/14/24\|.0314220\|EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 02/14/2024 | 4,968 | 720,000 | 144.92 | 31,464 | | | 1,416 | | 1,416 | (7,695) | | | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .031422P EEJ EUR001/16/24\|.031422P\|EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 01/16/2024 | 4,771 | 700,000 | 146.71 | 25,970 | | | 12 | | 12 | (6,166) | | | | | | 0010 |
| .Y031422 SPX EUR003/14/24\|.Y031422\|SPX EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2024 | 691 | 2,885,000 | 4173.11 | 398,938 | | | 446,946 | | 446,946 | 250,788 | | | | | | 0010 |
| .031422U EEJ EUR003/14/24\|.031422U\|EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2024 | 2,928 | 425,000 | 145.15 | 17,723 | | | 1,775 | | 1,434 | | | (8,873) | | | | 0010 |
| .031422T EEJ EUR003/07/24\|.031422T\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/07/2024 | 1,826 | 270,000 | 147.86 | 9,423 | | | 861 | | 214 | | | (4,764) | | | | 0010 |
| .031522G PDLV5E EUR003/14\|.031522G\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/15/2022 | 03/14/2024 | 5,320 | 2,226,128 | 418.45 | 73,017 | | | 7,322 | | | | | (36,609) | | | | 0010 |
| .031522B SGIXCGMS EUR003/\|.031522B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/15/2022 | 03/14/2024 | 3,079 | 1,086,628 | 352.91 | 38,088 | | | 3,819 | | 345 | | | (19,096) | | | | 0010 |
| .031522D PDLV5E EUR002/28\|.031522D\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/15/2022 | 02/28/2024 | 2,819 | 1,194,074 | 423.65 | 32,240 | | | 2,623 | | | | | (16,504) | | | | 0010 |
| .031522E PDLV5E EUR003/07\|.031522E\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/15/2022 | 03/07/2024 | 3,417 | 1,454,689 | 425.66 | 36,658 | | | 3,356 | | | | | (18,558) | | | | 0010 |
| .032122S EEJ EUR003/14/24\|.032122S\|EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/14/2024 | 13,331 | 1,935,000 | 145.15 | 102,168 | | | 6,528 | | 6,528 | (18,390) | | | | | | 0010 |
| .032122T EEJ EUR003/21/24\|.032122T\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2024 | 3,369 | 500,000 | 148.43 | 20,750 | | | 2,277 | | 453 | | | (10,389) | | | | 0010 |
| .032222T PDLV5E EUR003/21\|.032222T\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/22/2022 | 03/21/2024 | 2,960 | 1,231,944 | 416.19 | 38,560 | | | 4,237 | | 1 | | | (19,333) | | | | 0010 |
| .032222O SGIXCGMS EUR003/\|.032222O\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/22/2022 | 03/21/2024 | 764 | 269,804 | 353.05 | 8,949 | | | 983 | | 105 | | | (4,487) | | | | 0010 |
| .032222M SGIXCGMS EUR003/\|.032222M\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/22/2022 | 03/14/2024 | 469 | 165,374 | 352.91 | 5,487 | | | 556 | | 52 | | | (2,778) | | | | 0010 |
| .032222R PDLV5E EUR002/21\|.032222R\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/22/2022 | 02/21/2024 | 682 | 287,120 | 420.77 | 7,465 | | | 545 | | | | | (3,898) | | | | 0010 |
| .032922I PDLV5E EUR003/21\|.032922I\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/29/2022 | 03/21/2024 | 1,735 | 722,100 | 416.19 | 22,818 | | | 2,532 | | 1 | | | (11,552) | | | | 0010 |
| .032922G PDLV5E EUR002/28\|.032922G\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/29/2022 | 02/28/2024 | 1,180 | 500,000 | 423.65 | 11,750 | | | 975 | | | | | (6,136) | | | | 0010 |
| .032922H PDLV5E EUR003/14\|.032922H\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/29/2022 | 03/14/2024 | 562 | 235,247 | 418.45 | 6,822 | | | 698 | | | | | (3,488) | | | | 0010 |
| .032922B SGIXCGMS EUR003/\|.032922B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/29/2022 | 03/21/2024 | 1,313 | 463,438 | 353.05 | 14,663 | | | 1,627 | | 180 | | | (7,423) | | | | 0010 |
| .032922J PDLV5E EUR003/28\|.032922J\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/29/2022 | 03/28/2024 | 8,792 | 3,639,545 | 413.97 | 124,472 | | | 14,875 | | 14 | | | (62,407) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .040722V EEJ EUR004/08/24\|.040722V\|EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/08/2024 | 4,989 | 735,000 | 147.32 | 30,356 | | | 4,086 | | 1,519 | | | (15,219) | | | | 0010 |
| .040722T EEJ EUR003/28/24\|.040722T\|EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 03/28/2024 | 1,851 | 275,000 | 148.54 | 9,955 | | | 1,208 | | 283 | | | (5,068) | | | | 0010 |
| .AK4072 PDLV5E EUR004/08\|.AK4072\|PDLV5E EUR0 04/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/07/2022 | 04/08/2024 | 10,493 | 4,331,541 | 412.8 | 138,609 | | | 18,659 | | 50 | | | (69,495) | | | | 0010 |
| .AI4072 PDLV5E EUR003/07\|.AI4072\|PDLV5E EUR0 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/07/2022 | 03/07/2024 | 1,193 | 507,915 | 425.66 | 9,803 | | | 930 | | | | | (5,141) | | | | 0010 |
| .041122K SGIXCGMS EUR004/\|.041122K\|SGIXCGMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/11/2022 | 04/08/2024 | 2,745 | 959,628 | 349.59 | 30,387 | | | 4,102 | | 1,264 | | | (15,277) | | | | 0010 |
| .B041422 EEJ EUR004/15/24\|.B041422\|EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/15/2024 | 60,939 | 9,005,000 | 147.77 | 371,006 | | | 17,533 | | 17,533 | (64,773) | | | | | | 0010 |
| .V041422 SPX EUR004/15/24\|.V041422\|SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/15/2024 | 743 | 3,265,000 | 4392.59 | 448,187 | | | 347,756 | | 347,756 | 194,010 | | | | | | 0010 |
| .041422T EEJ EUR004/08/24\|.041422T\|EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/08/2024 | 3,733 | 550,000 | 147.32 | 23,210 | | | 3,159 | | 1,136 | | | (11,766) | | | | 0010 |
| .Y041422 PDLV5E EUR003/14\|.Y041422\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2022 | 03/14/2024 | 877 | 366,904 | 418.45 | 8,732 | | | 917 | | | | | (4,586) | | | | 0010 |
| .AC4142 PDLV5E EUR004/15\|.AC4142\|PDLV5E EUR0 04/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2022 | 04/15/2024 | 5,124 | 2,107,470 | 411.3 | 67,861 | | | 9,801 | | 54 | | | (34,070) | | | | 0010 |
| .AA4142 PDLV5E EUR004/08\|.AA4142\|PDLV5E EUR0 04/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2022 | 04/08/2024 | 13,013 | 5,371,952 | 412.8 | 161,696 | | | 22,009 | | 62 | | | (81,971) | | | | 0010 |
| .Z041422 PDLV5E EUR003/28\|.Z041422\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2022 | 03/28/2024 | 1,761 | 728,850 | 413.97 | 20,845 | | | 2,558 | | 3 | | | (10,731) | | | | 0010 |
| .041922B SGIXCGMS EUR004/\|.041922B\|SGIXCGMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/19/2022 | 04/15/2024 | 421 | 146,485 | 347.69 | 4,643 | | | 672 | | 310 | | | (2,337) | | | | 0010 |
| .042122G EEJ EUR004/15/24\|.042122G\|EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/15/2024 | 11,234 | 1,660,000 | 147.77 | 68,558 | | | 3,232 | | 3,232 | (11,940) | | | | | | 0010 |
| .AB4212 PDLV5E EUR004/15\|.AB4212\|PDLV5E EUR0 04/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/21/2022 | 04/15/2024 | 4,238 | 1,742,984 | 411.3 | 51,941 | | | 7,564 | | 44 | | | (26,295) | | | | 0010 |
| .AA4212 PDLV5E EUR004/08\|.AA4212\|PDLV5E EUR0 04/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/21/2022 | 04/08/2024 | 1,281 | 528,680 | 412.8 | 14,856 | | | 2,039 | | 6 | | | (7,594) | | | | 0010 |
| .AD4212 PDLV5E EUR004/22\|.AD4212\|PDLV5E EUR0 04/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/21/2022 | 04/22/2024 | 5,113 | 2,093,553 | 409.42 | 67,622 | | | 10,403 | | 118 | | | (33,904) | | | | 0010 |
| .Z042122 PDLV5E EUR003/21\|.Z042122\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/21/2022 | 03/21/2024 | 1,434 | 597,000 | 416.19 | 14,507 | | | 1,667 | | 1 | | | (7,608) | | | | 0010 |
| .042522D SGIXCGMS EUR004/\|.042522D\|SGIXCGMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/25/2022 | 04/22/2024 | 718 | 248,360 | 345.78 | 8,641 | | | 1,333 | | 796 | | | (4,344) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .042522B SGIXCGMS EUR004/\|.042522B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4ROTD8PU41 | 04/25/2022 | 04/15/2024 | 1,125 | 391,276 | 347.69 | 12,604 | | | 1,841 | | 828 | | | (6,398) | | | | 0010 |
| .T042822 PDLV5E EUR004/22\|.T042822\|PDLV5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/28/2022 | 04/22/2024 | 3,130 | 1,281,305 | 409.42 | 41,258 | | | 6,409 | | 72 | | | (20,887) | | | | 0010 |
| .S042822 PDLV5E EUR004/08\|.S042822\|PDLV5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/28/2022 | 04/08/2024 | 1,211 | 500,000 | 412.8 | 14,100 | | | 1,954 | | 6 | | | (7,279) | | | | 0010 |
| .W042822 PDLV5E EUR004/29\|.W042822\|PDLV5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/28/2022 | 04/29/2024 | 4,086 | 1,674,191 | 409.72 | 53,574 | | | 8,757 | | 113 | | | (26,861) | | | | 0010 |
| .050222W SGIXCGMS EUR004/\|.050222W\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4ROTD8PU41 | 05/02/2022 | 04/29/2024 | 1,701 | 588,878 | 346.14 | 18,510 | | | 3,034 | | 1,912 | | | (9,306) | | | | 0010 |
| .A05092 PDLV5E EUR005/07\|.A05092\|PDLV5E EURO 05/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2022 | 05/07/2024 | 11,359 | 4,598,654 | 404.86 | 146,697 | | | 25,627 | | 1,177 | | | (73,651) | | | | 0010 |
| .AL5092 PDLV5E EUR003/28\|.AL5092\|PDLV5E EURO 03/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2022 | 03/28/2024 | 1,187 | 491,557 | 413.97 | 10,716 | | | 1,357 | | 2 | | | (5,693) | | | | 0010 |
| .AM5092 PDLV5E EUR004/29\|.AM5092\|PDLV5E EURO 04/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2022 | 04/29/2024 | 3,348 | 1,371,845 | 409.72 | 36,491 | | | 6,040 | | 93 | | | (18,525) | | | | 0010 |
| .050922U EEJ EUR004/29/24\|.050922U\|EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 04/29/2024 | 1,776 | 260,000 | 146.41 | 8,788 | | | 1,454 | | 992 | | | (4,461) | | | | 0010 |
| .050922W EEJ EUR005/07/24\|.050922W\|EEJ EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/07/2024 | 4,386 | 630,000 | 143.63 | 25,956 | | | 4,534 | | 5,821 | | | (13,032) | | | | 0010 |
| .051022W SGIXCGMS EUR005/\|.051022W\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4ROTD8PU41 | 05/10/2022 | 05/07/2024 | 582 | 199,464 | 342.58 | 7,115 | | | 1,245 | | 1,175 | | | (3,577) | | | | 0010 |
| .AH5162 PDLV5E EUR005/14\|.AH5162\|PDLV5E EURO 05/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/16/2022 | 05/14/2024 | 3,678 | 1,500,310 | 407.92 | 47,860 | | | 8,821 | | 239 | | | (24,029) | | | | 0010 |
| .AF5162 PDLV5E EUR005/07\|.AF5162\|PDLV5E EURO 05/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/16/2022 | 05/07/2024 | 3,942 | 1,595,883 | 404.86 | 56,654 | | | 9,993 | | 406 | | | (28,720) | | | | 0010 |
| .AE5162 PDLV5E EUR004/29\|.AE5162\|PDLV5E EURO 04/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/16/2022 | 04/29/2024 | 2,371 | 971,552 | 409.72 | 28,855 | | | 4,823 | | 66 | | | (14,792) | | | | 0010 |
| .C051622 EEJ EUR005/14/24\|.C051622\|EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/14/2024 | 76,588 | 11,080,000 | 144.67 | 455,409 | | | 81,028 | | 81,028 | (87,354) | | | | | | 0010 |
| .AA5162 SPX EUR005/14/24\|.AA5162\|SPX EURO 05/14/20 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/16/2022 | 05/14/2024 | 780 | 3,125,000 | 4008.01 | 444,063 | | | 658,283 | | 658,283 | 344,826 | | | | | | 0010 |
| .051622T EEJ EUR004/22/24\|.051622T\|EEJ EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 04/22/2024 | 2,138 | 315,000 | 147.3 | 10,017 | | | 1,591 | | 813 | | | (5,186) | | | | 0010 |
| .AD5162 PDLV5E EUR004/15\|.AD5162\|PDLV5E EURO 04/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/16/2022 | 04/15/2024 | 1,216 | 500,000 | 411.3 | 13,900 | | | 2,091 | | 13 | | | (7,269) | | | | 0010 |
| .051722B SGIXCGMS EUR005/\|.051722B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4ROTD8PU41 | 05/17/2022 | 05/07/2024 | 644 | 220,502 | 342.58 | 7,891 | | | 1,394 | | 1,299 | | | (4,006) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .051722D SGIXCGMS EUR005/\|.051722D\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 05/17/2022 | 05/14/2024 | 914 | 315,808 | 345.36 | 10,232 | | | 1,889 | | 1,319 | | | (5,144) | | | | 0010 |
| .052322Y EEJ EUR005/14/24\|.052322Y\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/14/2024 | 20,944 | 3,030,000 | 144.67 | 126,654 | | | 22,158 | | 22,158 | (23,888) | | | | | | 0010 |
| .AN5232 PDLV5E EUR005/14\|.AN5232\|PDLV 5E EURO 05/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/23/2022 | 05/14/2024 | 720 | 293,539 | 407.92 | 8,982 | | | 1,672 | | 47 | | | (4,554) | | | | 0010 |
| .AM5232 PDLV5E EUR005/07\|.AM5232\|PDLV 5E EURO 05/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/23/2022 | 05/07/2024 | 4,397 | 1,780,331 | 404.86 | 60,353 | | | 10,750 | | 453 | | | (30,896) | | | | 0010 |
| .AL5232 PDLV5E EUR004/22\|.AL5232\|PDLV 5E EURO 04/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/23/2022 | 04/22/2024 | 1,082 | 443,055 | 409.42 | 12,627 | | | 2,026 | | 25 | | | (6,603) | | | | 0010 |
| .052422N SGIXCGMS EUR005/\|.052422N\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 05/24/2022 | 05/14/2024 | 5,126 | 1,770,319 | 345.36 | 61,051 | | | 11,378 | | 7,394 | | | (30,992) | | | | 0010 |
| .052422P SGIXCGMS EUR005/\|.052422P\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 05/24/2022 | 05/21/2024 | 568 | 196,002 | 345.28 | 6,812 | | | 1,323 | | 873 | | | (3,425) | | | | 0010 |
| .W053122 PDLV5E EUR005/21\|.W053122\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/31/2022 | 05/21/2024 | 8,882 | 3,614,338 | 406.95 | 119,635 | | | 23,461 | | 827 | | | (60,732) | | | | 0010 |
| .V053122 PDLV5E EUR005/14\|.V053122\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/31/2022 | 05/14/2024 | 3,058 | 1,247,503 | 407.92 | 39,795 | | | 7,490 | | 197 | | | (20,401) | | | | 0010 |
| .Z053122 PDLV5E EUR005/28\|.Z053122\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/31/2022 | 05/28/2024 | 2,694 | 1,099,997 | 408.24 | 35,310 | | | 7,198 | | 229 | | | (17,752) | | | | 0010 |
| .U053122 PDLV5E EUR005/07\|.U053122\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/31/2022 | 05/07/2024 | 1,405 | 569,003 | 404.86 | 20,086 | | | 3,618 | | 144 | | | (10,399) | | | | 0010 |
| .060122B SGIXCGMS EUR005/\|.060122B\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 06/01/2022 | 05/28/2024 | 1,591 | 548,455 | 344.73 | 17,676 | | | 3,608 | | 2,766 | | | (8,899) | | | | 0010 |
| .060822G PDLV5E EUR004/29\|.060822G\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/08/2022 | 04/29/2024 | 1,389 | 569,003 | 409.72 | 14,680 | | | 2,535 | | 39 | | | (7,777) | | | | 0010 |
| .060822B SGIXCGMS EUR006/\|.060822B\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 06/08/2022 | 06/07/2024 | 715 | 244,826 | 342.18 | 8,006 | | | 1,738 | | 1,807 | | | (4,014) | | | | 0010 |
| .060822H PDLV5E EUR005/14\|.060822H\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/08/2022 | 05/14/2024 | 4,292 | 1,750,816 | 407.92 | 49,023 | | | 9,331 | | 280 | | | (25,417) | | | | 0010 |
| .060822L PDLV5E EUR006/07\|.060822L\|PDL V5E EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/08/2022 | 06/07/2024 | 799 | 324,442 | 406.14 | 9,863 | | | 2,141 | | 123 | | | (4,945) | | | | 0010 |
| .060822I PDLV5E EUR005/21\|.060822I\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/08/2022 | 05/21/2024 | 1,022 | 415,839 | 406.95 | 12,101 | | | 2,400 | | 96 | | | (6,212) | | | | 0010 |
| .060822J PDLV5E EUR005/28\|.060822J\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/08/2022 | 05/28/2024 | 1,344 | 548,815 | 408.24 | 15,367 | | | 3,168 | | 115 | | | (7,812) | | | | 0010 |
| .S061422 SPX EUR006/14/24\|.S061422\| SPX EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 06/14/2022 | 06/14/2024 | 697 | 2,605,000 | 3735.48 | 400,389 | | | 779,765 | | 779,765 | 378,158 | | | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .0614222 EEJ EUR006/14/24\|.061422Z\|EEJ EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2024 | 75,493 | 10,720,000 | 142.0 | 427,728 | | | 169,626 | | 169,626 | (69,885) | | | | | | 0010 |
| .061522H PDLV5E EUR005/14\|.061522H\|PDLV5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/15/2022 | 05/14/2024 | 2,482 | 1,012,645 | 407.92 | 20,152 | | | 3,874 | | 166 | | | (10,553) | | | | 0010 |
| .061522A SGIXCGMS EUR005/\|.061522A\|SGIXCGMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 06/15/2022 | 05/21/2024 | 795 | 274,401 | 345.28 | 6,111 | | | 1,224 | | 1,222 | | | (3,169) | | | | 0010 |
| .061522G PDLV5E EUR005/07\|.061522G\|PDLV5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/15/2022 | 05/07/2024 | 707 | 286,259 | 404.86 | 6,441 | | | 1,185 | | 75 | | | (3,407) | | | | 0010 |
| .061522L PDLV5E EUR006/14\|.061522L\|PDLV5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/15/2022 | 06/14/2024 | 2,431 | 960,022 | 394.99 | 32,449 | | | 7,354 | | 2,382 | | | (16,269) | | | | 0010 |
| .061522J PDLV5E EUR005/28\|.061522J\|PDLV5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/15/2022 | 05/28/2024 | 5,935 | 2,422,866 | 408.24 | 48,457 | | | 10,087 | | 521 | | | (24,876) | | | | 0010 |
| .061522I PDLV5E EUR005/21\|.061522I\|PDLV5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/15/2022 | 05/21/2024 | 2,847 | 1,158,453 | 406.95 | 24,328 | | | 4,872 | | 275 | | | (12,613) | | | | 0010 |
| .061522C SGIXCGMS EUR006/\|.061522C\|SGIXCGMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 06/15/2022 | 06/14/2024 | 3,436 | 1,150,298 | 334.75 | 39,242 | | | 8,894 | | 19,236 | | | (19,675) | | | | 0010 |
| .062122S EEJ EUR006/14/24\|.062122S\|EEJ EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/14/2024 | 12,113 | 1,720,000 | 142.0 | 73,788 | | | 27,216 | | 27,216 | (11,213) | | | | | | 0010 |
| .062122U EEJ EUR006/21/24\|.062122U\|EEJ EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2024 | 2,666 | 380,000 | 142.51 | 15,276 | | | 3,604 | | 5,534 | | | (7,648) | | | | 0010 |
| .0621220 EEJ EUR005/28/24\|.062122Q\|EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 05/28/2024 | 2,152 | 315,000 | 146.36 | 9,261 | | | 1,944 | | 1,579 | | | (4,795) | | | | 0010 |
| .X062222 PDLV5E EUR006/21\|.X062222\|PDLV5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2022 | 06/21/2024 | 5,794 | 2,305,112 | 397.87 | 79,526 | | | 18,789 | | 4,062 | | | (39,872) | | | | 0010 |
| .W062222 PDLV5E EUR005/21\|.W062222\|PDLV5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2022 | 05/21/2024 | 2,325 | 946,200 | 406.95 | 22,614 | | | 4,575 | | 223 | | | (11,842) | | | | 0010 |
| .E062822 EEJ EUR006/28/24\|.E062822\|EEJ EUR0 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2024 | 7,596 | 1,085,000 | 142.83 | 43,726 | | | 10,736 | | 15,129 | | | (21,893) | | | | 0010 |
| .062822X EEJ EUR005/21/24\|.062822X\|EEJ EUR0 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 05/21/2024 | 1,793 | 260,000 | 144.97 | 8,710 | | | 1,777 | | 1,837 | | | (4,601) | | | | 0010 |
| .0628222 EEJ EUR005/28/24\|.062822Z\|EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 05/28/2024 | 4,441 | 650,000 | 146.36 | 19,370 | | | 4,107 | | 3,258 | | | (10,129) | | | | 0010 |
| .B062822 EEJ EUR006/07/24\|.B062822\|EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/07/2024 | 3,618 | 530,000 | 146.49 | 15,794 | | | 3,525 | | 2,787 | | | (8,142) | | | | 0010 |
| .AL6282 PDLV5E EUR006/28\|.AL6282\|PDLV5E EUR0 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2022 | 06/28/2024 | 4,616 | 1,847,759 | 400.31 | 58,759 | | | 14,428 | | 2,452 | | | (29,420) | | | | 0010 |
| .AH6282 PDLV5E EUR005/14\|.AH6282\|PDLV5E EUR0 05/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2022 | 05/14/2024 | 1,367 | 557,750 | 407.92 | 12,772 | | | 2,502 | | 90 | | | (6,816) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AJ6282 PDLV5E EUR006/07\|.AJ6282\|PDLV 5E EURO 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2022 | 06/07/2024 | 8,765 | 3,559,781 | 406.14 | 89,351 | | | 19,940 | | 1,367 | | | (46,419) | | | | 0010 |
| .AI6282 PDLV5E EUR005/28\|.AI6282\|PDLV 5E EURO 05/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2022 | 05/28/2024 | 10,034 | 4,096,376 | 408.24 | 93,807 | | | 19,890 | | 868 | | | (49,054) | | | | 0010 |
| .062922A SGIXCGMS EUR006/\|.062922A\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/29/2022 | 06/28/2024 | 1,215 | 408,523 | 336.23 | 13,778 | 267 | | 3,454 | | 6,128 | | | (7,110) | | | | 0010 |
| .B070722 EEJ EUR007/08/24\|.B070722\| EEJ EURO 07/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/08/2024 | 2,916 | 415,000 | 142.33 | 16,725 | | | 4,342 | | 6,538 | | | (8,385) | | | | 0010 |
| .070722X EEJ EUR006/14/24\|.070722X\| EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 06/14/2024 | 2,676 | 380,000 | 142.0 | 15,466 | | | 3,625 | | 6,013 | | | (8,019) | | | | 0010 |
| .070722Y EEJ EUR006/21/24\|.070722Y\| EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 06/21/2024 | 2,807 | 400,000 | 142.51 | 15,680 | | | 3,793 | | 5,825 | | | (8,050) | | | | 0010 |
| .AW7072 PDLV5E EUR006/14\|.AW7072\|PDLV 5E EURO 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/07/2022 | 06/14/2024 | 6,787 | 2,680,885 | 394.99 | 108,576 | | | 25,447 | | 6,496 | | | (56,293) | | | | 0010 |
| .AV7072 PDLV5E EUR006/07\|.AV7072\|PDLV 5E EURO 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/07/2022 | 06/07/2024 | 6,886 | 2,796,508 | 406.14 | 75,785 | | | 17,179 | | 1,064 | | | (39,687) | | | | 0010 |
| .AX7072 PDLV5E EUR006/21\|.AX7072\|PDLV 5E EURO 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/07/2022 | 06/21/2024 | 8,469 | 3,369,704 | 397.87 | 124,342 | | | 30,080 | | 5,842 | | | (63,832) | | | | 0010 |
| .AY7072 PDLV5E EUR006/28\|.AY7072\|PDLV 5E EURO 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/07/2022 | 06/28/2024 | 2,974 | 1,190,601 | 400.31 | 40,480 | | | 10,092 | | 1,564 | | | (20,579) | | | | 0010 |
| .BB7072 PDLV5E EUR007/08\|.BB7072\|PDLV 5E EURO 07/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/07/2022 | 07/08/2024 | 9,752 | 3,930,834 | 403.08 | 122,642 | | | 31,840 | | 3,863 | | | (61,489) | | | | 0010 |
| .AU7072 PDLV5E EUR005/21\|.AU7072\|PDLV 5E EURO 05/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/07/2022 | 05/21/2024 | 780 | 317,433 | 406.95 | 8,222 | | | 1,705 | | 74 | | | (4,413) | | | | 0010 |
| .071122B SGIXCGMS EUR007/\|.071122B\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 07/11/2022 | 07/08/2024 | 1,278 | 432,536 | 338.36 | 14,637 | | | 3,810 | | 5,416 | | | (7,359) | | | | 0010 |
| .G071422 EEJ EUR007/15/24\|.G071422\| EEJ EURO 07/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/15/2024 | 157,473 | 22,325,000 | 141.77 | 893,000 | | | 398,956 | | 398,956 | (127,704) | | | | | | 0010 |
| .AA7142 SPX EUR007/15/24\|.AA7142\|S PX EURO 07/15/20 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/15/2024 | 1,075 | 4,075,000 | 3790.38 | 609,213 | | | 1,164,350 | | 1,164,350 | 563,991 | | | | | | 0010 |
| .AD7142 PDLV5E EUR006/14\|.AD7142\|PDLV 5E EURO 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2022 | 06/14/2024 | 1,266 | 500,000 | 394.99 | 20,150 | | | 4,770 | | 1,214 | | | (10,552) | | | | 0010 |
| .AE7142 PDLV5E EUR007/08\|.AE7142\|PDLV 5E EURO 07/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2022 | 07/08/2024 | 4,141 | 1,669,089 | 403.08 | 51,575 | | | 13,520 | | 1,638 | | | (26,109) | | | | 0010 |
| .AJ7142 PDLV5E EUR007/15\|.AJ7142\|PDLV 5E EURO 07/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2022 | 07/15/2024 | 5,331 | 2,148,530 | 403.0 | 67,034 | | | 18,048 | | 2,312 | | | (33,609) | | | | 0010 |
| .AJ7212 PDLV5E EUR006/21\|.AJ7212\|PDLV 5E EURO 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/21/2022 | 06/21/2024 | 1,257 | 500,000 | 397.87 | 18,950 | | | 4,676 | | 872 | | | (9,924) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .072122W EEJ EUR007/15/24\|.072122W\|EEJ EUR0 07/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/15/2024 | 2,328 | 330,000 | 141.77 | 14,322 | | | 3,893 | | 5,897 | | | (7,250) | | | | 0010 |
| .AK7212 PDLV5E EUR007/15\|.AK7212\|PDLV5E EUR0 07/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/21/2022 | 07/15/2024 | 6,377 | 2,570,012 | 403.0 | 82,497 | | | 22,426 | | 2,771 | | | (41,764) | | | | 0010 |
| .AN7212 PDLV5E EUR007/22\|.AN7212\|PDLV5E EUR0 07/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/21/2022 | 07/22/2024 | 11,401 | 4,603,024 | 403.73 | 143,614 | | | 40,046 | | 4,804 | | | (72,004) | | | | 0010 |
| .072522V SGIXGMS EUR007/\|.072522V\|SGIXGMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 07/25/2022 | 07/22/2024 | 1,553 | 527,177 | 339.44 | 19,274 | | | 5,389 | | 6,170 | | | (9,690) | | | | 0010 |
| .Z072822 PDLV5E EUR006/07\|.Z072822\|PDLV5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/28/2022 | 06/07/2024 | 1,947 | 790,919 | 406.14 | 26,259 | | | 6,137 | | 299 | | | (14,178) | | | | 0010 |
| EEJ EUR007/29/24\|.072822X\|EEJ EUR0 07/29/2024 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/29/2024 | 4,675 | 675,000 | 144.38 | 23,824 | | | 7,866 | | 7,524 | | | (13,672) | | | | 0010 |
| .AG7282 PDLV5E EUR007/29\|.AG7282\|PDLV5E EUR0 07/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/28/2022 | 07/29/2024 | 6,193 | 2,529,404 | 408.45 | 79,423 | | | 22,911 | | 1,421 | | | (39,821) | | | | 0010 |
| .AA7282 PDLV5E EUR006/21\|.AA7282\|PDLV5E EUR0 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/28/2022 | 06/21/2024 | 1,433 | 570,003 | 397.87 | 25,194 | | | 6,280 | | 982 | | | (13,327) | | | | 0010 |
| .AD7282 PDLV5E EUR007/22\|.AD7282\|PDLV5E EUR0 07/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/28/2022 | 07/22/2024 | 2,984 | 1,204,877 | 403.73 | 44,580 | | | 12,552 | | 1,248 | | | (22,568) | | | | 0010 |
| .AC7282 PDLV5E EUR007/15\|.AC7282\|PDLV5E EUR0 07/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/28/2022 | 07/15/2024 | 1,065 | 429,378 | 403.0 | 16,188 | | | 4,444 | | 458 | | | (8,275) | | | | 0010 |
| .AB7282 PDLV5E EUR006/28\|.AB7282\|PDLV5E EUR0 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/28/2022 | 06/28/2024 | 3,830 | 1,533,168 | 400.31 | 62,860 | | | 16,143 | | 2,001 | | | (32,918) | | | | 0010 |
| .AO8082 PDLV5E EUR007/22\|.AO8082\|PDLV5E EUR0 07/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/08/2022 | 07/22/2024 | 1,292 | 521,567 | 403.73 | 17,890 | | | 5,101 | | 542 | | | (9,171) | | | | 0010 |
| .AN8082 PDLV5E EUR007/08\|.AN8082\|PDLV5E EUR0 07/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/08/2022 | 07/08/2024 | 2,532 | 1,020,587 | 403.08 | 35,516 | | | 9,617 | | 997 | | | (18,572) | | | | 0010 |
| .AP8082 PDLV5E EUR007/29\|.AP8082\|PDLV5E EUR0 07/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/08/2022 | 07/29/2024 | 3,330 | 1,359,943 | 408.45 | 39,574 | | | 11,559 | | 769 | | | (20,090) | | | | 0010 |
| .AS8082 PDLV5E EUR008/07\|.AS8082\|PDLV5E EUR0 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/08/2022 | 08/07/2024 | 7,155 | 2,908,526 | 406.53 | 91,037 | | | 27,386 | | 2,411 | | | (45,643) | | | | 0010 |
| .080822Z EEJ EUR008/07/24\|.080822Z\|EEJ EUR0 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2024 | 3,317 | 480,000 | 144.71 | 19,296 | | | 5,805 | | 5,178 | | | (9,675) | | | | 0010 |
| .0809220 SGIXGMS EUR007/\|.0809220\|SGIXGMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/09/2022 | 07/29/2024 | 2,925 | 1,006,838 | 344.17 | 32,121 | | | 9,395 | | 7,414 | | | (16,329) | | | | 0010 |
| .080922Q SGIXGMS EUR008/\|.080922Q\|SGIXGMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/09/2022 | 08/07/2024 | 3,700 | 1,272,600 | 343.92 | 41,258 | | | 12,429 | | 9,955 | | | (20,714) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .G081522 EEJ EUR008/14/24\|.G081522\| EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2024 | 512,966 | 74,575,000 | 145.38 | 2,997,915 | | | 718,958 | | 718,958 | (445,445) | | | | | | 0010 |
| .Z081522 SPX EUR008/14/24\|.Z081522\| SPX EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2024 | 2,679 | 11,510,000 | 4297.14 | 1,660,548 | | | 1,732,245 | | 1,732,245 | 911,234 | | | | | | 0010 |
| .081522Y EEJ EUR008/07/24\|.081522Y\| EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/07/2024 | 3,006 | 435,000 | 144.71 | 18,357 | | | 5,576 | | 4,692 | | | (9,293) | | | | 0010 |
| .081522Z EEJ EUR008/14/24\|.081522Z\| EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2024 | 2,201 | 320,000 | 145.38 | 12,864 | | | 3,993 | | 3,085 | | | (6,450) | | | | 0010 |
| .AI8152 PDLV5E EUR008/14\|.AI8152\|PDLV 5E EURO 08/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/15/2022 | 08/14/2024 | 6,304 | 2,568,151 | 407.41 | 80,383 | | | 24,954 | | 2,024 | | | (40,302) | | | | 0010 |
| .AD8152 PDLV5E EUR007/15\|.AD8152\|PDLV 5E EURO 07/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/15/2022 | 07/15/2024 | 1,241 | 500,000 | 403.0 | 17,950 | | | 5,040 | | 533 | | | (9,386) | | | | 0010 |
| .AE8152 PDLV5E EUR007/22\|.AE8152\|PDLV 5E EURO 07/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/15/2022 | 07/22/2024 | 576 | 232,706 | 403.73 | 8,191 | | | 2,359 | | 241 | | | (4,241) | | | | 0010 |
| .AF8152 PDLV5E EUR008/07\|.AF8152\|PDLV 5E EURO 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/15/2022 | 08/07/2024 | 14,061 | 5,716,021 | 406.53 | 184,056 | | | 55,906 | | 4,738 | | | (93,177) | | | | 0010 |
| .081622B SGIXCGMS EUR008/\|.081622B\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/16/2022 | 08/14/2024 | 981 | 337,076 | 343.65 | 11,103 | | | 3,452 | | 2,779 | | | (5,575) | | | | 0010 |
| .AG8222 PDLV5E EUR008/14\|.AG8222\|PDLV 5E EURO 08/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/22/2022 | 08/14/2024 | 3,411 | 1,389,480 | 407.41 | 37,099 | | | 11,629 | | 1,102 | | | (18,781) | | | | 0010 |
| .AE8222 PDLV5E EUR007/22\|.AE8222\|PDLV 5E EURO 07/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/22/2022 | 07/22/2024 | 1,238 | 500,000 | 403.73 | 15,050 | | | 4,377 | | 521 | | | (7,870) | | | | 0010 |
| .AF8222 PDLV5E EUR008/07\|.AF8222\|PDLV 5E EURO 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/22/2022 | 08/07/2024 | 2,586 | 1,051,213 | 406.53 | 28,908 | | | 8,867 | | 875 | | | (14,778) | | | | 0010 |
| .AJ8222 PDLV5E EUR008/21\|.AJ8222\|PDLV 5E EURO 08/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/22/2022 | 08/21/2024 | 6,390 | 2,578,731 | 403.53 | 80,456 | | | 25,750 | | 3,680 | | | (40,339) | | | | 0010 |
| .082422F SGIXCGMS EUR008/\|.082422F\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/24/2022 | 08/14/2024 | 727 | 249,700 | 343.65 | 6,663 | | | 2,094 | | 2,059 | | | (3,382) | | | | 0010 |
| .082422G SGIXCGMS EUR008/\|.082422G\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/24/2022 | 08/21/2024 | 1,663 | 563,829 | 339.08 | 18,025 | | | 5,785 | | 7,357 | | | (9,062) | | | | 0010 |
| .082422E SGIXCGMS EUR006/\|.082422E\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/24/2022 | 06/21/2024 | 370 | 124,118 | 335.31 | 4,405 | | | 1,139 | | 1,999 | | | (2,418) | | | | 0010 |
| .Y082922 PDLV5E EUR008/28\|.Y082922\|PDL V5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2022 | 08/28/2024 | 3,302 | 1,326,067 | 401.58 | 41,241 | | | 13,596 | | 2,559 | | | (20,677) | | | | 0010 |
| .V082922 PDLV5E EUR008/21\|.V082922\|PDL V5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2022 | 08/21/2024 | 31,222 | 12,599,194 | 403.53 | 360,337 | | | 116,447 | | 18,023 | | | (182,417) | | | | 0010 |
| .S082922 PDLV5E EUR007/29\|.S082922\|PDL V5E EURO 07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2022 | 07/29/2024 | 1,330 | 543,405 | 408.45 | 12,661 | | | 3,809 | | 310 | | | (6,621) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .U082922 PDLV5E EUR008/14\|.U082922\|PDLV5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2022 | 08/14/2024 | 3,317 | 1,351,446 | 407.41 | 33,246 | | | 10,523 | | 1,078 | | | (16,995) | | | | 0010 |
| .T082922 PDLV5E EUR008/07\|.T082922\|PDLV5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2022 | 08/07/2024 | 626 | 254,361 | 406.53 | 6,435 | | | 1,993 | | 213 | | | (3,322) | | | | 0010 |
| .083022D SGIXCGMS EUR008/\|.083022D\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/30/2022 | 08/28/2024 | 1,533 | 514,700 | 335.83 | 17,472 | | | 5,768 | | 9,004 | | | (8,772) | | | | 0010 |
| .083022B SGIXCGMS EUR008/\|.083022B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/30/2022 | 08/21/2024 | 1,773 | 601,196 | 339.08 | 17,925 | | | 5,801 | | 7,845 | | | (9,087) | | | | 0010 |
| .AQ9072 PDLV5E EUR007/29\|.AQ9072\|PDLV5E EURO 07/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2022 | 07/29/2024 | 759 | 309,945 | 408.45 | 6,757 | | | 2,059 | | 179 | | | (3,579) | | | | 0010 |
| .AS9072 PDLV5E EUR008/14\|.AS9072\|PDLV5E EURO 08/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2022 | 08/14/2024 | 1,108 | 451,257 | 407.41 | 10,424 | | | 3,342 | | 364 | | | (5,397) | | | | 0010 |
| .AR9072 PDLV5E EUR008/07\|.AR9072\|PDLV5E EURO 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2022 | 08/07/2024 | 3,040 | 1,235,736 | 406.53 | 29,411 | | | 9,228 | | 1,047 | | | (15,379) | | | | 0010 |
| .AT9072 PDLV5E EUR008/21\|.AT9072\|PDLV5E EURO 08/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2022 | 08/21/2024 | 4,917 | 1,984,295 | 403.53 | 53,774 | | | 17,598 | | 2,875 | | | (27,567) | | | | 0010 |
| .AU9072 PDLV5E EUR008/28\|.AU9072\|PDLV5E EURO 08/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2022 | 08/28/2024 | 7,447 | 2,990,542 | 401.58 | 87,324 | | | 29,148 | | 5,831 | | | (44,330) | | | | 0010 |
| .B090722 EEJ EUR009/09/24\|.B090722\|EEJ EURO 09/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/09/2024 | 2,932 | 415,000 | 141.55 | 16,683 | | | 5,751 | | 8,642 | | | (8,330) | | | | 0010 |
| .A090722 EEJ EUR008/28/24\|.A090722\|EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 08/28/2024 | 9,327 | 1,335,000 | 143.14 | 46,058 | | | 15,374 | | 20,728 | | | (23,381) | | | | 0010 |
| .AW9072 PDLV5E EUR009/09\|.AW9072\|PDLV5E EURO 09/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2022 | 09/09/2024 | 7,615 | 3,044,161 | 399.76 | 94,978 | | | 32,742 | | 7,914 | | | (47,424) | | | | 0010 |
| .0908220 SGIXCGMS EUR009/\|.0908220\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/08/2022 | 09/09/2024 | 9,872 | 3,304,588 | 334.73 | 107,905 | | | 37,352 | | 64,279 | | | (54,101) | | | | 0010 |
| .090822M SGIXCGMS EUR008/\|.090822M\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/08/2022 | 08/28/2024 | 2,896 | 972,402 | 335.83 | 30,171 | | | 10,113 | | 17,012 | | | (15,381) | | | | 0010 |
| .B091422 EEJ EUR009/16/24\|.B091422\|EEJ EURO 09/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/16/2024 | 206,984 | 29,280,000 | 141.46 | 1,168,272 | | | 626,323 | | 626,323 | (127,293) | | | | | | 0010 |
| .Z091422 SPX EUR009/16/24\|.Z091422\|SPX EURO 09/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/16/2024 | 1,306 | 5,155,000 | 3946.01 | 807,582 | | | 1,274,581 | | 1,274,581 | 623,450 | | | | | | 0010 |
| .AG9142 PDLV5E EUR008/28\|.AG9142\|PDLV5E EURO 08/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2022 | 08/28/2024 | 3,017 | 1,211,588 | 401.58 | 30,411 | | | 10,251 | | 2,370 | | | (15,590) | | | | 0010 |
| .AH9142 PDLV5E EUR009/09\|.AH9142\|PDLV5E EURO 09/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2022 | 09/09/2024 | 6,653 | 2,659,414 | 399.76 | 72,070 | | | 25,085 | | 6,974 | | | (36,334) | | | | 0010 |
| .AK9142 PDLV5E EUR009/16\|.AK9142\|PDLV5E EURO 09/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2022 | 09/16/2024 | 3,531 | 1,399,277 | 396.33 | 43,378 | | | 15,369 | | 5,525 | | | (21,659) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AD9142 PDLV5E EUR007/29\|.AD9142\|PDLV 5E EURO 07/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2022 | 07/29/2024 | 1,381 | 563,883 | 408.45 | 10,375 | | | 3,195 | | 326 | | | (5,553) | | | | 0010 |
| .AE9142 PDLV5E EUR008/14\|.AE9142\|PDLV 5E EURO 08/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2022 | 08/14/2024 | 1,827 | 744,449 | 407.41 | 14,517 | | | 4,700 | | 603 | | | (7,591) | | | | 0010 |
| .AF9142 PDLV5E EUR008/21\|.AF9142\|PDLV 5E EURO 08/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2022 | 08/21/2024 | 727 | 293,517 | 403.53 | 6,780 | | | 2,241 | | 427 | | | (3,510) | | | | 0010 |
| .091522B SGIXCGMS EUR009/\|.091522B\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 09/15/2022 | 09/16/2024 | 6,255 | 2,079,044 | 332.37 | 67,494 | | | 24,012 | | 48,721 | | | (33,840) | | | | 0010 |
| .092122W EEJ EUR009/16/24\|.092122W\| EEJ EURO 09/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/16/2024 | 8,730 | 1,235,000 | 141.46 | 44,831 | | | 26,418 | | 26,418 | (5,369) | | | | | | 0010 |
| .AR9212 PDLV5E EUR009/23\|.AR9212\|PDLV 5E EURO 09/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2022 | 09/23/2024 | 10,149 | 3,991,846 | 393.31 | 123,348 | | | 44,885 | | 22,144 | | | (61,590) | | | | 0010 |
| .AL9212 PDLV5E EUR008/21\|.AL9212\|PDLV 5E EURO 08/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2022 | 08/21/2024 | 1,239 | 500,000 | 403.53 | 10,050 | | | 3,355 | | 733 | | | (5,255) | | | | 0010 |
| .AO9212 PDLV5E EUR009/16\|.AO9212\|PDLV 5E EURO 09/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2022 | 09/16/2024 | 3,078 | 1,219,830 | 396.33 | 33,545 | | | 12,000 | | 4,859 | | | (16,912) | | | | 0010 |
| .092122U EEJ EUR009/16/24\|.092122U\| EEJ EURO 09/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/16/2024 | 1,979 | 280,000 | 141.46 | 10,164 | | | 3,636 | | 5,989 | | | (5,124) | | | | 0010 |
| .092122T EEJ EUR009/09/24\|.092122T\| EEJ EURO 09/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/09/2024 | 2,261 | 320,000 | 141.55 | 11,488 | | | 4,038 | | 6,664 | | | (5,848) | | | | 0010 |
| .092122Y EEJ EUR009/23/24\|.092122Y\| EEJ EURO 09/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/23/2024 | 2,604 | 365,000 | 140.18 | 14,381 | | | 5,233 | | 9,619 | | | (7,181) | | | | 0010 |
| .AM9212 PDLV5E EUR008/28\|.AM9212\|PDLV 5E EURO 08/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2022 | 08/28/2024 | 2,836 | 1,138,998 | 401.58 | 25,172 | | | 8,569 | | 2,247 | | | (13,032) | | | | 0010 |
| .AN9212 PDLV5E EUR009/09\|.AN9212\|PDLV 5E EURO 09/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2022 | 09/09/2024 | 6,761 | 2,702,929 | 399.76 | 64,870 | | | 22,800 | | 7,151 | | | (33,023) | | | | 0010 |
| .092222N SGIXCGMS EUR009/\|.092222N\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 09/22/2022 | 09/16/2024 | 808 | 268,452 | 332.37 | 7,608 | | | 2,733 | | 6,291 | | | (3,852) | | | | 0010 |
| .092222P SGIXCGMS EUR009/\|.092222P\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 09/22/2022 | 09/23/2024 | 508 | 167,810 | 330.03 | 5,242 | | | 1,915 | | 4,665 | | | (2,628) | | | | 0010 |
| .092922I PDLV5E EUR008/28\|.092922I\|PDL V5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/29/2022 | 08/28/2024 | 5,473 | 2,197,706 | 401.58 | 36,482 | | | 12,598 | | 4,377 | | | (19,160) | | | | 0010 |
| .092922K PDLV5E EUR009/16\|.092922K\|PDL V5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/29/2022 | 09/16/2024 | 825 | 327,118 | 396.33 | 6,935 | | | 2,516 | | 1,316 | | | (3,545) | | | | 0010 |
| .092922L PDLV5E EUR009/23\|.092922L\|PDL V5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/29/2022 | 09/23/2024 | 5,929 | 2,331,973 | 393.31 | 56,201 | | | 20,734 | | 13,075 | | | (28,451) | | | | 0010 |
| .092922M PDLV5E EUR009/30\|.092922M\|PDL V5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/29/2022 | 09/30/2024 | 3,200 | 1,245,207 | 389.13 | 35,488 | | | 13,308 | | 10,473 | | | (17,793) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .092922B SGIXCGMS EUR009/\|.092922B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/29/2022 | 09/30/2024 | 3,165 | 1,030,053 | 325.41 | 33,775 | | | 12,666 | | 38,580 | | | (16,934) | | | | 0010 |
| .092922J PDLV5E EUR009/09\|.092922J\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/29/2022 | 09/09/2024 | 1,232 | 492,500 | 399.76 | 8,964 | | | 3,195 | | 1,315 | | | (4,628) | | | | 0010 |
| .101122Q PDLV5E EUR009/09\|.101122Q\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/11/2022 | 09/09/2024 | 1,532 | 612,571 | 399.76 | 9,801 | | | 3,544 | | 1,655 | | | (5,133) | | | | 0010 |
| .101122V PDLV5E EUR010/07\|.101122V\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/11/2022 | 10/07/2024 | 8,796 | 3,389,514 | 385.33 | 101,346 | | | 39,141 | | 40,199 | | | (51,023) | | | | 0010 |
| .101122S PDLV5E EUR009/30\|.101122S\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/11/2022 | 09/30/2024 | 4,220 | 1,641,981 | 389.13 | 42,199 | | | 16,045 | | 13,969 | | | (21,452) | | | | 0010 |
| .101122B SGIXCGMS EUR010/\|.101122B\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/11/2022 | 10/07/2024 | 3,311 | 1,074,145 | 324.42 | 33,706 | | | 13,017 | | 42,749 | | | (16,969) | | | | 0010 |
| .101122R PDLV5E EUR009/16\|.101122R\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/11/2022 | 09/16/2024 | 3,728 | 1,477,500 | 396.33 | 27,777 | | | 10,219 | | 6,010 | | | (14,401) | | | | 0010 |
| .101422U EEJ EUR010/14/24\|.101422U\|EEJ EURO 10/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/14/2024 | 21,255 | 2,930,000 | 137.85 | 113,684 | | | 108,947 | | 108,947 | (3,303) | | | | | | 0010 |
| .Q101422 SPX EUR010/14/24\|.Q101422\|SPX EURO 10/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/14/2024 | 434 | 1,555,000 | 3583.07 | 264,148 | | | 572,209 | | 572,209 | 257,760 | | | | | | 0010 |
| .AA10142 PDLV5E EUR010/14\|.AA10142\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/14/2022 | 10/14/2024 | 6,546 | 2,514,180 | 384.1 | 75,677 | | | 29,875 | | 33,346 | | | (37,995) | | | | 0010 |
| .1014220 EEJ EUR010/07/24\|.1014220\|EEJ EURO 10/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/07/2024 | 5,666 | 790,000 | 139.43 | 27,176 | | | 10,568 | | 23,597 | | | (13,777) | | | | 0010 |
| .U101422 PDLV5E EUR009/16\|.U101422\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/14/2022 | 09/16/2024 | 1,044 | 413,813 | 396.33 | 7,324 | | | 2,714 | | 1,682 | | | (3,825) | | | | 0010 |
| .V101422 PDLV5E EUR009/23\|.V101422\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/14/2022 | 09/23/2024 | 1,262 | 496,410 | 393.31 | 10,077 | | | 3,797 | | 2,812 | | | (5,210) | | | | 0010 |
| .W101422 PDLV5E EUR010/07\|.W101422\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/14/2022 | 10/07/2024 | 12,427 | 4,788,580 | 385.33 | 136,475 | | | 53,073 | | 56,728 | | | (69,185) | | | | 0010 |
| .101722B SGIXCGMS EUR010/\|.101722B\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/17/2022 | 10/07/2024 | 1,521 | 493,485 | 324.42 | 15,622 | | | 6,084 | | 19,640 | | | (7,931) | | | | 0010 |
| .101722D SGIXCGMS EUR010/\|.101722D\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/17/2022 | 10/14/2024 | 3,023 | 977,302 | 323.34 | 32,432 | | | 12,821 | | 41,443 | | | (16,305) | | | | 0010 |
| .102422S PDLV5E EUR009/30\|.102422S\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/24/2022 | 09/30/2024 | 1,754 | 682,663 | 389.13 | 16,384 | | | 6,344 | | 5,825 | | | (8,482) | | | | 0010 |
| .102422M SGIXCGMS EUR010/\|.102422M\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/24/2022 | 10/14/2024 | 816 | 263,794 | 323.34 | 8,371 | | | 3,341 | | 11,186 | | | (4,249) | | | | 0010 |
| .1024220 SGIXCGMS EUR010/\|.1024220\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/24/2022 | 10/21/2024 | 3,576 | 1,152,175 | 322.23 | 38,402 | | | 15,551 | | 52,013 | | | (19,307) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .102422W PDLV5E EUR010/21\|.102422W\|PDL V5E EUR0 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/24/2022 | 10/21/2024 | 13,303 | 5,102,289 | 383.53 | 154,599 | | | 62,606 | | 71,730 | | | (77,726) | | | | 0010 |
| .102422Q PDLV5E EUR009/23\|.102422Q\|PDL V5E EUR0 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/24/2022 | 09/23/2024 | 1,113 | 437,676 | 393.31 | 8,754 | | | 3,336 | | 2,490 | | | (4,577) | | | | 0010 |
| .102422T PDLV5E EUR010/14\|.102422T\|PDL V5E EUR0 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/24/2022 | 10/14/2024 | 4,980 | 1,912,717 | 384.1 | 56,425 | | | 22,523 | | 25,406 | | | (28,644) | | | | 0010 |
| .103122F PDLV5E EUR010/28\|.103122F\|PDL V5E EUR0 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/31/2022 | 10/28/2024 | 7,362 | 2,846,090 | 386.59 | 83,106 | | | 34,456 | | 31,998 | | | (41,782) | | | | 0010 |
| .103122B SGIXCGMS EUR010/\|.103122B\|SGIXC GMS EUR0 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 10/31/2022 | 10/28/2024 | 6,654 | 2,159,627 | 324.55 | 68,538 | | | 28,416 | | 85,927 | | | (34,458) | | | | 0010 |
| .AQ11072 PDLV5E EUR010/21\|.AQ11072\|PDL V5E EUR0 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/07/2022 | 10/21/2024 | 3,240 | 1,242,639 | 383.53 | 37,528 | | | 15,496 | | 17,415 | | | (19,238) | | | | 0010 |
| .AP11072 PDLV5E EUR010/07\|.AP11072\|PDL V5E EUR0 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/07/2022 | 10/07/2024 | 1,977 | 761,955 | 385.33 | 21,259 | | | 8,528 | | 9,035 | | | (11,117) | | | | 0010 |
| .AT11072 PDLV5E EUR011/07\|.AT11072\|PDL V5E EUR0 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/07/2022 | 11/07/2024 | 13,278 | 5,098,494 | 383.98 | 153,465 | | | 65,470 | | 71,600 | | | (76,838) | | | | 0010 |
| .110722U EEJ EUR010/21/24\|.110722U\| EEJ EUR0 10/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 10/21/2024 | 3,592 | 495,000 | 137.79 | 21,137 | | | 8,728 | | 18,645 | | | (10,835) | | | | 0010 |
| .110722W EEJ EUR010/28/24\|.110722W\| EEJ EUR0 10/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 10/28/2024 | 2,191 | 305,000 | 139.19 | 11,621 | | | 4,865 | | 9,620 | | | (5,899) | | | | 0010 |
| .110822B SGIXCGMS EUR011/\|.110822B\|SGIXC GMS EUR0 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/08/2022 | 11/07/2024 | 7,388 | 2,382,171 | 322.42 | 80,238 | | | 34,278 | | 106,816 | | | (40,229) | | | | 0010 |
| .111422Q EEJ EUR010/14/24\|.111422Q\| EEJ EUR0 10/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 10/14/2024 | 12,115 | 1,670,000 | 137.85 | 80,327 | | | 62,096 | | 62,096 | (1,883) | | | | | | 0010 |
| .111422Z EEJ EUR011/14/24\|.111422Z\| EEJ EUR0 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2024 | 25,868 | 3,630,000 | 140.33 | 141,570 | | | 99,883 | | 99,883 | (10,085) | | | | | | 0010 |
| .X111422 SPX EUR011/14/24\|.X111422\| SPX EUR0 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/14/2022 | 11/14/2024 | 382 | 1,510,000 | 3957.25 | 246,432 | | | 380,976 | | 380,976 | 183,009 | | | | | | 0010 |
| .AE11142 PDLV5E EUR011/14\|.AE11142\|PDL V5E EUR0 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/14/2022 | 11/14/2024 | 7,862 | 3,056,806 | 388.83 | 92,621 | | | 40,403 | | 29,909 | | | (46,374) | | | | 0010 |
| .AA11142 PDLV5E EUR011/07\|.AA11142\|PDL V5E EUR0 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/14/2022 | 11/07/2024 | 4,004 | 1,537,359 | 383.98 | 55,037 | | | 23,707 | | 21,296 | | | (27,824) | | | | 0010 |
| .111422R EEJ EUR011/07/24\|.111422R\| EEJ EUR0 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/07/2024 | 2,087 | 290,000 | 138.98 | 12,905 | | | 5,559 | | 9,504 | | | (6,524) | | | | 0010 |
| .111522B SGIXCGMS EUR011/\|.111522B\|SGIXC GMS EUR0 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/15/2022 | 11/14/2024 | 3,104 | 1,013,737 | 326.62 | 34,017 | | | 14,859 | | 36,030 | | | (17,055) | | | | 0010 |
| .112122W EEJ EUR011/21/24\|.112122W\| EEJ EUR0 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2024 | 2,100 | 295,000 | 140.5 | 11,505 | | | 5,129 | | 7,992 | | | (5,760) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .112222S PDLV5E EUR011/14\|.112222S\|PDLV5E EUR0 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/22/2022 | 11/14/2024 | 3,022 | 1,174,861 | 388.83 | 37,361 | | | 16,501 | | 11,468 | | | (18,940) | | | | 0010 |
| .112222V PDLV5E EUR011/21\|.112222V\|PDLV5E EUR0 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/22/2022 | 11/21/2024 | 5,470 | 2,132,122 | 389.75 | 65,883 | | | 29,452 | | 19,710 | | | (33,077) | | | | 0010 |
| .112222Q PDLV5E EUR010/21\|.112222Q\|PDLV5E EUR0 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/22/2022 | 10/21/2024 | 1,067 | 409,097 | 383.53 | 15,546 | | | 6,567 | | 5,659 | | | (8,153) | | | | 0010 |
| .112222R PDLV5E EUR011/07\|.112222R\|PDLV5E EUR0 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/22/2022 | 11/07/2024 | 4,938 | 1,896,208 | 383.98 | 71,487 | | | 31,182 | | 26,235 | | | (36,596) | | | | 0010 |
| .112222N SGIXCGMS EUR011/\|.112222N\|SGIXCGMS EUR0 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/22/2022 | 11/21/2024 | 4,809 | 1,573,906 | 327.31 | 52,510 | | | 23,474 | | 53,891 | | | (26,363) | | | | 0010 |
| .112822P EEJ EUR011/21/24\|.112822P\|EEJ EUR0 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/21/2024 | 3,523 | 495,000 | 140.5 | 20,097 | | | 9,046 | | 13,410 | | | (10,160) | | | | 0010 |
| .112822N EEJ EUR011/14/24\|.112822N\|EEJ EUR0 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/14/2024 | 4,668 | 655,000 | 140.33 | 26,855 | | | 11,944 | | 18,023 | | | (13,709) | | | | 0010 |
| .112922B SGIXCGMS EUR011/\|.112922B\|SGIXCGMS EUR0 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/29/2022 | 11/29/2024 | 2,408 | 790,609 | 328.36 | 26,365 | | | 12,043 | | 25,534 | | | (13,201) | | | | 0010 |
| .112922E PDLV5E EUR011/14\|.112922E\|PDLV5E EUR0 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/29/2022 | 11/14/2024 | 1,817 | 706,444 | 388.83 | 22,394 | | | 9,974 | | 6,879 | | | (11,448) | | | | 0010 |
| .112922F PDLV5E EUR011/21\|.112922F\|PDLV5E EUR0 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/29/2022 | 11/21/2024 | 4,111 | 1,602,306 | 389.75 | 49,191 | | | 22,173 | | 14,775 | | | (24,902) | | | | 0010 |
| .112922I PDLV5E EUR011/29\|.112922I\|PDLV5E EUR0 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/29/2022 | 11/29/2024 | 2,120 | 828,399 | 390.72 | 24,686 | | | 11,276 | | 7,226 | | | (12,360) | | | | 0010 |
| .120722N EEJ EUR004/08/24\|.120722N\|EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 04/08/2024 | 2,036 | 300,000 | 147.32 | 5,610 | | | 1,131 | | 620 | | | (4,213) | | | | 0010 |
| .120722Q EEJ EUR011/21/24\|.120722Q\|EEJ EUR0 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 11/21/2024 | 2,420 | 340,000 | 140.5 | 14,722 | | | 6,711 | | 9,211 | | | (7,537) | | | | 0010 |
| .120822B SGIXCGMS EUR012/\|.120822B\|SGIXCGMS EUR0 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/08/2022 | 12/09/2024 | 1,695 | 562,472 | 331.93 | 18,132 | | | 8,543 | | 14,655 | | | (9,091) | | | | 0010 |
| .120822K PDLV5E EUR012/09\|.120822K\|PDLV5E EUR0 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/08/2022 | 12/09/2024 | 1,891 | 744,709 | 393.91 | 21,671 | | | 10,210 | | 5,126 | | | (10,865) | | | | 0010 |
| .120822L PDLV5E EUR012/09\|.120822L\|PDLV5E EUR0 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/08/2022 | 12/09/2024 | 4,173 | 1,643,881 | 393.91 | 47,837 | | | 22,539 | | 11,315 | | | (23,984) | | | | 0010 |
| .AA12142 SPX EUR012/16/24\|.AA12142\|SPX EUR0 12/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 12/14/2022 | 12/16/2024 | 431 | 1,720,000 | 3995.32 | 270,900 | | | 423,454 | | 423,454 | 202,781 | | | | | | 0010 |
| .C121422 EEJ EUR012/16/24\|.C121422\|EEJ EUR0 12/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/16/2024 | 30,214 | 4,300,000 | 142.32 | 170,280 | | | 92,721 | | 92,721 | (14,937) | | | | | | 0010 |
| .121422S EEJ EUR011/14/24\|.121422S\|EEJ EUR0 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 11/14/2024 | 3,741 | 525,000 | 140.33 | 24,413 | | | 11,106 | | 14,446 | | | (12,748) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AJ12142 PDLV5E EUR012/16\|.AJ12142\|PDL V5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2022 | 12/16/2024 | 3,097 | 1,218,399 | 393.45 | 37,161 | | | 17,793 | | 8,897 | | | (18,555) | | | | 0010 |
| .AD12142 PDLV5E EUR011/29\|.AD12142\|PDL V5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2022 | 11/29/2024 | 2,660 | 1,039,492 | 390.72 | 34,511 | | | 16,096 | | 9,000 | | | (17,642) | | | | 0010 |
| .AE12142 PDLV5E EUR012/09\|.AE12142\|PDL V5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2022 | 12/09/2024 | 3,230 | 1,272,225 | 393.91 | 37,912 | | | 17,961 | | 8,763 | | | (19,113) | | | | 0010 |
| .121422R EEJ EUR010/07/24\|.121422R\| EEJ EURO 10/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 10/07/2024 | 2,331 | 325,000 | 139.43 | 15,925 | | | 6,746 | | 9,708 | | | (8,794) | | | | 0010 |
| .AI12142 PDLV5E EUR012/16\|.AI12142\|PDL V5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2022 | 12/16/2024 | 971 | 382,169 | 393.45 | 11,656 | | | 5,581 | | 2,791 | | | (5,820) | | | | 0010 |
| .121522P SGIXCGMS EUR012/\|.121522P\|SGIXC GMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 12/15/2022 | 12/16/2024 | 6,114 | 2,019,799 | 330.33 | 64,936 | | | 31,219 | | 58,474 | | | (32,557) | | | | 0010 |
| .122222U PDLV5E EUR011/21\|.122222U\|PDL V5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/22/2022 | 11/21/2024 | 630 | 245,528 | 389.75 | 7,587 | | | 3,548 | | 2,263 | | | (3,984) | | | | 0010 |
| .122222V PDLV5E EUR011/29\|.122222V\|PDL V5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/22/2022 | 11/29/2024 | 3,903 | 1,524,795 | 390.72 | 45,591 | | | 21,596 | | 13,291 | | | (23,671) | | | | 0010 |
| .122222X PDLV5E EUR012/09\|.122222X\|PDL V5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/22/2022 | 12/09/2024 | 4,030 | 1,587,423 | 393.91 | 42,384 | | | 20,390 | | 11,008 | | | (21,697) | | | | 0010 |
| .122222Y PDLV5E EUR012/16\|.122222Y\|PDL V5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/22/2022 | 12/16/2024 | 2,278 | 896,388 | 393.45 | 24,471 | | | 11,896 | | 6,587 | | | (12,406) | | | | 0010 |
| .A122222 PDLV5E EUR012/23\|.A122222\|PDL V5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/22/2022 | 12/23/2024 | 7,967 | 3,115,173 | 390.99 | 93,767 | | | 46,045 | | 28,263 | | | (47,077) | | | | 0010 |
| .122222W PDLV5E EUR012/09\|.122222W\|PDL V5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/22/2022 | 12/09/2024 | 863 | 339,912 | 393.91 | 9,076 | | | 4,366 | | 2,357 | | | (4,646) | | | | 0010 |
| .122222N SGIXCGMS EUR012/\|.122222N\|SGIXC GMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 12/22/2022 | 12/23/2024 | 3,029 | 987,295 | 325.94 | 32,017 | | | 15,722 | | 37,065 | | | (16,075) | | | | 0010 |
| .122222Z PDLV5E EUR012/23\|.122222Z\|PDL V5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/22/2022 | 12/23/2024 | 2,522 | 986,112 | 390.99 | 29,682 | | | 14,576 | | 8,947 | | | (14,902) | | | | 0010 |
| .122922U PDLV5E EUR011/29\|.122922U\|PDL V5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/29/2022 | 11/29/2024 | 696 | 272,033 | 390.72 | 7,617 | | | 3,644 | | 2,386 | | | (3,973) | | | | 0010 |
| .122922Y PDLV5E EUR012/30\|.122922Y\|PDL V5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/29/2022 | 12/30/2024 | 1,767 | 686,436 | 388.51 | 21,348 | | | 10,689 | | 7,649 | | | (10,659) | | | | 0010 |
| .122922W PDLV5E EUR012/16\|.122922W\|PDL V5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/29/2022 | 12/16/2024 | 655 | 257,895 | 393.45 | 6,576 | | | 3,228 | | 1,907 | | | (3,348) | | | | 0010 |
| .122922X PDLV5E EUR012/23\|.122922X\|PDL V5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/29/2022 | 12/23/2024 | 4,267 | 1,668,372 | 390.99 | 47,048 | | | 23,328 | | 15,233 | | | (23,720) | | | | 0010 |
| .122922V PDLV5E EUR011/29\|.122922V\|PDL V5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/29/2022 | 11/29/2024 | 1,310 | 511,820 | 390.72 | 14,331 | | | 6,857 | | 4,490 | | | (7,474) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .1229227 PDLV5E EUR012/30\|.122922Z\|PDL V5E EUR0 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/29/2022 | 12/30/2024 | 1,418 | 551,034 | 388.51 | 17,137 | | | 8,580 | | 6,140 | | | (8,557) | | | | 0010 |
| .U010923 SPX EUR001/08/24\|.U010923\| SPX EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 01/09/2023 | 01/08/2024 | 2,010 | 7,825,000 | 3892.09 | | 433,505 | | 8,383 | | 840,406 | | | (425,122) | | | | 0010 |
| .AH10923 PDLV5E EUR001/08\|.AH10923\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/09/2023 | 01/08/2024 | 542 | 212,722 | 392.76 | | 4,574 | | 88 | | | | | (4,485) | | | | 0010 |
| .010923Y EEJ EUR001/08/24\|.010923Y\| EEJ EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 4,864 | 690,000 | 141.86 | | 20,217 | | 391 | | 2,023 | | | (19,826) | | | | 0010 |
| .AG10923 PDLV5E EUR001/08\|.AG10923\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/09/2023 | 01/08/2024 | 1,166 | 457,891 | 392.76 | | 8,425 | | 163 | | | | | (8,262) | | | | 0010 |
| .AJ10923 PDLV5E EUR012/09\|.AJ10923\|PDL V5E EUR0 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/09/2023 | 12/09/2024 | 1,126 | 443,448 | 393.91 | | 12,328 | | 6,058 | | 3,065 | | | (6,270) | | | | 0010 |
| .010923U EEJ EUR001/08/24\|.010923U\| EEJ EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 4,159 | 590,000 | 141.86 | | 16,992 | | 329 | | 1,730 | | | (16,663) | | | | 0010 |
| .010923R EEJ EUR001/08/24\|.010923R\| EEJ EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 44,551 | 6,320,000 | 141.86 | | 167,480 | | 3,239 | | 18,530 | | | (164,241) | | | | 0010 |
| .010923I EEJ EUR012/23/24\|.010923I\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 12/23/2024 | 3,641 | 515,000 | 141.45 | | 20,806 | | 10,432 | | 12,664 | | | (10,374) | | | | 0010 |
| .010923Q EEJ EUR001/08/24\|.010923Q\| EEJ EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 37,431 | 5,310,000 | 141.86 | | 132,219 | | 2,557 | | 15,569 | | | (129,662) | | | | 0010 |
| .010923T EEJ EUR001/08/24\|.010923T\| EEJ EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 3,419 | 485,000 | 141.86 | | 10,137 | | 196 | | 1,422 | | | (9,940) | | | | 0010 |
| .010923P EEJ EUR001/08/24\|.010923P\| EEJ EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 21,500 | 3,050,000 | 141.86 | | 74,420 | | 1,439 | | 8,943 | | | (72,981) | | | | 0010 |
| .I010923 SPX EUR001/08/24\|.I010923\| SPX EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 01/09/2023 | 01/08/2024 | 558 | 2,170,000 | 3892.09 | | 55,769 | | 1,078 | | 98,123 | | | (54,691) | | | | 0010 |
| .0109230 EEJ EUR001/08/24\|.0109230\| EEJ EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 23,403 | 3,320,000 | 141.86 | | 80,012 | | 1,547 | | 9,734 | | | (78,465) | | | | 0010 |
| .S010923 SPX EUR001/08/24\|.S010923\| SPX EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 01/09/2023 | 01/08/2024 | 502 | 1,955,000 | 3892.09 | | 104,788 | | 2,026 | | 201,381 | | | (102,762) | | | | 0010 |
| .010923N EEJ EUR001/08/24\|.010923N\| EEJ EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 19,984 | 2,835,000 | 141.86 | | 66,056 | | 1,277 | | 8,312 | | | (64,778) | | | | 0010 |
| .A010923 PDLV5E EUR001/07\|.A010923\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/09/2023 | 01/07/2025 | 9,725 | 3,819,492 | 392.76 | | 112,675 | | 57,655 | | 31,300 | | | (55,020) | | | | 0010 |
| .N010923 SPX EUR001/08/24\|.N010923\| SPX EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 01/09/2023 | 01/08/2024 | 641 | 2,495,000 | 3892.09 | | 82,834 | | 1,602 | | 148,684 | | | (81,232) | | | | 0010 |
| .AM10923 PDLV5E EUR001/08\|.AM10923\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/09/2023 | 01/08/2024 | 9,338 | 3,667,404 | 392.76 | | 78,849 | | 1,525 | | 1 | | | (77,324) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .010923M EEJ EUR001/08/24\|.010923M\| EEJ EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 33,977 | 4,820,000 | 141.86 | | 100,738 | | 1,948 | | 14,132 | | | (98,790) | | | | 0010 |
| .AK10923 PDLV5E EUR012/09\|.AK10923\|PDL V5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/09/2023 | 12/09/2024 | 695 | 273,793 | 393.91 | | 7,611 | | 3,740 | | 1,892 | | | (3,871) | | | | 0010 |
| .010923L EEJ EUR001/08/24\|.010923L\| EEJ EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 14,098 | 2,000,000 | 141.86 | | 39,200 | | 758 | | 5,864 | | | (38,442) | | | | 0010 |
| .M010923 SPX EUR001/08/24\|.M010923\| SPX EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 01/09/2023 | 01/08/2024 | 3,616 | 14,075,000 | 3892.09 | | 433,510 | | 8,383 | | 772,711 | | | (425,127) | | | | 0010 |
| .C010923 SPX ASIAN01/08/2\|.C010923\| SPX ASIAN 01/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/09/2023 | 01/08/2024 | 859 | 3,345,000 | 3892.09 | | 107,492 | | 2,079 | | 217,043 | | | (105,413) | | | | 0010 |
| .010923K EEJ EUR001/08/24\|.010923K\| EEJ EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 24,461 | 3,470,000 | 141.86 | | 62,460 | | 1,208 | | 10,174 | | | (61,252) | | | | 0010 |
| .P010923 SPX EUR001/08/24\|.P010923\| SPX EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 01/09/2023 | 01/08/2024 | 1,691 | 6,580,000 | 3892.09 | | 249,382 | | 4,822 | | 453,191 | | | (244,560) | | | | 0010 |
| .D010923 SPX ASIAN01/08/2\|.D010923\| SPX ASIAN 01/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/09/2023 | 01/08/2024 | 491 | 1,910,000 | 3892.09 | | 63,614 | | 1,230 | | 130,413 | | | (62,384) | | | | 0010 |
| .010923J EEJ EUR001/08/24\|.010923J\| EEJ EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 11,349 | 1,610,000 | 141.86 | | 17,227 | | 333 | | 4,660 | | | (16,894) | | | | 0010 |
| .0010923 SPX EUR001/08/24\|.0010923\| SPX EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 01/09/2023 | 01/08/2024 | 2,998 | 11,670,000 | 3892.09 | | 418,953 | | 8,101 | | 757,191 | | | (410,852) | | | | 0010 |
| .Q010923 SPX EUR001/08/24\|.Q010923\| SPX EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 01/09/2023 | 01/08/2024 | 455 | 1,770,000 | 3892.09 | | 84,429 | | 1,633 | | 158,656 | | | (82,796) | | | | 0010 |
| .T010923 SPX EUR001/08/24\|.T010923\| SPX EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 01/09/2023 | 01/08/2024 | 649 | 2,525,000 | 3892.09 | | 139,128 | | 2,690 | | 268,920 | | | (136,437) | | | | 0010 |
| .AN10923 PDLV5E EUR001/07\|.AN10923\|PDL V5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/09/2023 | 01/07/2025 | 5,936 | 2,331,383 | 392.76 | | 68,776 | | 35,192 | | 19,105 | | | (33,584) | | | | 0010 |
| .AL10923 PDLV5E EUR001/08\|.AL10923\|PDL V5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/09/2023 | 01/08/2024 | 13,980 | 5,490,843 | 392.76 | | 118,053 | | 2,283 | | 1 | | | (115,770) | | | | 0010 |
| .J010923 SPX EUR001/08/24\|.J010923\| SPX EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 01/09/2023 | 01/08/2024 | 1,984 | 7,720,000 | 3892.09 | | 202,264 | | 3,911 | | 356,013 | | | (198,353) | | | | 0010 |
| .010923Z SPX ASIAN01/08/2\|.010923Z\| SPX ASIAN 01/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/09/2023 | 01/08/2024 | 1,146 | 4,460,000 | 3892.09 | | 52,512 | | 1,015 | | 91,270 | | | (51,497) | | | | 0010 |
| .K010923 SPX EUR001/08/24\|.K010923\| SPX EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 01/09/2023 | 01/08/2024 | 3,347 | 13,025,000 | 3892.09 | | 367,305 | | 7,103 | | 650,061 | | | (360,202) | | | | 0010 |
| .A010923 SPX ASIAN01/08/2\|.A010923\| SPX ASIAN 01/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/09/2023 | 01/08/2024 | 271 | 1,055,000 | 3892.09 | | 27,579 | | 533 | | 53,077 | | | (27,045) | | | | 0010 |
| .L010923 SPX EUR001/08/24\|.L010923\| SPX EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 01/09/2023 | 01/08/2024 | 1,485 | 5,780,000 | 3892.09 | | 170,510 | | 3,297 | | 302,896 | | | (167,213) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .B010923 SPX ASIAN01/08/2\|.B010923\| SPX ASIAN 01/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/09/2023 | 01/08/2024 | 262 | 1,020,000 | 3892.09 | | 28,751 | | 556 | | 56,203 | | | (28,195) | | | | 0010 |
| .010923X EEJ EUR001/08/24\|.010923X\| EEJ EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 10,217 | 1,500,000 | 146.810914 | | 24,900 | | 481 | | | | | (24,419) | | | | 0010 |
| .010923W EEJ EUR001/08/24\|.010923W\| EEJ EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 18,181 | 2,605,000 | 143.2786 | | 65,386 | | 1,264 | | 1,304 | | | (64,121) | | | | 0010 |
| .010923V EEJ EUR001/08/24\|.010923V\| EEJ EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 18,571 | 2,635,000 | 141.888372 | | 76,942 | | 1,488 | | 7,508 | | | (75,454) | | | | 0010 |
| .E010923 SPX EUR001/08/24\|.E010923\| SPX EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 01/09/2023 | 01/08/2024 | 4,697 | 18,280,000 | 3892.09 | | 215,704 | | 4,171 | | 364,937 | | | (211,533) | | | | 0010 |
| .F010923 SPX EUR001/08/24\|.F010923\| SPX EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 01/09/2023 | 01/08/2024 | 890 | 3,465,000 | 3892.09 | | 61,677 | | 1,193 | | 106,187 | | | (60,484) | | | | 0010 |
| .G010923 SPX EUR001/08/24\|.G010923\| SPX EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 01/09/2023 | 01/08/2024 | 583 | 2,270,000 | 3892.09 | | 51,529 | | 996 | | 89,959 | | | (50,533) | | | | 0010 |
| .010923S EEJ EUR001/08/24\|.010923S\| EEJ EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 01/08/2024 | 15,191 | 2,155,000 | 141.86 | | 58,401 | | 1,129 | | 6,319 | | | (57,271) | | | | 0010 |
| .H010923 SPX EUR001/08/24\|.H010923\| SPX EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 01/09/2023 | 01/08/2024 | 2,450 | 9,535,000 | 3892.09 | | 230,747 | | 4,462 | | 404,499 | | | (226,285) | | | | 0010 |
| .AF10923 PDLV5E EUR001/08\|.AF10923\|PDL V5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 01/09/2023 | 01/08/2024 | 2,163 | 849,513 | 392.76 | | 15,291 | | 296 | | | | | (14,996) | | | | 0010 |
| .011023C SGIXCGMS EUR001/\|.011023C\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4ROTD8PU41 | 01/10/2023 | 01/08/2024 | 2,361 | 774,148 | 327.88 | | 17,661 | | 342 | | 20,286 | | | (17,318) | | | | 0010 |
| .011023B SGIXCGMS EUR012/\|.011023B\|SGIXC GMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4ROTD8PU41 | 01/10/2023 | 12/30/2024 | 7,328 | 2,367,278 | 323.05 | | 91,379 | | 46,326 | | 103,970 | | | (45,053) | | | | 0010 |
| .011023D SGIXCGMS EUR001/\|.011023D\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4ROTD8PU41 | 01/10/2023 | 01/07/2025 | 5,254 | 1,722,688 | 327.88 | | 55,272 | | 28,321 | | 58,357 | | | (26,951) | | | | 0010 |
| .011723V EEJ EUR001/16/24\|.011723V\| EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 1,680 | 240,000 | 142.88 | | 6,912 | | 286 | | 480 | | | (6,626) | | | | 0010 |
| .N011723 SPX EUR001/16/24\|.N011723\| SPX EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 687 | 2,740,000 | 3990.97 | | 72,336 | | 2,997 | | 122,269 | | | (69,339) | | | | 0010 |
| .AH11723 PDLV5E EUR001/07\|.AH11723\|PDL V5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 01/17/2023 | 01/07/2025 | 2,439 | 957,747 | 392.76 | | 28,062 | | 14,519 | | 7,843 | | | (13,543) | | | | 0010 |
| .T011723 SPX EUR001/16/24\|.T011723\| SPX EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 9,421 | 37,600,000 | 3990.97 | | 1,428,800 | | 2,516,164 | | 2,516,164 | 1,087,364 | | | | | | 0010 |
| .AJ11723 PDLV5E EUR001/16\|.AJ11723\|PDL V5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 01/17/2023 | 01/16/2024 | 7,377 | 2,897,069 | 392.73 | | 62,287 | | 2,581 | | 27 | | | (59,706) | | | | 0010 |
| .E011723 EEJ EUR001/16/24\|.E011723\| EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 97,529 | 13,935,000 | 142.88 | | 408,296 | | 27,845 | | 27,845 | (380,450) | | | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AA11723 SPX EUR001/14/25\|.AA11723\| SPX EUR0 01/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/14/2025 | 585 | 2,335,000 | 3990.97 | | 338,575 | | 586,913 | | 586,913 | 248,338 | | | | | | 0010 |
| .V011723 SPX EUR001/16/24\|.V011723\| SPX EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 12,707 | 50,715,000 | 3990.97 | | 2,241,603 | | 4,029,169 | | 4,029,169 | 1,787,566 | | | | | | 0010 |
| .AM11723 PDLV5E EUR001/16\|.AM11723\|PDLV5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/17/2023 | 01/16/2024 | 9,636 | 3,784,207 | 392.73 | | 81,360 | | 36 | | 36 | (81,325) | | | | | | 0010 |
| .AL11723 PDLV5E EUR001/14\|.AL11723\|PDLV5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/17/2023 | 01/14/2025 | 7,881 | 3,095,073 | 392.73 | | 91,305 | | 47,665 | | 25,881 | | | (43,640) | | | | 0010 |
| .011723X EEJ EUR012/16/24\|.011723X\| EEJ EUR0 12/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 12/16/2024 | 4,392 | 625,000 | 142.32 | | 25,438 | | 13,477 | | 13,477 | (11,961) | | | | | | 0010 |
| .R011723 SPX EUR001/16/24\|.R011723\| SPX EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 361 | 1,440,000 | 3990.97 | | 49,680 | | 2,059 | | 86,048 | | | (47,621) | | | | 0010 |
| .X011723 SPX EUR001/16/24\|.X011723\| SPX EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 2,449 | 9,775,000 | 3990.97 | | 486,795 | | 891,973 | | 891,973 | 405,178 | | | | | | 0010 |
| .AG11723 PDLV5E EUR012/23\|.AG11723\|PDLV5E EUR0 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/17/2023 | 12/23/2024 | 2,009 | 785,306 | 390.99 | | 24,344 | | 12,345 | | 7,088 | | | (11,999) | | | | 0010 |
| .F011723 EEJ EUR001/14/25\|.F011723\| EEJ EUR0 01/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/14/2025 | 37,304 | 5,330,000 | 142.88 | | 208,403 | | 110,182 | | 110,182 | (98,221) | | | | | | 0010 |
| .011723W EEJ EUR011/14/24\|.011723W\| EEJ EUR0 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 11/14/2024 | 5,558 | 780,000 | 140.33 | | 36,660 | | 21,463 | | 21,463 | (15,197) | | | | | | 0010 |
| .G011723 EEJ EUR001/16/24\|.G011723\| EEJ EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 7,349 | 1,050,000 | 142.88 | | 30,765 | | 1,275 | | 2,098 | | | (29,490) | | | | 0010 |
| .011723U EEJ EUR001/16/24\|.011723U\| EEJ EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 5,249 | 750,000 | 142.88 | | 15,600 | | 646 | | 1,499 | | | (14,954) | | | | 0010 |
| .Y011723 SPX EUR001/16/24\|.Y011723\| SPX EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 1,541 | 6,150,000 | 3990.97 | | 347,475 | | 14,398 | | 654,856 | | | (333,077) | | | | 0010 |
| .B011723 EEJ EUR001/16/24\|.B011723\| EEJ EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 9,596 | 1,385,000 | 144.337376 | | 34,764 | | 1,440 | | 648 | | | (33,323) | | | | 0010 |
| .011723P EEJ EUR001/16/24\|.011723P\| EEJ EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 24,006 | 3,430,000 | 142.88 | | 85,407 | | 3,539 | | 6,854 | | | (81,868) | | | | 0010 |
| .O011723 SPX EUR001/16/24\|.O011723\| SPX EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 1,402 | 5,595,000 | 3990.97 | | 153,303 | | 6,352 | | 259,135 | | | (146,951) | | | | 0010 |
| .011723F EEJ EUR001/16/24\|.011723F\| EEJ EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 9,099 | 1,300,000 | 142.88 | | 13,910 | | 576 | | 2,499 | | | (13,334) | | | | 0010 |
| .0117230 EEJ EUR001/16/24\|.0117230\| EEJ EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 33,560 | 4,795,000 | 142.88 | | 116,519 | | 4,828 | | 9,582 | | | (111,690) | | | | 0010 |
| .M011723 SPX EUR001/16/24\|.M011723\| SPX EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 1,637 | 6,535,000 | 3990.97 | | 162,068 | | 6,716 | | 272,083 | | | (155,352) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .011723Z EEJ EUR001/16/24\|.011723Z\| EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 17,567 | 2,510,000 | 142.88 | | 73,543 | | 3,047 | | 5,016 | | | (70,496) | | | | 0010 |
| .A011723 EEJ EUR001/16/24\|.A011723\| EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 5,618 | 805,000 | 143.294352 | | 22,621 | | 937 | | 1,108 | | | (21,683) | | | | 0010 |
| .011723Q EEJ EUR001/16/24\|.011723Q\| EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 28,905 | 4,130,000 | 142.88 | | 109,445 | | 4,535 | | 8,253 | | | (104,910) | | | | 0010 |
| .AI11723 PDLV5E EUR001/16\|.AI11723\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/17/2023 | 01/16/2024 | 3,720 | 1,460,938 | 392.73 | | 31,410 | | 1,302 | | 14 | | | (30,109) | | | | 0010 |
| .K011723 SPX EUR001/16/24\|.K011723\| SPX EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 4,098 | 16,355,000 | 3990.97 | | 201,167 | | 8,336 | | 325,817 | | | (192,831) | | | | 0010 |
| .AF11723 PDLV5E EUR012/23\|.AF11723\|PDLV5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/17/2023 | 12/23/2024 | 610 | 238,419 | 390.99 | | 7,391 | | 3,748 | | 2,152 | | | (3,643) | | | | 0010 |
| .L011723 SPX EUR001/16/24\|.L011723\| SPX EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 1,108 | 4,420,000 | 3990.97 | | 81,328 | | 3,370 | | 133,407 | | | (77,958) | | | | 0010 |
| .011723N EEJ EUR001/16/24\|.011723N\| EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 20,472 | 2,925,000 | 142.88 | | 69,323 | | 2,872 | | 5,845 | | | (66,450) | | | | 0010 |
| .011723L EEJ EUR001/16/24\|.011723L\| EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 3,499 | 500,000 | 142.88 | | 11,050 | | 458 | | 999 | | | (10,592) | | | | 0010 |
| .011723M EEJ EUR001/16/24\|.011723M\| EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 12,598 | 1,800,000 | 142.88 | | 41,760 | | 1,730 | | 3,597 | | | (40,030) | | | | 0010 |
| .011723J EEJ EUR001/16/24\|.011723J\| EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 4,829 | 690,000 | 142.88 | | 13,869 | | 575 | | 1,379 | | | (13,294) | | | | 0010 |
| .H011723 SPX ASIAN01/17/2\|.H011723\| SPX ASIAN 01/17 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/17/2024 | 1,543 | 6,160,000 | 3990.97 | | 72,934 | | 3,215 | | 122,855 | | | (69,720) | | | | 0010 |
| .011723I EEJ EUR001/16/24\|.011723I\| EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 9,798 | 1,400,000 | 142.88 | | 26,040 | | 1,079 | | 2,797 | | | (24,961) | | | | 0010 |
| .U011723 SPX EUR001/16/24\|.U011723\| SPX EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 1,822 | 7,270,000 | 3990.97 | | 287,165 | | 11,899 | | 506,040 | | | (275,266) | | | | 0010 |
| .S011723 SPX EUR001/16/24\|.S011723\| SPX EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 1,857 | 7,410,000 | 3990.97 | | 271,206 | | 11,238 | | 473,757 | | | (259,968) | | | | 0010 |
| .J011723 SPX ASIAN01/17/2\|.J011723\| SPX ASIAN 01/17 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/17/2024 | 891 | 3,555,000 | 3990.97 | | 118,168 | | 5,209 | | 236,454 | | | (112,960) | | | | 0010 |
| .I011723 SPX ASIAN01/17/2\|.I011723\| SPX ASIAN 01/17 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/17/2024 | 378 | 1,510,000 | 3990.97 | | 40,075 | | 1,766 | | 75,289 | | | (38,309) | | | | 0010 |
| .011723S EEJ EUR001/16/24\|.011723S\| EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 3,289 | 470,000 | 142.88 | | 13,395 | | 555 | | 939 | | | (12,840) | | | | 0010 |
| .011723G EEJ EUR001/16/24\|.011723G\| EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 1,645 | 235,000 | 142.88 | | 3,878 | | 161 | | 469 | | | (3,717) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .Q011723 SPX EUR001/16/24\|.Q011723\| SPX EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 3,468 | 13,840,000 | 3990.97 | | 440,112 | | 18,237 | | 758,117 | | | (421,875) | | | | 0010 |
| .011723R EEJ EUR001/16/24\|.011723R\| EEJ EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 4,899 | 700,000 | 142.88 | | 19,040 | | 789 | | 1,399 | | | (18,251) | | | | 0010 |
| .011723H EEJ EUR001/16/24\|.011723H\| EEJ EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 14,348 | 2,050,000 | 142.88 | | 36,695 | | 1,521 | | 4,096 | | | (35,174) | | | | 0010 |
| .W011723 SPX EUR001/16/24\|.W011723\| SPX EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 581 | 2,320,000 | 3990.97 | | 113,912 | | 4,720 | | 207,795 | | | (109,192) | | | | 0010 |
| .AE11723 PDLV5E EUR012/16\|.AE11723\|PDL V5E EUR0 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/17/2023 | 12/16/2024 | 1,262 | 496,439 | 393.45 | | 13,950 | | 7,005 | | 3,629 | | | (6,945) | | | | 0010 |
| .AK11723 PDLV5E EUR001/14\|.AK11723\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/17/2023 | 01/14/2025 | 2,990 | 1,174,378 | 392.73 | | 34,644 | | 18,086 | | 9,820 | | | (16,559) | | | | 0010 |
| .AD11723 PDLV5E EUR001/08\|.AD11723\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/17/2023 | 01/08/2024 | 1,648 | 647,261 | 392.76 | | 13,722 | | 271 | | | | | (13,451) | | | | 0010 |
| .C011723 EEJ EUR001/16/24\|.C011723\| EEJ EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 3,638 | 530,000 | 145.680448 | | 11,448 | | 474 | | 45 | | | (10,974) | | | | 0010 |
| .P011723 SPX EUR001/16/24\|.P011723\| SPX EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 2,835 | 11,315,000 | 3990.97 | | 333,793 | | 13,831 | | 571,371 | | | (319,961) | | | | 0010 |
| .011723K EEJ EUR001/16/24\|.011723K\| EEJ EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 19,072 | 2,725,000 | 142.88 | | 57,225 | | 2,371 | | 5,445 | | | (54,854) | | | | 0010 |
| .011723T EEJ EUR001/16/24\|.011723T\| EEJ EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 1,785 | 255,000 | 142.88 | | 7,344 | | 304 | | 510 | | | (7,040) | | | | 0010 |
| .Z011723 SPX EUR001/16/24\|.Z011723\| SPX EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/17/2023 | 01/16/2024 | 386 | 1,540,000 | 3990.97 | | 87,164 | | 3,612 | | 164,133 | | | (83,552) | | | | 0010 |
| .D011723 EEJ EUR001/16/24\|.D011723\| EEJ EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 01/16/2024 | 11,563 | 1,710,000 | 147.8808 | | 28,386 | | 1,176 | | 4 | | | (27,210) | | | | 0010 |
| .0012323 SPX EUR001/22/24\|.0012323\| SPX EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/22/2024 | 466 | 1,875,000 | 4019.81 | | 98,813 | | 5,732 | | 178,680 | | | (93,080) | | | | 0010 |
| .AG12323 PDLV5E EUR012/23\|.AG12323\|PDL V5E EUR0 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/23/2023 | 12/23/2024 | 1,230 | 480,974 | 390.99 | | 14,477 | | 7,405 | | 4,345 | | | (7,073) | | | | 0010 |
| .AN12323 PDLV5E EUR001/21\|.AN12323\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/23/2023 | 01/21/2025 | 4,732 | 1,855,303 | 392.05 | | 54,917 | | 29,158 | | 16,633 | | | (25,759) | | | | 0010 |
| .012323V EEJ EUR001/22/24\|.012323V\| EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 8,270 | 1,195,000 | 144.494805 | | 29,995 | | 1,740 | | 908 | | | (28,254) | | | | 0010 |
| .I012323 SPX EUR001/22/24\|.I012323\| SPX EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/22/2024 | 882 | 3,545,000 | 4019.81 | | 99,969 | | 5,799 | | 166,937 | | | (94,170) | | | | 0010 |
| .012323J EEJ EUR001/22/24\|.012323J\| EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 9,018 | 1,290,000 | 143.05 | | 30,057 | | 1,744 | | 3,181 | | | (28,313) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AM12323 PDLV5E EUR001/22\|.AM12323\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/23/2023 | 01/22/2024 | 8,696 | 3,409,259 | 392.05 | | 73,299 | | 4,252 | | 176 | | | (69,047) | | | | 0010 |
| .012323W EEJ EUR001/22/24\|.012323W\|EEJ EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 4,748 | 690,000 | 145.31019 | | 15,801 | | 917 | | 239 | | | (14,884) | | | | 0010 |
| .012323Z EEJ EUR001/22/24\|.012323Z\|EEJ EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 8,598 | 1,230,000 | 143.05 | | 36,039 | | 2,091 | | 3,033 | | | (33,948) | | | | 0010 |
| .P012323 SPX EUR001/22/24\|.P012323\|SPX EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/22/2024 | 567 | 2,280,000 | 4019.81 | | 122,664 | | 7,116 | | 223,080 | | | (115,548) | | | | 0010 |
| .AH12323 PDLV5E EUR012/23\|.AH12323\|PDLV5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/23/2023 | 12/23/2024 | 1,084 | 423,896 | 390.99 | | 12,759 | | 6,526 | | 3,829 | | | (6,233) | | | | 0010 |
| .012323X EEJ EUR001/22/24\|.012323X\|EEJ EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 2,535 | 370,000 | 145.953915 | | 7,881 | | 457 | | 64 | | | (7,424) | | | | 0010 |
| .012323R EEJ EUR001/22/24\|.012323R\|EEJ EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 9,297 | 1,330,000 | 143.05 | | 29,526 | | 1,713 | | 3,280 | | | (27,813) | | | | 0010 |
| .L012323 SPX EUR001/22/24\|.L012323\|SPX EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/22/2024 | 3,898 | 15,670,000 | 4019.81 | | 506,141 | | 29,362 | | 856,107 | | | (476,779) | | | | 0010 |
| .AI12323 PDLV5E EUR012/30\|.AI12323\|PDLV5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/23/2023 | 12/30/2024 | 1,327 | 515,542 | 388.51 | | 17,064 | | 8,811 | | 5,684 | | | (8,254) | | | | 0010 |
| .012323B EEJ EUR001/08/24\|.012323B\|EEJ EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/08/2024 | 41,590 | 5,900,000 | 141.86 | | 167,560 | | 3,370 | | 17,299 | | | (164,190) | | | | 0010 |
| .Q012323 SPX EUR001/22/24\|.Q012323\|SPX EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/22/2024 | 991 | 3,985,000 | 4019.81 | | 228,739 | | 13,269 | | 422,977 | | | (215,470) | | | | 0010 |
| .012323H EEJ EUR001/22/24\|.012323H\|EEJ EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 2,517 | 360,000 | 143.05 | | 7,668 | | 445 | | 888 | | | (7,223) | | | | 0010 |
| .E012323 SPX EUR001/22/24\|.E012323\|SPX EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/22/2024 | 4,125 | 16,580,000 | 4019.81 | | 205,592 | | 11,927 | | 329,506 | | | (193,665) | | | | 0010 |
| .012323T EEJ EUR001/08/24\|.012323T\|EEJ EURO 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/08/2024 | 1,762 | 250,000 | 141.86 | | 8,100 | | 163 | | 733 | | | (7,937) | | | | 0010 |
| .012323M EEJ EUR001/22/24\|.012323M\|EEJ EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 12,513 | 1,790,000 | 143.05 | | 44,571 | | 2,586 | | 4,414 | | | (41,985) | | | | 0010 |
| .AJ12323 PDLV5E EUR001/14\|.AJ12323\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/23/2023 | 01/14/2025 | 691 | 271,319 | 392.73 | | 7,760 | | 4,085 | | 2,269 | | | (3,675) | | | | 0010 |
| .F012323 SPX EUR001/22/24\|.F012323\|SPX EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/22/2024 | 1,000 | 4,020,000 | 4019.81 | | 76,380 | | 4,431 | | 124,233 | | | (71,949) | | | | 0010 |
| .012323S EEJ EUR001/22/24\|.012323S\|EEJ EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 1,643 | 235,000 | 143.05 | | 6,698 | | 389 | | 580 | | | (6,309) | | | | 0010 |
| .012323I EEJ EUR001/22/24\|.012323I\|EEJ EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 8,004 | 1,145,000 | 143.05 | | 25,648 | | 1,488 | | 2,824 | | | (24,160) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AF12323 PDLV5E EUR001/16\|.AF12323\|PDLV5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/23/2023 | 01/16/2024 | 1,714 | 673,008 | 392.73 | | 13,797 | | 581 | | 6 | | | (13,215) | | | | 0010 |
| .012323U EEJ EUR001/22/24\|.012323U\|EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 12,373 | 1,770,000 | 143.05 | | 51,861 | | 3,009 | | 4,365 | | | (48,852) | | | | 0010 |
| .012323L EEJ EUR001/22/24\|.012323L\|EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 17,581 | 2,515,000 | 143.05 | | 61,115 | | 3,545 | | 6,202 | | | (57,569) | | | | 0010 |
| .AE12323 PDLV5E EUR001/08\|.AE12323\|PDLV5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/23/2023 | 01/08/2024 | 7,431 | 2,918,451 | 392.76 | | 59,245 | | 1,192 | | 1 | | | (58,053) | | | | 0010 |
| .M012323 SPX EUR001/22/24\|.M012323\|SPX EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/22/2024 | 1,764 | 7,090,000 | 4019.81 | | 264,457 | | 15,341 | | 454,161 | | | (249,116) | | | | 0010 |
| .N012323 SPX EUR001/22/24\|.N012323\|SPX EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/22/2024 | 1,261 | 5,070,000 | 4019.81 | | 205,842 | | 11,941 | | 356,377 | | | (193,901) | | | | 0010 |
| .012323K EEJ EUR001/22/24\|.012323K\|EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 10,101 | 1,445,000 | 143.05 | | 34,391 | | 1,995 | | 3,563 | | | (32,396) | | | | 0010 |
| .012323P EEJ EUR001/22/24\|.012323P\|EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 1,538 | 220,000 | 143.05 | | 6,248 | | 362 | | 543 | | | (5,886) | | | | 0010 |
| .012323D EEJ EUR001/22/24\|.012323D\|EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 11,569 | 1,655,000 | 143.05 | | 29,790 | | 1,728 | | 4,079 | | | (28,062) | | | | 0010 |
| .AL12323 PDLV5E EUR001/21\|.AL12323\|PDLV5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/23/2023 | 01/21/2025 | 2,055 | 805,744 | 392.05 | | 23,850 | | 12,663 | | 7,223 | | | (11,187) | | | | 0010 |
| .G012323 SPX EUR001/22/24\|.G012323\|SPX EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/22/2024 | 1,661 | 6,675,000 | 4019.81 | | 168,210 | | 9,758 | | 278,540 | | | (158,452) | | | | 0010 |
| .012323C EEJ EUR001/22/24\|.012323C\|EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 7,655 | 1,095,000 | 143.05 | | 11,717 | | 680 | | 2,500 | | | (11,037) | | | | 0010 |
| .K012323 SPX EUR001/22/24\|.K012323\|SPX EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/22/2024 | 1,280 | 5,145,000 | 4019.81 | | 159,495 | | 9,252 | | 268,325 | | | (150,243) | | | | 0010 |
| .012323F EEJ EUR001/22/24\|.012323F\|EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 1,118 | 160,000 | 143.05 | | 3,216 | | 187 | | 395 | | | (3,029) | | | | 0010 |
| .012323N EEJ EUR001/22/24\|.012323N\|EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 19,539 | 2,795,000 | 143.05 | | 74,068 | | 4,297 | | 6,892 | | | (69,771) | | | | 0010 |
| .012323E EEJ EUR001/22/24\|.012323E\|EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 1,468 | 210,000 | 143.05 | | 3,990 | | 231 | | 518 | | | (3,759) | | | | 0010 |
| .H012323 SPX EUR001/22/24\|.H012323\|SPX EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/22/2024 | 1,356 | 5,450,000 | 4019.81 | | 150,965 | | 8,758 | | 252,312 | | | (142,207) | | | | 0010 |
| .0123230 EEJ EUR001/22/24\|.0123230\|EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 6,047 | 865,000 | 143.05 | | 23,442 | | 1,360 | | 2,133 | | | (22,082) | | | | 0010 |
| .0123230 EEJ EUR001/22/24\|.0123230\|EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 944 | 135,000 | 143.05 | | 3,902 | | 226 | | 333 | | | (3,675) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .012323G EEJ EUR001/22/24\|.012323G\|EEJ EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 17,441 | 2,495,000 | 143.05 | | 52,146 | | 3,025 | | 6,152 | | | (49,120) | | | | 0010 |
| .012323Y EEJ EUR001/22/24\|.012323Y\|EEJ EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 01/22/2024 | 9,388 | 1,390,000 | 148.05675 | | 23,074 | | 1,339 | | 17 | | | (21,735) | | | | 0010 |
| .D012323 SPX ASIAN01/23/2\|.D012323\|SPX ASIAN 01/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/23/2023 | 01/23/2024 | 442 | 1,777,500 | 4019.81 | | 61,141 | | 3,706 | | 121,450 | | | (57,435) | | | | 0010 |
| .AK12323 PDLV5E EUR001/22\|.AK12323\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/23/2023 | 01/22/2024 | 2,437 | 955,259 | 392.05 | | 20,538 | | 1,191 | | 49 | | | (19,347) | | | | 0010 |
| .A012323 SPX ASIAN01/23/2\|.A012323\|SPX ASIAN 01/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/23/2023 | 01/23/2024 | 1,125 | 4,521,500 | 4019.81 | | 54,615 | | 3,310 | | 90,997 | | | (51,305) | | | | 0010 |
| .J012323 SPX EUR001/22/24\|.J012323\|SPX EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/22/2024 | 2,335 | 9,385,000 | 4019.81 | | 277,796 | | 16,115 | | 466,166 | | | (261,681) | | | | 0010 |
| .C012323 SPX ASIAN01/23/2\|.C012323\|SPX ASIAN 01/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/23/2023 | 01/23/2024 | 913 | 3,669,000 | 4019.81 | | 121,205 | | 7,346 | | 237,566 | | | (113,860) | | | | 0010 |
| .B012323 SPX ASIAN01/23/2\|.B012323\|SPX ASIAN 01/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/23/2023 | 01/23/2024 | 491 | 1,974,000 | 4019.81 | | 55,882 | | 3,387 | | 105,021 | | | (52,495) | | | | 0010 |
| .012423M SGIXCGMS EUR001/\|.012423M\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/24/2023 | 01/16/2024 | 2,126 | 698,553 | 328.55 | | 16,861 | | 712 | | 16,851 | | | (16,148) | | | | 0010 |
| .012423G MXEA EUR001/08/2\|.012423G\|MXEA EURO 01/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2023 | 01/08/2024 | 639 | 1,297,100 | 2029.89 | | 24,039 | | 485 | | 38,902 | | | (23,554) | | | | 0010 |
| .012423N SGIXCGMS EUR001/\|.012423N\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/24/2023 | 01/14/2025 | 4,086 | 1,342,560 | 328.55 | | 44,786 | | 23,608 | | 43,919 | | | (21,178) | | | | 0010 |
| .012423I MXEA EUR001/16/2\|.012423I\|MXEA EURO 01/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2023 | 01/16/2024 | 622 | 1,299,103 | 2088.59 | | 24,980 | | 1,055 | | 42,771 | | | (23,924) | | | | 0010 |
| .012423D MXEA ASIAN01/23/\|.012423D\|MXEA ASIAN 01/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2023 | 01/23/2024 | 449 | 940,929 | 2095.61 | | 24,004 | | 1,459 | | 6,579 | | | (22,545) | | | | 0010 |
| .012423H MXEA EUR001/08/2\|.012423H\|MXEA EURO 01/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2023 | 01/08/2024 | 1,587 | 3,221,435 | 2029.89 | | 131,308 | | 2,649 | | 196,789 | | | (128,660) | | | | 0010 |
| .012423K MXEA EUR001/22/2\|.012423K\|MXEA EURO 01/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2023 | 01/22/2024 | 497 | 1,041,518 | 2095.61 | | 15,447 | | 899 | | 25,956 | | | (14,548) | | | | 0010 |
| .012423C MXEA ASIAN01/17/\|.012423C\|MXEA ASIAN 01/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2023 | 01/17/2024 | 501 | 1,046,384 | 2088.59 | | 24,614 | | 1,106 | | 11,693 | | | (23,508) | | | | 0010 |
| .012423L MXEA EUR001/22/2\|.012423L\|MXEA EURO 01/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2023 | 01/22/2024 | 1,155 | 2,420,430 | 2095.61 | | 70,905 | | 4,125 | | 119,949 | | | (66,781) | | | | 0010 |
| .012423B MXEA ASIAN01/09/\|.012423B\|MXEA ASIAN 01/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2023 | 01/09/2024 | 699 | 1,418,893 | 2029.89 | | 49,734 | | 1,143 | | 51,016 | | | (48,591) | | | | 0010 |
| .012423J MXEA EUR001/16/2\|.012423J\|MXEA EURO 01/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2023 | 01/16/2024 | 1,062 | 2,218,083 | 2088.59 | | 63,964 | | 2,703 | | 110,118 | | | (61,262) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .013023V EEJ EUR001/29/24\|.013023V\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 3,263 | 465,000 | 142.5 | | 9,579 | | 741 | | 2,118 | | | (8,838) | | | | 0010 |
| .H013023 EEJ EUR001/29/24\|.H013023\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 1,319 | 195,000 | 147.84375 | | 3,101 | | 240 | | 12 | | | (2,861) | | | | 0010 |
| .G013023 EEJ EUR001/29/24\|.G013023\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 4,070 | 580,000 | 142.5 | | 16,994 | | 1,314 | | 2,643 | | | (15,680) | | | | 0010 |
| .013023W EEJ EUR001/29/24\|.013023W\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 5,579 | 795,000 | 142.5 | | 17,729 | | 1,371 | | 3,622 | | | (16,357) | | | | 0010 |
| .S013023 SPX EUR001/29/24\|.S013023\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 1,702 | 6,840,000 | 4017.77 | | 197,744 | | 15,295 | | 325,136 | | | (182,449) | | | | 0010 |
| .AE13023 PDLV5E EUR012/30\|.AE13023\|PDL V5E EUR0 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/30/2023 | 12/30/2024 | 1,359 | 528,057 | 388.51 | | 16,845 | | 8,785 | | 5,832 | | | (8,061) | | | | 0010 |
| .AF13023 PDLV5E EUR001/29\|.AF13023\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/30/2023 | 01/29/2024 | 1,029 | 402,566 | 391.2 | | 8,534 | | 660 | | 74 | | | (7,874) | | | | 0010 |
| .013023Y EEJ EUR001/29/24\|.013023Y\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 1,333 | 190,000 | 142.5 | | 4,826 | | 373 | | 866 | | | (4,453) | | | | 0010 |
| .013023A EEJ EUR001/08/24\|.013023A\| EEJ EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/08/2024 | 2,925 | 415,000 | 141.86 | | 12,948 | | 266 | | 1,217 | | | (12,682) | | | | 0010 |
| .AA13023 SPX EUR001/29/24\|.AA13023\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 361 | 1,450,000 | 4017.77 | | 81,157 | | 6,277 | | 147,990 | | | (74,879) | | | | 0010 |
| .AB13023 SPX EUR001/29/24\|.AB13023\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 1,310 | 5,265,000 | 4017.77 | | 303,211 | | 23,453 | | 557,200 | | | (279,759) | | | | 0010 |
| .AJ13023 PDLV5E EUR001/28\|.AJ13023\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/30/2023 | 01/28/2025 | 12,706 | 4,970,454 | 391.2 | | 146,628 | | 79,264 | | 48,280 | | | (67,364) | | | | 0010 |
| .013023X EEJ EUR001/29/24\|.013023X\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 2,316 | 330,000 | 142.5 | | 7,524 | | 582 | | 1,504 | | | (6,942) | | | | 0010 |
| .AH13023 PDLV5E EUR001/29\|.AH13023\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/30/2023 | 01/29/2024 | 15,424 | 6,033,936 | 391.2 | | 129,730 | | 10,034 | | 1,104 | | | (119,695) | | | | 0010 |
| .013023Z EEJ EUR001/29/24\|.013023Z\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 4,491 | 640,000 | 142.5 | | 18,432 | | 1,426 | | 2,916 | | | (17,006) | | | | 0010 |
| .013023D EEJ EUR001/29/24\|.013023D\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 1,614 | 230,000 | 142.5 | | 3,818 | | 295 | | 1,038 | | | (3,523) | | | | 0010 |
| .L013023 SPX ASIAN01/29/2\|.L013023\| SPX ASIAN 01/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/30/2023 | 01/29/2024 | 470 | 1,890,000 | 4017.77 | | 64,489 | | 4,988 | | 128,619 | | | (59,501) | | | | 0010 |
| .013023P EEJ EUR001/29/24\|.013023P\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 1,684 | 240,000 | 142.5 | | 6,192 | | 479 | | 1,094 | | | (5,713) | | | | 0010 |
| .Y013023 SPX EUR001/29/24\|.Y013023\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 660 | 2,650,000 | 4017.77 | | 114,215 | | 8,834 | | 197,354 | | | (105,381) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .X013023 SPX EUR001/29/24\|.X013023\| SPX EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 1,156 | 4,645,000 | 4017.77 | | 188,030 | | 14,544 | | 321,764 | | | (173,486) | | | | 0010 |
| .B013023 EEJ EUR001/29/24\|.B013023\| EEJ EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 2,661 | 380,000 | 142.82775 | | 10,754 | | 832 | | 1,439 | | | (9,922) | | | | 0010 |
| .A013023 EEJ EUR001/29/24\|.A013023\| EEJ EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 6,807 | 970,000 | 142.5 | | 28,421 | | 2,198 | | 4,420 | | | (26,223) | | | | 0010 |
| .K013023 SPX ASIAN01/29/2\|.K013023\| SPX ASIAN 01/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/30/2023 | 01/29/2024 | 1,089 | 4,375,000 | 4017.77 | | 143,531 | | 11,102 | | 282,108 | | | (132,429) | | | | 0010 |
| .C013023 EEJ EUR001/29/24\|.C013023\| EEJ EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 10,212 | 1,470,000 | 143.9535 | | 36,897 | | 2,854 | | 2,742 | | | (34,043) | | | | 0010 |
| .013023C EEJ EUR001/29/24\|.013023C\| EEJ EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 15,684 | 2,235,000 | 142.5 | | 23,915 | | 1,850 | | 8,718 | | | (22,065) | | | | 0010 |
| .W013023 SPX EUR001/29/24\|.W013023\| SPX EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 1,045 | 4,200,000 | 4017.77 | | 164,724 | | 12,741 | | 280,609 | | | (151,983) | | | | 0010 |
| .013023B EEJ EUR001/16/24\|.013023B\| EEJ EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/16/2024 | 23,691 | 3,385,000 | 142.88 | | 83,610 | | 3,594 | | 6,764 | | | (80,016) | | | | 0010 |
| .V013023 SPX EUR001/29/24\|.V013023\| SPX EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 3,167 | 12,725,000 | 4017.77 | | 479,478 | | 37,087 | | 812,485 | | | (442,391) | | | | 0010 |
| .013023G EEJ EUR001/29/24\|.013023G\| EEJ EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 3,333 | 475,000 | 142.5 | | 9,548 | | 738 | | 2,163 | | | (8,809) | | | | 0010 |
| .013023M EEJ EUR001/29/24\|.013023M\| EEJ EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 41,930 | 5,975,000 | 142.5 | | 144,595 | | 11,184 | | 27,226 | | | (133,411) | | | | 0010 |
| .AI13023 PDLV5E EUR001/28\|.AI13023\|PDL V5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/30/2023 | 01/28/2025 | 3,822 | 1,495,066 | 391.2 | | 44,104 | | 23,842 | | 14,522 | | | (20,263) | | | | 0010 |
| .R013023 SPX EUR001/29/24\|.R013023\| SPX EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 2,228 | 8,950,000 | 4017.77 | | 256,776 | | 19,861 | | 421,907 | | | (236,914) | | | | 0010 |
| .013023N EEJ EUR001/29/24\|.013023N\| EEJ EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 29,404 | 4,190,000 | 142.5 | | 104,331 | | 8,070 | | 19,092 | | | (96,261) | | | | 0010 |
| .013023R EEJ EUR001/29/24\|.013023R\| EEJ EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 18,491 | 2,635,000 | 142.5 | | 71,409 | | 5,523 | | 12,007 | | | (65,885) | | | | 0010 |
| .I013023 SPX ASIAN01/29/2\|.I013023\| SPX ASIAN 01/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/30/2023 | 01/29/2024 | 1,549 | 6,225,000 | 4017.77 | | 76,119 | | 5,888 | | 127,022 | | | (70,232) | | | | 0010 |
| .AD13023 PDLV5E EUR012/30\|.AD13023\|PDL V5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/30/2023 | 12/30/2024 | 672 | 260,900 | 388.51 | | 8,323 | | 4,340 | | 2,881 | | | (3,983) | | | | 0010 |
| .Z013023 SPX EUR001/29/24\|.Z013023\| SPX EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 586 | 2,355,000 | 4017.77 | | 130,538 | | 10,097 | | 237,394 | | | (120,441) | | | | 0010 |
| .P013023 SPX EUR001/29/24\|.P013023\| SPX EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 2,047 | 8,225,000 | 4017.77 | | 212,616 | | 16,445 | | 346,218 | | | (196,171) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .0130230 EEJ EUR001/29/24\|.0130230\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 56,035 | 7,985,000 | 142.5 | | 211,603 | | 16,367 | | 36,385 | | | (195,235) | | | | 0010 |
| .013023F EEJ EUR001/29/24\|.013023F\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 2,246 | 320,000 | 142.5 | | 6,080 | | 470 | | 1,456 | | | (5,610) | | | | 0010 |
| .013023E EEJ EUR001/29/24\|.013023E\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 18,246 | 2,600,000 | 142.5 | | 46,800 | | 3,620 | | 11,802 | | | (43,180) | | | | 0010 |
| .0130230 EEJ EUR001/29/24\|.0130230\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 1,789 | 255,000 | 142.5 | | 6,477 | | 501 | | 1,162 | | | (5,976) | | | | 0010 |
| .0013023 SPX EUR001/29/24\|.0013023\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 1,165 | 4,680,000 | 4017.77 | | 127,530 | | 9,864 | | 208,572 | | | (117,666) | | | | 0010 |
| .N013023 SPX EUR001/29/24\|.N013023\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 1,079 | 4,335,000 | 4017.77 | | 82,322 | | 6,367 | | 130,957 | | | (75,954) | | | | 0010 |
| .0013023 SPX EUR001/29/24\|.0013023\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 940 | 3,775,000 | 4017.77 | | 89,505 | | 6,923 | | 144,699 | | | (82,582) | | | | 0010 |
| .T013023 SPX EUR001/29/24\|.T013023\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 1,995 | 8,015,000 | 4017.77 | | 250,469 | | 19,373 | | 415,090 | | | (231,095) | | | | 0010 |
| .013023H EEJ EUR001/29/24\|.013023H\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 34,000 | 4,845,000 | 142.5 | | 101,261 | | 7,832 | | 22,072 | | | (93,428) | | | | 0010 |
| .013023T EEJ EUR001/29/24\|.013023T\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 1,965 | 280,000 | 142.5 | | 7,980 | | 617 | | 1,276 | | | (7,363) | | | | 0010 |
| .AG13023 PDLV5E EUR001/29\|.AG13023\|PDLV5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/30/2023 | 01/29/2024 | 3,408 | 1,333,168 | 391.2 | | 28,663 | | 2,217 | | 244 | | | (26,446) | | | | 0010 |
| .013023U EEJ EUR001/29/24\|.013023U\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 4,737 | 675,000 | 142.5 | | 19,440 | | 1,504 | | 3,076 | | | (17,936) | | | | 0010 |
| .U013023 SPX EUR001/29/24\|.U013023\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 5,570 | 22,380,000 | 4017.77 | | 732,945 | | 56,692 | | 1,221,013 | | | (676,253) | | | | 0010 |
| .013023K EEJ EUR001/29/24\|.013023K\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 6,982 | 995,000 | 142.5 | | 23,184 | | 1,793 | | 4,534 | | | (21,390) | | | | 0010 |
| .F013023 EEJ EUR001/29/24\|.F013023\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 1,691 | 250,000 | 147.801 | | 4,000 | | 309 | | 16 | | | (3,691) | | | | 0010 |
| .013023S EEJ EUR001/29/24\|.013023S\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 1,754 | 250,000 | 142.5 | | 6,950 | | 538 | | 1,139 | | | (6,412) | | | | 0010 |
| .013023J EEJ EUR001/29/24\|.013023J\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 16,105 | 2,295,000 | 142.5 | | 51,867 | | 4,012 | | 10,457 | | | (47,855) | | | | 0010 |
| .013023I EEJ EUR001/29/24\|.013023I\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 2,351 | 335,000 | 142.5 | | 7,270 | | 562 | | 1,526 | | | (6,707) | | | | 0010 |
| .013023L EEJ EUR001/29/24\|.013023L\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 22,807 | 3,250,000 | 142.5 | | 77,350 | | 5,983 | | 14,809 | | | (71,367) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .M013023 SPX EUR001/29/24\|.M013023\| SPX EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/30/2023 | 01/29/2024 | 5,744 | 23,080,000 | 4017.77 | | 294,270 | | 22,761 | | 457,142 | | | (271,509) | | | | 0010 |
| .E013023 EEJ EUR001/29/24\|.E013023\| EEJ EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 13,019 | 1,920,000 | 147.47325 | | 31,872 | | 2,465 | | 177 | | | (29,407) | | | | 0010 |
| .D013023 EEJ EUR001/29/24\|.D013023\| EEJ EURO 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/30/2023 | 01/29/2024 | 2,924 | 425,000 | 145.36425 | | 9,095 | | 703 | | 275 | | | (8,392) | | | | 0010 |
| .J013023 SPX ASIAN01/29/2\|.J013023\| SPX ASIAN 01/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/30/2023 | 01/29/2024 | 615 | 2,470,000 | 4017.77 | | 67,527 | | 5,223 | | 125,634 | | | (62,304) | | | | 0010 |
| .020723W EEJ EUR002/07/24\|.020723W\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 14,493 | 2,080,000 | 143.515008 | | 52,416 | | 5,343 | | 7,208 | | | (47,073) | | | | 0010 |
| .C020723 SPX ASIAN02/07/2\|.C020723\| SPX ASIAN 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/07/2023 | 02/07/2024 | 2,122 | 8,835,000 | 4164.0 | | 108,140 | | 11,023 | | 179,159 | | | (97,118) | | | | 0010 |
| .020723K EEJ EUR002/07/24\|.020723K\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 20,305 | 2,885,000 | 142.08 | | 67,221 | | 6,852 | | 19,897 | | | (60,369) | | | | 0010 |
| .020723X EEJ EUR002/07/24\|.020723X\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 2,221 | 320,000 | 144.097536 | | 7,552 | | 770 | | 807 | | | (6,782) | | | | 0010 |
| .K020723 SPX EUR002/07/24\|.K020723\| SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 1,934 | 8,055,000 | 4164.0 | | 210,236 | | 21,429 | | 335,558 | | | (188,807) | | | | 0010 |
| .M020723 SPX EUR002/07/24\|.M020723\| SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 1,299 | 5,410,000 | 4164.0 | | 149,316 | | 15,220 | | 238,470 | | | (134,096) | | | | 0010 |
| .D020723 SPX ASIAN02/07/2\|.D020723\| SPX ASIAN 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/07/2023 | 02/07/2024 | 880 | 3,665,000 | 4164.0 | | 100,934 | | 10,288 | | 186,109 | | | (90,646) | | | | 0010 |
| .020723J EEJ EUR002/07/24\|.020723J\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 17,068 | 2,425,000 | 142.08 | | 55,290 | | 5,636 | | 16,722 | | | (49,654) | | | | 0010 |
| .020723I EEJ EUR002/07/24\|.020723I\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 9,185 | 1,305,000 | 142.08 | | 28,188 | | 2,873 | | 8,991 | | | (25,315) | | | | 0010 |
| .0207230 EEJ EUR002/07/24\|.0207230\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 40,189 | 5,710,000 | 142.08 | | 151,315 | | 15,423 | | 39,386 | | | (135,892) | | | | 0010 |
| .I020723 SPX EUR002/07/24\|.I020723\| SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 744 | 3,100,000 | 4164.0 | | 61,070 | | 6,225 | | 95,711 | | | (54,845) | | | | 0010 |
| .U020723 SPX EUR002/07/24\|.U020723\| SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 881 | 3,670,000 | 4164.0 | | 166,251 | | 16,946 | | 278,981 | | | (149,305) | | | | 0010 |
| .T020723 SPX EUR002/07/24\|.T020723\| SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 2,116 | 8,810,000 | 4164.0 | | 362,091 | | 36,907 | | 600,579 | | | (325,184) | | | | 0010 |
| .A020723 EEJ EUR002/07/24\|.A020723\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 15,403 | 2,265,000 | 147.0528 | | 37,826 | | 3,855 | | 794 | | | (33,970) | | | | 0010 |
| .020723Z EEJ EUR002/07/24\|.020723Z\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 2,734 | 400,000 | 146.299776 | | 7,320 | | 746 | | 246 | | | (6,574) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .Z020723 SPX EUR002/07/24\|.Z020723\| SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 887 | 3,695,000 | 4164.0 | | 215,788 | | 21,995 | | 377,780 | | | (193,793) | | | | 0010 |
| .F020723 SPX ASIAN02/07/2\|.F020723\| SPX ASIAN 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/07/2023 | 02/07/2024 | 1,089 | 4,535,000 | 4164.0 | | 148,476 | | 15,134 | | 250,120 | | | (133,342) | | | | 0010 |
| .020723T EEJ EUR002/07/24\|.020723T\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 1,232 | 175,000 | 142.08 | | 5,040 | | 514 | | 1,207 | | | (4,526) | | | | 0010 |
| .020723P EEJ EUR002/07/24\|.020723P\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 20,130 | 2,860,000 | 142.08 | | 77,792 | | 7,929 | | 19,727 | | | (69,863) | | | | 0010 |
| .0020723 SPX EUR002/07/24\|.0020723\| SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 1,278 | 5,320,000 | 4164.0 | | 155,876 | | 15,888 | | 249,934 | | | (139,988) | | | | 0010 |
| .G020723 SPX ASIAN02/07/2\|.G020723\| SPX ASIAN 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/07/2023 | 02/07/2024 | 1,039 | 4,325,000 | 4164.0 | | 147,223 | | 15,006 | | 238,633 | | | (132,217) | | | | 0010 |
| .X020723 SPX EUR002/07/24\|.X020723\| SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 448 | 1,865,000 | 4164.0 | | 104,254 | | 10,626 | | 180,997 | | | (93,627) | | | | 0010 |
| .J020723 SPX EUR002/07/24\|.J020723\| SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 1,221 | 5,085,000 | 4164.0 | | 124,583 | | 12,698 | | 197,527 | | | (111,884) | | | | 0010 |
| .V020723 SPX EUR002/07/24\|.V020723\| SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 502 | 2,090,000 | 4164.0 | | 103,873 | | 10,588 | | 176,844 | | | (93,285) | | | | 0010 |
| .020723Y EEJ EUR002/07/24\|.020723Y\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 4,659 | 675,000 | 144.893184 | | 14,513 | | 1,479 | | 1,064 | | | (13,033) | | | | 0010 |
| .020723S EEJ EUR002/07/24\|.020723S\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 4,927 | 700,000 | 142.08 | | 15,820 | | 1,613 | | 4,827 | | | (14,207) | | | | 0010 |
| .S020723 SPX EUR002/07/24\|.S020723\| SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 1,237 | 5,150,000 | 4164.0 | | 204,970 | | 20,892 | | 338,338 | | | (184,078) | | | | 0010 |
| .B020723 EEJ EUR002/07/24\|.B020723\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 3,941 | 560,000 | 142.08 | | 16,464 | | 1,678 | | 3,863 | | | (14,786) | | | | 0010 |
| .020723D EEJ EUR002/07/24\|.020723D\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 2,041 | 290,000 | 142.08 | | 4,814 | | 491 | | 1,943 | | | (4,323) | | | | 0010 |
| .020723R EEJ EUR002/07/24\|.020723R\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 3,308 | 470,000 | 142.08 | | 9,776 | | 996 | | 3,235 | | | (8,780) | | | | 0010 |
| .020723N EEJ EUR002/07/24\|.020723N\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 35,930 | 5,105,000 | 142.08 | | 127,115 | | 12,957 | | 35,212 | | | (114,158) | | | | 0010 |
| .E020723 SPX ASIAN02/07/2\|.E020723\| SPX ASIAN 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/07/2023 | 02/07/2024 | 206 | 858,074 | 4164.0 | | 24,146 | | 2,461 | | 44,440 | | | (21,685) | | | | 0010 |
| .020723E EEJ EUR002/07/24\|.020723E\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 17,068 | 2,425,000 | 142.08 | | 43,408 | | 4,424 | | 16,474 | | | (38,983) | | | | 0010 |
| .L020723 SPX EUR002/07/24\|.L020723\| SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 317 | 1,320,000 | 4164.0 | | 35,508 | | 3,619 | | 56,650 | | | (31,889) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .H020723 SPX EUR002/07/24\|.H020723\| SPX EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 7,109 | 29,600,000 | 4164.0 | | 378,880 | | 38,619 | | 582,664 | | | (340,261) | | | | 0010 |
| .Q020723 SPX EUR002/07/24\|.Q020723\| SPX EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 6,146 | 25,590,000 | 4164.0 | | 847,029 | | 86,336 | | 1,374,939 | | | (760,693) | | | | 0010 |
| .R020723 SPX EUR002/07/24\|.R020723\| SPX EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 4,242 | 17,665,000 | 4164.0 | | 676,570 | | 68,962 | | 1,111,666 | | | (607,608) | | | | 0010 |
| .020723A EEJ EUR001/22/24\|.020723A\| EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 01/22/2024 | 52,884 | 7,565,000 | 143.05 | | 146,005 | | 8,836 | | 18,655 | | | (137,168) | | | | 0010 |
| .020723F EEJ EUR002/07/24\|.020723F\| EEJ EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 4,012 | 570,000 | 142.08 | | 10,830 | | 1,104 | | 3,899 | | | (9,726) | | | | 0010 |
| .020723Q EEJ EUR002/07/24\|.020723Q\| EEJ EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 3,414 | 485,000 | 142.08 | | 13,871 | | 1,414 | | 3,345 | | | (12,457) | | | | 0010 |
| .020723B EEJ EUR001/22/24\|.020723B\| EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 01/22/2024 | 39,287 | 5,620,000 | 143.05 | | 135,442 | | 8,197 | | 13,859 | | | (127,245) | | | | 0010 |
| .020723G EEJ EUR002/07/24\|.020723G\| EEJ EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 4,680 | 665,000 | 142.08 | | 13,433 | | 1,369 | | 4,571 | | | (12,064) | | | | 0010 |
| .020723H EEJ EUR002/07/24\|.020723H\| EEJ EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 25,584 | 3,635,000 | 142.08 | | 75,972 | | 7,744 | | 25,022 | | | (68,228) | | | | 0010 |
| .020723U EEJ EUR002/07/24\|.020723U\| EEJ EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 4,610 | 655,000 | 142.08 | | 19,257 | | 1,963 | | 4,518 | | | (17,294) | | | | 0010 |
| .N020723 SPX EUR002/07/24\|.N020723\| SPX EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 3,716 | 15,475,000 | 4164.0 | | 448,775 | | 45,743 | | 719,545 | | | (403,032) | | | | 0010 |
| .Y020723 SPX EUR002/07/24\|.Y020723\| SPX EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 347 | 1,445,000 | 4164.0 | | 83,232 | | 8,484 | | 145,133 | | | (74,748) | | | | 0010 |
| .020723V EEJ EUR002/07/24\|.020723V\| EEJ EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 1,861 | 265,000 | 142.406784 | | 7,526 | | 767 | | 1,581 | | | (6,759) | | | | 0010 |
| .020723C EEJ EUR002/07/24\|.020723C\| EEJ EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 21,467 | 3,050,000 | 142.08 | | 32,635 | | 3,326 | | 16,316 | | | (29,309) | | | | 0010 |
| .020723L EEJ EUR002/07/24\|.020723L\| EEJ EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 43,110 | 6,125,000 | 142.08 | | 147,000 | | 14,983 | | 42,246 | | | (132,017) | | | | 0010 |
| .020723M EEJ EUR002/07/24\|.020723M\| EEJ EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2023 | 02/07/2024 | 30,546 | 4,340,000 | 142.08 | | 105,896 | | 10,794 | | 29,935 | | | (95,102) | | | | 0010 |
| .P020723 SPX EUR002/07/24\|.P020723\| SPX EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2024 | 2,393 | 9,965,000 | 4164.0 | | 313,898 | | 31,995 | | 507,578 | | | (281,902) | | | | 0010 |
| .020823A SGIXCGMS EUR001/\|.020823A\|SGIXC GMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/08/2023 | 01/22/2024 | 3,583 | 1,176,749 | 328.39 | | 25,657 | | 1,557 | | 29,033 | | | (24,100) | | | | 0010 |
| .020823B SGIXCGMS EUR001/\|.020823B\|SGIXC GMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/08/2023 | 01/21/2025 | 5,358 | 1,759,494 | 328.39 | | 54,865 | | 29,786 | | 58,289 | | | (25,079) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .020823H PDLV5E EUR002/07\|.020823H\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/08/2023 | 02/07/2024 | 567 | 220,680 | 389.11 | | 4,480 | | 458 | | 160 | | | (4,022) | | | | 0010 |
| .020823J PDLV5E EUR002/07\|.020823J\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/08/2023 | 02/07/2024 | 3,434 | 1,336,371 | 389.11 | | 29,133 | | 2,978 | | 968 | | | (26,155) | | | | 0010 |
| .020823M PDLV5E EUR001/07\|.020823M\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/08/2023 | 01/07/2025 | 790 | 310,187 | 392.76 | | 7,848 | | 4,188 | | 2,566 | | | (3,659) | | | | 0010 |
| .0208230 PDLV5E EUR002/07\|.0208230\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/08/2023 | 02/07/2025 | 2,963 | 1,152,844 | 389.11 | | 34,355 | | 19,018 | | 13,306 | | | (15,337) | | | | 0010 |
| .020823C SGIXCGMS EUR001/\|.020823C\|SGIXC GMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/08/2023 | 01/29/2024 | 1,356 | 444,484 | 327.87 | | 10,113 | | 802 | | 11,695 | | | (9,311) | | | | 0010 |
| .020823N PDLV5E EUR001/28\|.020823N\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/08/2023 | 01/28/2025 | 4,008 | 1,568,047 | 391.2 | | 42,808 | | 23,431 | | 15,313 | | | (19,377) | | | | 0010 |
| .020823D SGIXCGMS EUR001/\|.020823D\|SGIXC GMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/08/2023 | 01/28/2025 | 4,966 | 1,628,101 | 327.87 | | 52,140 | | 28,539 | | 55,723 | | | (23,601) | | | | 0010 |
| .020823K PDLV5E EUR002/07\|.020823K\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/08/2023 | 02/07/2024 | 14,871 | 5,786,365 | 389.11 | | 126,143 | | 12,893 | | 4,191 | | | (113,250) | | | | 0010 |
| .020823F PDLV5E EUR001/08\|.020823F\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/08/2023 | 01/08/2024 | 666 | 261,740 | 392.76 | | 4,423 | | 93 | | | | | (4,330) | | | | 0010 |
| .020823I PDLV5E EUR002/07\|.020823I\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/08/2023 | 02/07/2024 | 1,509 | 587,221 | 389.11 | | 12,332 | | 1,260 | | 425 | | | (11,071) | | | | 0010 |
| .020823G PDLV5E EUR001/08\|.020823G\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/08/2023 | 01/08/2024 | 771 | 302,721 | 392.76 | | 5,116 | | 108 | | | | | (5,008) | | | | 0010 |
| .020823P PDLV5E EUR002/07\|.020823P\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/08/2023 | 02/07/2025 | 6,905 | 2,686,851 | 389.11 | | 80,068 | | 44,323 | | 31,012 | | | (35,745) | | | | 0010 |
| .020823L PDLV5E EUR012/30\|.020823L\|PDL V5E EUR0 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/08/2023 | 12/30/2024 | 1,050 | 407,790 | 388.51 | | 12,111 | | 6,398 | | 4,537 | | | (5,713) | | | | 0010 |
| .W021423 SPX EUR002/14/24\|.W021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 9,294 | 38,440,000 | 4136.13 | | 1,749,020 | | 2,970,201 | | 2,970,201 | 1,221,181 | | | | | | 0010 |
| .B021423 EEJ EUR002/14/25\|.B021423\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2025 | 36,717 | 5,180,000 | 141.08 | | 200,984 | | 141,554 | | 141,554 | (59,430) | | | | | | 0010 |
| .Y021423 SPX EUR002/14/24\|.Y021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 1,534 | 6,345,000 | 4136.13 | | 326,768 | | 566,176 | | 566,176 | 239,409 | | | | | | 0010 |
| .V021423 SPX EUR002/14/24\|.V021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 664 | 2,745,000 | 4136.13 | | 118,035 | | 198,964 | | 198,964 | 80,929 | | | | | | 0010 |
| .S021423 SPX EUR002/14/24\|.S021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 2,328 | 9,630,000 | 4136.13 | | 374,607 | | 625,175 | | 625,175 | 250,568 | | | | | | 0010 |
| .AE21423 SPX EUR002/14/25\|.AE21423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2025 | 586 | 2,425,000 | 4136.13 | | 348,230 | | 526,973 | | 526,973 | 178,743 | | | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .A021423 EEJ EUR002/14/24\|.A021423\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 67,728 | 9,555,000 | 141.08 | | 280,917 | | 106,739 | | 106,739 | (174,178) | | | | | | 0010 |
| .X021423 SPX EUR002/14/24\|.X021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 346 | 1,430,000 | 4136.13 | | 69,355 | | 119,022 | | 119,022 | 49,667 | | | | | | 0010 |
| .AP21423 PDLV5E EUR002/14\|.AP21423\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/14/2023 | 02/14/2024 | 26,342 | 10,189,161 | 386.8 | | 222,124 | | 18,433 | | 18,433 | (203,691) | | | | | | 0010 |
| .AM21423 PDLV5E EUR002/07\|.AM21423\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/14/2023 | 02/07/2025 | 2,980 | 1,159,726 | 389.11 | | 31,081 | | 17,348 | | 13,418 | | | (13,732) | | | | 0010 |
| .Z021423 SPX EUR002/14/24\|.Z021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 342 | 1,415,000 | 4136.13 | | 76,976 | | 9,330 | | 134,432 | | | (67,646) | | | | 0010 |
| .AL21423 PDLV5E EUR001/14\|.AL21423\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/14/2023 | 01/14/2025 | 1,536 | 603,084 | 392.73 | | 13,690 | | 7,433 | | 5,102 | | | (6,257) | | | | 0010 |
| .0021423 SPX EUR002/14/24\|.0021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 701 | 2,900,000 | 4136.13 | | 90,770 | | 11,002 | | 148,406 | | | (79,768) | | | | 0010 |
| .AF21423 PDLV5E EUR001/16\|.AF21423\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/14/2023 | 01/16/2024 | 1,559 | 612,365 | 392.73 | | 8,941 | | 402 | | 6 | | | (8,539) | | | | 0010 |
| .AJ21423 PDLV5E EUR001/07\|.AJ21423\|PDL V5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/14/2023 | 01/07/2025 | 1,038 | 407,675 | 392.76 | | 9,173 | | 4,938 | | 3,380 | | | (4,235) | | | | 0010 |
| .L021423 SPX EUR002/14/24\|.L021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 822 | 3,400,000 | 4136.13 | | 95,880 | | 11,622 | | 155,039 | | | (84,258) | | | | 0010 |
| .AB21423 SPX EUR002/14/24\|.AB21423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 345 | 1,425,000 | 4136.13 | | 82,365 | | 9,984 | | 145,266 | | | (72,381) | | | | 0010 |
| .AI21423 PDLV5E EUR002/14\|.AI21423\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/14/2023 | 02/14/2024 | 10,191 | 3,942,028 | 386.8 | | 85,936 | | 10,417 | | 7,131 | | | (75,520) | | | | 0010 |
| .021423T EEJ EUR002/14/24\|.021423T\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 992 | 140,000 | 141.08 | | 4,018 | | 487 | | 1,564 | | | (3,531) | | | | 0010 |
| .021423R EEJ EUR002/14/24\|.021423R\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 2,516 | 355,000 | 141.08 | | 7,562 | | 917 | | 3,944 | | | (6,645) | | | | 0010 |
| .A021423 PDLV5E EUR002/14\|.A021423\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/14/2023 | 02/14/2025 | 4,730 | 1,829,592 | 386.8 | | 54,339 | | 30,561 | | 25,093 | | | (23,778) | | | | 0010 |
| .D021423 SPX ASIAN02/14/2\|.D021423\| SPX ASIAN 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/14/2023 | 02/14/2024 | 170 | 704,483 | 4136.13 | | 18,814 | | 2,280 | | 34,666 | | | (16,533) | | | | 0010 |
| .021423S EEJ EUR002/14/24\|.021423S\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 3,580 | 505,000 | 141.08 | | 11,464 | | 1,390 | | 5,631 | | | (10,074) | | | | 0010 |
| .AG21423 PDLV5E EUR002/07\|.AG21423\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/14/2023 | 02/07/2024 | 958 | 372,582 | 389.11 | | 7,005 | | 728 | | 270 | | | (6,277) | | | | 0010 |
| .021423V EEJ EUR002/14/24\|.021423V\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 6,225 | 880,000 | 141.376268 | | 25,080 | | 3,040 | | 8,850 | | | (22,040) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .021423J EEJ EUR002/14/24\|.021423J\|EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 11,306 | 1,595,000 | 141.08 | | 37,164 | | 4,505 | | 17,800 | | | (32,659) | | | | 0010 |
| .I021423 SPX EUR002/14/24\|.I021423\|SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 1,075 | 4,445,000 | 4136.13 | | 108,014 | | 13,093 | | 172,669 | | | (94,921) | | | | 0010 |
| .U021423 SPX EUR002/14/24\|.U021423\|SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 857 | 3,545,000 | 4136.13 | | 152,081 | | 18,434 | | 256,611 | | | (133,647) | | | | 0010 |
| .AN21423 PDLV5E EUR002/14\|.AN21423\|PDLV5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/14/2023 | 02/14/2025 | 2,721 | 1,052,354 | 386.8 | | 31,255 | | 17,578 | | 14,433 | | | (13,677) | | | | 0010 |
| .021423U EEJ EUR002/14/24\|.021423U\|EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 9,569 | 1,350,000 | 141.08 | | 39,690 | | 4,811 | | 15,081 | | | (34,879) | | | | 0010 |
| .021423K EEJ EUR002/14/24\|.021423K\|EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 13,538 | 1,910,000 | 141.08 | | 45,458 | | 5,510 | | 21,325 | | | (39,948) | | | | 0010 |
| .H021423 SPX EUR002/14/24\|.H021423\|SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 1,021 | 4,225,000 | 4136.13 | | 82,810 | | 10,038 | | 130,389 | | | (72,772) | | | | 0010 |
| .021423L EEJ EUR002/14/24\|.021423L\|EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 25,588 | 3,610,000 | 141.08 | | 87,001 | | 10,546 | | 40,312 | | | (76,455) | | | | 0010 |
| .G021423 SPX EUR002/14/24\|.G021423\|SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 5,624 | 23,260,000 | 4136.13 | | 297,728 | | 36,088 | | 456,222 | | | (261,640) | | | | 0010 |
| .021423W EEJ EUR002/14/24\|.021423W\|EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 12,457 | 1,775,000 | 142.4908 | | 44,730 | | 5,422 | | 11,571 | | | (39,308) | | | | 0010 |
| .AK21423 PDLV5E EUR001/14\|.AK21423\|PDLV5E EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/14/2023 | 01/14/2025 | 651 | 255,579 | 392.73 | | 5,802 | | 3,150 | | 2,162 | | | (2,651) | | | | 0010 |
| .021423H EEJ EUR002/14/24\|.021423H\|EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 11,270 | 1,590,000 | 141.08 | | 34,344 | | 4,163 | | 17,678 | | | (30,181) | | | | 0010 |
| .P021423 SPX EUR002/14/24\|.P021423\|SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 4,954 | 20,490,000 | 4136.13 | | 670,023 | | 81,215 | | 1,097,675 | | | (588,808) | | | | 0010 |
| .021423A EEJ EUR001/29/24\|.021423A\|EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 01/29/2024 | 31,439 | 4,480,000 | 142.5 | | 92,288 | | 7,447 | | 20,414 | | | (84,841) | | | | 0010 |
| .F021423 SPX ASIAN02/14/2\|.F021423\|SPX ASIAN 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/14/2023 | 02/14/2024 | 989 | 4,090,000 | 4136.13 | | 136,299 | | 16,521 | | 264,933 | | | (119,778) | | | | 0010 |
| .E021423 SPX ASIAN02/14/2\|.E021423\|SPX ASIAN 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/14/2023 | 02/14/2024 | 757 | 3,130,000 | 4136.13 | | 85,881 | | 10,410 | | 159,279 | | | (75,471) | | | | 0010 |
| .C021423 SPX ASIAN02/14/2\|.C021423\|SPX ASIAN 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/14/2023 | 02/14/2024 | 1,430 | 5,915,000 | 4136.13 | | 71,435 | | 8,659 | | 118,059 | | | (62,777) | | | | 0010 |
| .021423I EEJ EUR002/14/24\|.021423I\|EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 22,859 | 3,225,000 | 141.08 | | 73,530 | | 8,913 | | 35,967 | | | (64,617) | | | | 0010 |
| .021423D EEJ EUR002/14/24\|.021423D\|EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 7,584 | 1,070,000 | 141.08 | | 18,939 | | 2,296 | | 11,473 | | | (16,643) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .N021423 SPX EUR002/14/24\|.N021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 3,132 | 12,955,000 | 4136.13 | | 402,901 | | 48,836 | | 657,978 | | | (354,064) | | | | 0010 |
| .021423P EEJ EUR002/14/24\|.021423P\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 5,210 | 735,000 | 141.08 | | 19,992 | | 2,423 | | 8,211 | | | (17,569) | | | | 0010 |
| .AA21423 SPX EUR002/14/24\|.AA21423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 202 | 835,000 | 4136.13 | | 46,176 | | 5,597 | | 80,735 | | | (40,578) | | | | 0010 |
| .0214230 EEJ EUR002/14/24\|.0214230\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 41,218 | 5,815,000 | 141.08 | | 154,679 | | 18,749 | | 64,959 | | | (135,930) | | | | 0010 |
| .021423E EEJ EUR002/14/24\|.021423E\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 5,387 | 760,000 | 141.08 | | 14,136 | | 1,713 | | 8,252 | | | (12,423) | | | | 0010 |
| .M021423 SPX EUR002/14/24\|.M021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 1,784 | 7,380,000 | 4136.13 | | 211,068 | | 25,584 | | 342,210 | | | (185,484) | | | | 0010 |
| .021423N EEJ EUR002/14/24\|.021423N\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 18,925 | 2,670,000 | 141.08 | | 68,886 | | 8,350 | | 29,826 | | | (60,536) | | | | 0010 |
| .021423B EEJ EUR001/29/24\|.021423B\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 01/29/2024 | 26,246 | 3,740,000 | 142.5 | | 90,134 | | 7,273 | | 17,042 | | | (82,861) | | | | 0010 |
| .021423C EEJ EUR002/14/24\|.021423C\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 17,401 | 2,455,000 | 141.08 | | 26,269 | | 3,184 | | 18,993 | | | (23,084) | | | | 0010 |
| .021423M EEJ EUR002/14/24\|.021423M\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 18,146 | 2,560,000 | 141.08 | | 64,000 | | 7,758 | | 28,594 | | | (56,242) | | | | 0010 |
| .AC21423 SPX EQFWD02/14/2\|.AC21423\| SPX EQFWD 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 1,209 | 5,000,000 | 4136.13 | | 484,000 | | 58,667 | | 802,676 | | | (425,333) | | | | 0010 |
| .K021423 SPX EUR002/14/24\|.K021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 1,093 | 4,520,000 | 4136.13 | | 122,944 | | 14,902 | | 198,710 | | | (108,042) | | | | 0010 |
| .0021423 SPX EUR002/14/24\|.0021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 387 | 1,600,000 | 4136.13 | | 56,320 | | 6,827 | | 93,057 | | | (49,493) | | | | 0010 |
| .021423X EEJ EUR002/14/24\|.021423X\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 2,268 | 325,000 | 143.294956 | | 7,475 | | 906 | | 1,490 | | | (6,569) | | | | 0010 |
| .021423Y EEJ EUR002/14/24\|.021423Y\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 4,584 | 660,000 | 143.97214 | | 14,058 | | 1,704 | | 2,189 | | | (12,354) | | | | 0010 |
| .R021423 SPX EUR002/14/24\|.R021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 2,159 | 8,930,000 | 4136.13 | | 338,447 | | 41,024 | | 563,614 | | | (297,423) | | | | 0010 |
| .0214230 EEJ EUR002/14/24\|.0214230\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 4,076 | 575,000 | 141.08 | | 16,388 | | 1,986 | | 6,423 | | | (14,401) | | | | 0010 |
| .021423Z EEJ EUR002/14/24\|.021423Z\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 10,411 | 1,520,000 | 146.003692 | | 25,384 | | 3,077 | | 1,636 | | | (22,307) | | | | 0010 |
| .AH21423 PDLV5E EUR002/14\|.AH21423\|PDLV5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/14/2023 | 02/14/2024 | 2,507 | 969,653 | 386.8 | | 21,138 | | 2,562 | | 1,754 | | | (18,576) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .021423F EEJ EUR002/14/24\|.021423F\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 4,572 | 645,000 | 141.08 | | 12,900 | | 1,564 | | 7,110 | | | (11,336) | | | | 0010 |
| .021423G EEJ EUR002/14/24\|.021423G\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2023 | 02/14/2024 | 28,778 | 4,060,000 | 141.08 | | 84,854 | | 10,285 | | 45,009 | | | (74,569) | | | | 0010 |
| .T021423 SPX EUR002/14/24\|.T021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 1,267 | 5,240,000 | 4136.13 | | 210,648 | | 25,533 | | 352,595 | | | (185,115) | | | | 0010 |
| .J021423 SPX EUR002/14/24\|.J021423\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 2,123 | 8,780,000 | 4136.13 | | 226,524 | | 27,457 | | 364,823 | | | (199,067) | | | | 0010 |
| .I022123 SPX EUR002/21/24\|.I022123\| SPX EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 02/21/2023 | 02/21/2024 | 1,772 | 7,085,000 | 3997.34 | | 219,635 | | 30,858 | | 360,257 | | | (188,777) | | | | 0010 |
| .022123D EEJ EUR002/21/24\|.022123D\| EEJ EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 7,305 | 1,020,000 | 139.64 | | 10,914 | | 1,533 | | 11,163 | | | (9,381) | | | | 0010 |
| .022123T EEJ EUR002/21/24\|.022123T\| EEJ EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 8,379 | 1,170,000 | 139.64 | | 27,612 | | 3,879 | | 21,282 | | | (23,733) | | | | 0010 |
| .022123P EEJ EUR002/21/24\|.022123P\| EEJ EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 5,908 | 825,000 | 139.64 | | 21,945 | | 3,083 | | 15,059 | | | (18,862) | | | | 0010 |
| .022123R EEJ EUR002/21/24\|.022123R\| EEJ EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 859 | 120,000 | 139.64 | | 2,280 | | 320 | | 2,077 | | | (1,960) | | | | 0010 |
| .022123E EEJ EUR002/21/24\|.022123E\| EEJ EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 5,908 | 825,000 | 139.64 | | 14,685 | | 2,063 | | 13,871 | | | (12,622) | | | | 0010 |
| .022123A EEJ EUR001/22/24\|.022123A\| EEJ EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 01/22/2024 | 3,355 | 480,000 | 143.05 | | 9,072 | | 572 | | 1,184 | | | (8,500) | | | | 0010 |
| .022123O EEJ EUR002/21/24\|.022123O\| EEJ EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 29,146 | 4,070,000 | 139.64 | | 105,413 | | 14,810 | | 74,276 | | | (90,603) | | | | 0010 |
| .P022123 SPX EUR002/21/24\|.P022123\| SPX EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 02/21/2023 | 02/21/2024 | 457 | 1,825,000 | 3997.34 | | 102,018 | | 14,333 | | 179,231 | | | (87,684) | | | | 0010 |
| .G022123 SPX EUR002/21/24\|.G022123\| SPX EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 02/21/2023 | 02/21/2024 | 2,298 | 9,185,000 | 3997.34 | | 235,136 | | 33,036 | | 381,021 | | | (202,100) | | | | 0010 |
| .022123U EEJ EUR002/21/24\|.022123U\| EEJ EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 859 | 120,000 | 139.64 | | 3,480 | | 489 | | 2,190 | | | (2,991) | | | | 0010 |
| .022123N EEJ EUR002/21/24\|.022123N\| EEJ EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 11,565 | 1,615,000 | 139.64 | | 40,375 | | 5,673 | | 29,455 | | | (34,702) | | | | 0010 |
| .022123S EEJ EUR002/21/24\|.022123S\| EEJ EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 3,402 | 475,000 | 139.64 | | 10,688 | | 1,502 | | 8,601 | | | (9,186) | | | | 0010 |
| .H022123 SPX EUR002/21/24\|.H022123\| SPX EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 02/21/2023 | 02/21/2024 | 2,338 | 9,345,000 | 3997.34 | | 266,333 | | 37,419 | | 434,163 | | | (228,914) | | | | 0010 |
| .022123C EEJ EUR002/07/24\|.022123C\| EEJ EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/07/2024 | 31,778 | 4,515,000 | 142.08 | | 96,170 | | 10,196 | | 31,143 | | | (85,974) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .F022123 SPX EUR002/21/24\|.F022123\| SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 02/21/2023 | 02/21/2024 | 986 | 3,940,000 | 3997.34 | | 78,406 | | 11,016 | | 124,925 | | | (67,390) | | | | 0010 |
| .D022123 SPX ASIAN02/21/2\|.D022123\| SPX ASIAN 02/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/21/2023 | 02/21/2024 | 1,232 | 4,925,000 | 3997.34 | | 164,367 | | 23,093 | | 316,964 | | | (141,274) | | | | 0010 |
| .022123B EEJ EUR002/07/24\|.022123B\| EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/07/2024 | 63,169 | 8,975,000 | 142.08 | | 161,550 | | 17,127 | | 61,891 | | | (144,423) | | | | 0010 |
| .C022123 SPX ASIAN02/21/2\|.C022123\| SPX ASIAN 02/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/21/2023 | 02/21/2024 | 529 | 2,115,000 | 3997.34 | | 54,971 | | 7,723 | | 100,279 | | | (47,248) | | | | 0010 |
| .022123I EEJ EUR002/21/24\|.022123I\| EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 17,223 | 2,405,000 | 139.64 | | 53,151 | | 7,467 | | 43,438 | | | (45,683) | | | | 0010 |
| .E022123 SPX EUR002/21/24\|.E022123\| SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 02/21/2023 | 02/21/2024 | 6,459 | 25,820,000 | 3997.34 | | 322,750 | | 45,345 | | 505,206 | | | (277,405) | | | | 0010 |
| .B022123 SPX ASIAN02/21/2\|.B022123\| SPX ASIAN 02/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/21/2023 | 02/21/2024 | 1,455 | 5,815,000 | 3997.34 | | 70,559 | | 9,913 | | 117,110 | | | (60,646) | | | | 0010 |
| .N022123 SPX EUR002/21/24\|.N022123\| SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 02/21/2023 | 02/21/2024 | 2,327 | 9,300,000 | 3997.34 | | 360,840 | | 50,697 | | 602,268 | | | (310,143) | | | | 0010 |
| .022123J EEJ EUR002/21/24\|.022123J\| EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 12,998 | 1,815,000 | 139.64 | | 40,838 | | 5,738 | | 32,863 | | | (35,100) | | | | 0010 |
| .022123V EEJ EUR002/21/24\|.022123V\| EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 7,554 | 1,055,000 | 139.653964 | | 31,017 | | 4,358 | | 19,184 | | | (26,659) | | | | 0010 |
| .022123K EEJ EUR002/21/24\|.022123K\| EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 11,780 | 1,645,000 | 139.64 | | 38,493 | | 5,408 | | 29,898 | | | (33,085) | | | | 0010 |
| .022123X EEJ EUR002/21/24\|.022123X\| EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 14,962 | 2,110,000 | 141.022436 | | 53,383 | | 7,500 | | 25,478 | | | (45,883) | | | | 0010 |
| .022123L EEJ EUR002/21/24\|.022123L\| EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 7,663 | 1,070,000 | 139.64 | | 25,573 | | 3,593 | | 19,480 | | | (21,980) | | | | 0010 |
| .022123M EEJ EUR002/21/24\|.022123M\| EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 3,008 | 420,000 | 139.64 | | 10,248 | | 1,440 | | 7,655 | | | (8,808) | | | | 0010 |
| .022123W EEJ EUR002/21/24\|.022123W\| EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 2,891 | 405,000 | 140.100812 | | 11,340 | | 1,593 | | 6,494 | | | (9,747) | | | | 0010 |
| .022123Y EEJ EUR002/21/24\|.022123Y\| EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 1,305 | 185,000 | 141.776492 | | 4,292 | | 603 | | 1,726 | | | (3,689) | | | | 0010 |
| .M022123 SPX EUR002/21/24\|.M022123\| SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 02/21/2023 | 02/21/2024 | 1,742 | 6,965,000 | 3997.34 | | 255,616 | | 35,913 | | 425,339 | | | (219,703) | | | | 0010 |
| .J022123 SPX EUR002/21/24\|.J022123\| SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 02/21/2023 | 02/21/2024 | 1,222 | 4,885,000 | 3997.34 | | 152,412 | | 21,413 | | 249,821 | | | (130,999) | | | | 0010 |
| .022123F EEJ EUR002/21/24\|.022123F\| EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 8,737 | 1,220,000 | 139.64 | | 23,058 | | 3,240 | | 21,053 | | | (19,818) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .022123H EEJ EUR002/21/24\|.022123H\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 4,905 | 685,000 | 139.64 | | 14,591 | | 2,050 | | 12,282 | | | (12,541) | | | | 0010 |
| .022123Z EEJ EUR002/21/24\|.022123Z\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 3,472 | 495,000 | 142.586404 | | 10,494 | | 1,474 | | 3,408 | | | (9,020) | | | | 0010 |
| .K022123 SPX EUR002/21/24\|.K022123\|SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 02/21/2023 | 02/21/2024 | 5,741 | 22,950,000 | 3997.34 | | 750,465 | | 105,437 | | 1,234,028 | | | (645,028) | | | | 0010 |
| .L022123 SPX EUR002/21/24\|.L022123\|SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 02/21/2023 | 02/21/2024 | 743 | 2,970,000 | 3997.34 | | 103,059 | | 14,479 | | 170,396 | | | (88,580) | | | | 0010 |
| .022123G EEJ EUR002/21/24\|.022123G\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 2,900 | 405,000 | 139.64 | | 8,141 | | 1,144 | | 7,148 | | | (6,997) | | | | 0010 |
| .022123Q EEJ EUR002/21/24\|.022123Q\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 1,289 | 180,000 | 139.64 | | 5,148 | | 723 | | 3,286 | | | (4,425) | | | | 0010 |
| .A022123 EEJ EUR002/21/24\|.A022123\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/21/2023 | 02/21/2024 | 14,497 | 2,095,000 | 144.513436 | | 34,987 | | 4,915 | | 6,191 | | | (30,071) | | | | 0010 |
| .022223U PDLV5E EUR002/21\|.022223U\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/22/2023 | 02/21/2024 | 7,992 | 3,068,550 | 383.96 | | 67,815 | | 9,554 | | 12,254 | | | (58,261) | | | | 0010 |
| .022223S PDLV5E EUR002/14\|.022223S\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/22/2023 | 02/14/2024 | 1,235 | 477,701 | 386.8 | | 8,885 | | 1,101 | | 871 | | | (7,784) | | | | 0010 |
| .022223Y PDLV5E EUR002/21\|.022223Y\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/22/2023 | 02/21/2025 | 10,345 | 3,972,136 | 383.96 | | 118,767 | | 68,030 | | 66,363 | | | (50,737) | | | | 0010 |
| .022223R PDLV5E EUR002/21\|.022223R\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/22/2023 | 02/21/2024 | 2,682 | 1,029,638 | 383.96 | | 21,931 | | 3,090 | | 4,112 | | | (18,842) | | | | 0010 |
| .022223W PDLV5E EUR002/14\|.022223W\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/22/2023 | 02/14/2025 | 3,245 | 1,255,136 | 386.8 | | 33,387 | | 18,985 | | 17,341 | | | (14,401) | | | | 0010 |
| .022223I MXEA EUR002/14/2\|.022223I\|MXEA EURO 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2023 | 02/14/2024 | 460 | 966,359 | 2100.78 | | 15,631 | | 1,937 | | 26,023 | | | (13,693) | | | | 0010 |
| .022223H MXEA EUR002/07/2\|.022223H\|MXEA EURO 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2023 | 02/07/2024 | 1,952 | 4,077,611 | 2088.94 | | 130,921 | | 13,920 | | 191,653 | | | (117,001) | | | | 0010 |
| .022223B MXEA ASIAN02/07/\|.022223B\|MXEA ASIAN 02/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2023 | 02/07/2024 | 872 | 1,821,556 | 2088.94 | | 36,005 | | 3,828 | | 19,869 | | | (32,177) | | | | 0010 |
| .022223D MXEA ASIAN02/21/\|.022223D\|MXEA ASIAN 02/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2023 | 02/21/2024 | 519 | 1,083,314 | 2087.31 | | 21,694 | | 3,056 | | 20,011 | | | (18,638) | | | | 0010 |
| .022223G MXEA EUR002/07/2\|.022223G\|MXEA EURO 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2023 | 02/07/2024 | 624 | 1,303,499 | 2088.94 | | 16,074 | | 1,709 | | 26,689 | | | (14,365) | | | | 0010 |
| .022223M SGIXCGMS EUR002/\|.022223M\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 02/22/2023 | 02/07/2024 | 2,451 | 802,900 | 327.63 | | 14,287 | | 1,519 | | 21,817 | | | (12,768) | | | | 0010 |
| .022223C MXEA ASIAN02/14/\|.022223C\|MXEA ASIAN 02/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2023 | 02/14/2024 | 472 | 991,568 | 2100.78 | | 18,309 | | 2,269 | | 16,465 | | | (16,040) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .022223T PDLV5E EUR002/21\|.022223T\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/22/2023 | 02/21/2024 | 6,544 | 2,512,471 | 383.96 | | 55,526 | | 7,823 | | 10,033 | | | (47,703) | | | | 0010 |
| .022223Q PDLV5E EUR002/21\|.022223Q\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/22/2023 | 02/21/2024 | 670 | 257,409 | 383.96 | | 5,483 | | 772 | | 1,028 | | | (4,710) | | | | 0010 |
| .022223F MXEA EUR001/29/2\|.022223F\|MXEA EURO 01/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2023 | 01/29/2024 | 1,553 | 3,274,221 | 2108.32 | | 87,123 | | 7,196 | | 154,527 | | | (79,927) | | | | 0010 |
| .022223E MXEA EUR001/29/2\|.022223E\|MXEA EURO 01/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2023 | 01/29/2024 | 659 | 1,389,383 | 2108.32 | | 17,042 | | 1,408 | | 29,454 | | | (15,634) | | | | 0010 |
| .022223K MXEA EUR002/21/2\|.022223K\|MXEA EURO 02/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2023 | 02/21/2024 | 934 | 1,949,548 | 2087.31 | | 23,023 | | 3,244 | | 37,069 | | | (19,780) | | | | 0010 |
| .022223L MXEA EUR002/21/2\|.022223L\|MXEA EURO 02/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2023 | 02/21/2024 | 1,256 | 2,621,661 | 2087.31 | | 73,551 | | 10,362 | | 121,389 | | | (63,189) | | | | 0010 |
| .022223N SGIXCGMS EUR002/\|.022223N\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 02/22/2023 | 02/07/2025 | 6,103 | 1,999,683 | 327.63 | | 54,382 | | 30,695 | | 69,651 | | | (23,687) | | | | 0010 |
| .022223A MXEA ASIAN01/29/\|.022223A\|MXEA ASIAN 01/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2023 | 01/29/2024 | 614 | 1,294,508 | 2108.32 | | 28,870 | | 2,385 | | 1,278 | | | (26,486) | | | | 0010 |
| .022223J MXEA EUR002/14/2\|.022223J\|MXEA EURO 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2023 | 02/14/2024 | 1,392 | 2,924,286 | 2100.78 | | 78,147 | | 9,686 | | 132,148 | | | (68,461) | | | | 0010 |
| .022223V PDLV5E EUR010/07\|.022223V\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/22/2023 | 10/07/2024 | 901 | 347,128 | 385.33 | | 8,956 | | 4,243 | | 4,125 | | | (4,713) | | | | 0010 |
| .0222230 SGIXCGMS EUR002/\|.0222230\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 02/22/2023 | 02/14/2024 | 1,944 | 633,825 | 326.06 | | 12,558 | | 1,556 | | 20,174 | | | (11,001) | | | | 0010 |
| .022223X PDLV5E EUR002/21\|.022223X\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/22/2023 | 02/21/2025 | 3,237 | 1,242,733 | 383.96 | | 37,158 | | 21,284 | | 20,762 | | | (15,874) | | | | 0010 |
| .022223P SGIXCGMS EUR002/\|.022223P\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 02/22/2023 | 02/14/2025 | 5,843 | 1,905,028 | 326.06 | | 55,446 | | 31,530 | | 72,425 | | | (23,916) | | | | 0010 |
| .0022823 SPX EUR002/28/24\|.0022823\|SPX EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 1,014 | 4,025,000 | 3970.15 | | 219,966 | | 35,146 | | 387,334 | | | (184,820) | | | | 0010 |
| .022823R EEJ EUR002/28/24\|.022823R\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 1,214 | 170,000 | 140.01 | | 3,247 | | 519 | | 2,723 | | | (2,728) | | | | 0010 |
| .A022823 EEJ EUR002/28/24\|.A022823\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 6,571 | 920,000 | 140.01 | | 27,232 | | 4,351 | | 15,644 | | | (22,881) | | | | 0010 |
| .022823S EEJ EUR002/28/24\|.022823S\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 2,714 | 380,000 | 140.01 | | 8,626 | | 1,378 | | 6,399 | | | (7,248) | | | | 0010 |
| .S022823 SPX EUR002/28/24\|.S022823\|SPX EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 597 | 2,370,000 | 3970.15 | | 137,342 | | 21,944 | | 244,942 | | | (115,397) | | | | 0010 |
| .022823T EEJ EUR002/28/24\|.022823T\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 16,249 | 2,275,000 | 140.01 | | 54,145 | | 8,651 | | 38,514 | | | (45,494) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .B022823 EEJ EUR002/28/24\|.B022823\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 2,217 | 315,000 | 142.11015 | | 7,403 | | 1,183 | | 2,803 | | | (6,220) | | | | 0010 |
| .K022823 SPX EUR002/28/24\|.K022823\| SPX EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 2,426 | 9,630,000 | 3970.15 | | 297,952 | | 47,607 | | 489,850 | | | (250,346) | | | | 0010 |
| .022823U EEJ EUR002/14/24\|.022823U\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/14/2024 | 3,544 | 500,000 | 141.08 | | 12,750 | | 1,607 | | 5,586 | | | (11,143) | | | | 0010 |
| .022823X EEJ EUR002/28/24\|.022823X\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 4,893 | 695,000 | 142.054146 | | 16,402 | | 2,621 | | 6,306 | | | (13,781) | | | | 0010 |
| .P022823 SPX EUR002/28/24\|.P022823\| SPX EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 530 | 2,105,000 | 3970.15 | | 90,157 | | 14,405 | | 152,710 | | | (75,752) | | | | 0010 |
| .022823M EEJ EUR002/28/24\|.022823M\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 4,464 | 625,000 | 140.01 | | 15,313 | | 2,447 | | 10,605 | | | (12,866) | | | | 0010 |
| .022823Z EEJ EUR002/28/24\|.022823Z\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 12,770 | 1,850,000 | 144.868347 | | 31,265 | | 4,996 | | 5,428 | | | (26,269) | | | | 0010 |
| .F022823 SPX EUR002/28/24\|.F022823\| SPX EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 6,359 | 25,245,000 | 3970.15 | | 312,786 | | 49,977 | | 492,221 | | | (262,809) | | | | 0010 |
| .022823N EEJ EUR002/28/24\|.022823N\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 10,999 | 1,540,000 | 140.01 | | 38,654 | | 6,176 | | 26,154 | | | (32,478) | | | | 0010 |
| .0022823 SPX EUR002/28/24\|.0022823\| SPX EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 1,846 | 7,330,000 | 3970.15 | | 279,566 | | 44,669 | | 468,767 | | | (234,897) | | | | 0010 |
| .0228230 EEJ EUR002/28/24\|.0228230\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 42,997 | 6,020,000 | 140.01 | | 156,520 | | 25,009 | | 102,329 | | | (131,511) | | | | 0010 |
| .022823Y EEJ EUR002/28/24\|.022823Y\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 3,849 | 550,000 | 142.880205 | | 11,825 | | 1,889 | | 3,705 | | | (9,936) | | | | 0010 |
| .H022823 SPX EUR002/28/24\|.H022823\| SPX EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 1,630 | 6,470,000 | 3970.15 | | 157,221 | | 25,121 | | 254,252 | | | (132,100) | | | | 0010 |
| .022823D EEJ EUR002/28/24\|.022823D\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 2,178 | 305,000 | 140.01 | | 5,094 | | 814 | | 4,558 | | | (4,280) | | | | 0010 |
| .022823V EEJ EUR002/28/24\|.022823V\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 9,527 | 1,335,000 | 140.122008 | | 38,982 | | 6,229 | | 22,016 | | | (32,753) | | | | 0010 |
| .022823J EEJ EUR002/28/24\|.022823J\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 13,463 | 1,885,000 | 140.01 | | 42,601 | | 6,807 | | 31,728 | | | (35,794) | | | | 0010 |
| .G022823 SPX EUR002/28/24\|.G022823\| SPX EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 1,220 | 4,845,000 | 3970.15 | | 90,020 | | 14,383 | | 143,639 | | | (75,637) | | | | 0010 |
| .022823I EEJ EUR002/28/24\|.022823I\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 35,069 | 4,910,000 | 140.01 | | 109,002 | | 17,416 | | 82,386 | | | (91,586) | | | | 0010 |
| .022823W EEJ EUR002/28/24\|.022823W\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 15,133 | 2,140,000 | 141.4101 | | 54,356 | | 8,685 | | 24,055 | | | (45,671) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .022823C EEJ EUR002/28/24\|.022823C\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 19,820 | 2,775,000 | 140.01 | | 29,693 | | 4,744 | | 27,999 | | | (24,948) | | | | 0010 |
| .R022823 SPX EUR002/28/24\|.R022823\| SPX EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 417 | 1,655,000 | 3970.15 | | 92,548 | | 14,787 | | 163,769 | | | (77,760) | | | | 0010 |
| .022823L EEJ EUR002/28/24\|.022823L\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 27,177 | 3,805,000 | 140.01 | | 91,320 | | 14,591 | | 64,462 | | | (76,729) | | | | 0010 |
| .022823B EEJ EUR002/14/24\|.022823B\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/14/2024 | 28,388 | 4,005,000 | 141.08 | | 96,120 | | 12,118 | | 44,740 | | | (84,002) | | | | 0010 |
| .022823A EEJ EUR002/14/24\|.022823A\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/14/2024 | 40,332 | 5,690,000 | 141.08 | | 112,662 | | 14,204 | | 63,400 | | | (98,458) | | | | 0010 |
| .022823K EEJ EUR002/28/24\|.022823K\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 13,785 | 1,930,000 | 140.01 | | 45,548 | | 7,278 | | 32,657 | | | (38,270) | | | | 0010 |
| .C022823 SPX ASIAN02/28/2\|.C022823\| SPX ASIAN 02/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/28/2023 | 02/28/2024 | 2,141 | 8,500,000 | 3970.15 | | 103,700 | | 16,569 | | 170,984 | | | (87,131) | | | | 0010 |
| .022823F EEJ EUR002/28/24\|.022823F\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 13,071 | 1,830,000 | 140.01 | | 34,953 | | 5,585 | | 29,307 | | | (29,368) | | | | 0010 |
| .D022823 SPX ASIAN02/28/2\|.D022823\| SPX ASIAN 02/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/28/2023 | 02/28/2024 | 611 | 2,425,000 | 3970.15 | | 62,565 | | 9,997 | | 114,375 | | | (52,568) | | | | 0010 |
| .L022823 SPX EUR002/28/24\|.L022823\| SPX EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 1,020 | 4,050,000 | 3970.15 | | 125,550 | | 20,060 | | 206,408 | | | (105,490) | | | | 0010 |
| .022823G EEJ EUR002/28/24\|.022823G\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 2,678 | 375,000 | 140.01 | | 7,538 | | 1,204 | | 6,132 | | | (6,333) | | | | 0010 |
| .E022823 SPX ASIAN02/28/2\|.E022823\| SPX ASIAN 02/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/28/2023 | 02/28/2024 | 1,739 | 6,905,000 | 3970.15 | | 228,556 | | 36,519 | | 444,589 | | | (192,037) | | | | 0010 |
| .022823E EEJ EUR002/28/24\|.022823E\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 31,462 | 4,405,000 | 140.01 | | 79,290 | | 12,669 | | 68,729 | | | (66,621) | | | | 0010 |
| .N022823 SPX EUR002/28/24\|.N022823\| SPX EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 2,744 | 10,895,000 | 3970.15 | | 395,597 | | 63,208 | | 659,840 | | | (332,389) | | | | 0010 |
| .022823P EEJ EUR002/28/24\|.022823P\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 20,606 | 2,885,000 | 140.01 | | 77,030 | | 12,308 | | 49,054 | | | (64,722) | | | | 0010 |
| .I022823 SPX EUR002/28/24\|.I022823\| SPX EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 1,264 | 5,020,000 | 3970.15 | | 135,289 | | 21,616 | | 220,233 | | | (113,673) | | | | 0010 |
| .M022823 SPX EUR002/28/24\|.M022823\| SPX EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 7,252 | 28,790,000 | 3970.15 | | 934,523 | | 149,318 | | 1,542,734 | | | (785,206) | | | | 0010 |
| .J022823 SPX EUR002/28/24\|.J022823\| SPX EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/28/2023 | 02/28/2024 | 3,402 | 13,505,000 | 3970.15 | | 382,867 | | 61,174 | | 625,291 | | | (321,692) | | | | 0010 |
| .022823Q EEJ EUR002/28/24\|.022823Q\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 1,750 | 245,000 | 140.01 | | 6,934 | | 1,108 | | 4,166 | | | (5,826) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .022823H EEJ EUR002/28/24\|.022823H\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2023 | 02/28/2024 | 9,856 | 1,380,000 | 140.01 | | 29,532 | | 4,719 | | 22,967 | | | (24,813) | | | | 0010 |
| .F030223 PDLV5E EUR002/28\|.F030223\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/02/2023 | 02/28/2025 | 8,756 | 3,356,433 | 383.35 | | 90,624 | | 52,999 | | 59,101 | | | (37,624) | | | | 0010 |
| .E030223 PDLV5E EUR002/28\|.E030223\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/02/2023 | 02/28/2024 | 11,549 | 4,427,169 | 383.35 | | 83,231 | | 13,447 | | 22,070 | | | (69,784) | | | | 0010 |
| .D030223 PDLV5E EUR002/28\|.D030223\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/02/2023 | 02/28/2024 | 1,555 | 596,114 | 383.35 | | 10,969 | | 1,772 | | 2,972 | | | (9,196) | | | | 0010 |
| .030723B EEJ EUR002/14/24\|.030723B\| EEJ EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 02/14/2024 | 6,202 | 875,000 | 141.08 | | 21,525 | | 2,769 | | 9,775 | | | (18,756) | | | | 0010 |
| .030723T EEJ EUR003/07/24\|.030723T\| EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 6,076 | 850,000 | 139.89 | | 20,485 | | 3,714 | | 15,403 | | | (16,771) | | | | 0010 |
| .R030723 SPX EUR003/07/24\|.R030723\| SPX EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2024 | 878 | 3,500,000 | 3986.37 | | 191,450 | | 34,713 | | 335,022 | | | (156,737) | | | | 0010 |
| .030723S EEJ EUR003/07/24\|.030723S\| EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 3,467 | 485,000 | 139.89 | | 11,010 | | 1,996 | | 8,703 | | | (9,013) | | | | 0010 |
| .030723A EEJ EUR001/29/24\|.030723A\| EEJ EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 01/29/2024 | 3,088 | 440,000 | 142.5 | | 9,196 | | 790 | | 2,005 | | | (8,406) | | | | 0010 |
| .A030723 EEJ EUR003/07/24\|.A030723\| EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 4,110 | 575,000 | 139.89 | | 17,020 | | 3,086 | | 10,481 | | | (13,934) | | | | 0010 |
| .K030723 SPX EUR003/07/24\|.K030723\| SPX EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2024 | 3,395 | 13,535,000 | 3986.37 | | 420,939 | | 76,324 | | 687,148 | | | (344,614) | | | | 0010 |
| .0307230 EEJ EUR003/07/24\|.0307230\| EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 10,580 | 1,480,000 | 139.89 | | 37,000 | | 6,709 | | 26,908 | | | (30,291) | | | | 0010 |
| .030723C EEJ EUR002/21/24\|.030723C\| EEJ EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 02/21/2024 | 63,091 | 8,810,000 | 139.64 | | 199,106 | | 29,096 | | 158,420 | | | (170,010) | | | | 0010 |
| .E030723 SPX EUR003/07/24\|.E030723\| SPX EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2024 | 5,193 | 20,700,000 | 3986.37 | | 258,750 | | 46,916 | | 401,572 | | | (211,834) | | | | 0010 |
| .030723Z EEJ EUR003/07/24\|.030723Z\| EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 17,130 | 2,480,000 | 144.772161 | | 41,912 | | 7,599 | | 8,972 | | | (34,313) | | | | 0010 |
| .F030723 SPX EUR003/07/24\|.F030723\| SPX EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2024 | 1,081 | 4,310,000 | 3986.37 | | 82,321 | | 14,926 | | 130,461 | | | (67,395) | | | | 0010 |
| .0030723 SPX EUR003/07/24\|.0030723\| SPX EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2024 | 765 | 3,050,000 | 3986.37 | | 128,405 | | 23,282 | | 215,753 | | | (105,123) | | | | 0010 |
| .030723P EEJ EUR003/07/24\|.030723P\| EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 66,374 | 9,285,000 | 139.89 | | 241,410 | | 43,772 | | 169,092 | | | (197,638) | | | | 0010 |
| .0030723 SPX EUR003/07/24\|.0030723\| SPX EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2024 | 220 | 875,000 | 3986.37 | | 47,863 | | 8,678 | | 83,756 | | | (39,184) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .G030723 SPX EUR003/07/24\|.G030723\| SPX EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2024 | 1,621 | 6,460,000 | 3986.37 | | 155,686 | | 28,229 | | 249,356 | | | (127,457) | | | | 0010 |
| .N030723 SPX EUR003/07/24\|.N030723\| SPX EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2024 | 1,631 | 6,500,000 | 3986.37 | | 247,650 | | 44,904 | | 411,876 | | | (202,746) | | | | 0010 |
| .030723Q EEJ EUR003/07/24\|.030723Q\| EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 10,508 | 1,470,000 | 139.89 | | 39,396 | | 7,143 | | 26,788 | | | (32,253) | | | | 0010 |
| .030723W EEJ EUR003/07/24\|.030723W\| EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 1,657 | 235,000 | 141.862449 | | 5,593 | | 1,014 | | 2,451 | | | (4,579) | | | | 0010 |
| .030723E EEJ EUR003/07/24\|.030723E\| EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 29,273 | 4,095,000 | 139.89 | | 43,817 | | 7,945 | | 42,049 | | | (35,872) | | | | 0010 |
| .030723F EEJ EUR003/07/24\|.030723F\| EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 1,751 | 245,000 | 139.89 | | 4,092 | | 742 | | 3,813 | | | (3,350) | | | | 0010 |
| .030723Y EEJ EUR003/07/24\|.030723Y\| EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 4,130 | 590,000 | 142.841679 | | 12,567 | | 2,279 | | 4,454 | | | (10,288) | | | | 0010 |
| .030723M EEJ EUR003/07/24\|.030723M\| EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 34,384 | 4,810,000 | 139.89 | | 114,959 | | 20,844 | | 87,067 | | | (94,115) | | | | 0010 |
| .M030723 SPX EUR003/07/24\|.M030723\| SPX EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2024 | 2,067 | 8,240,000 | 3986.37 | | 297,464 | | 53,936 | | 492,068 | | | (243,528) | | | | 0010 |
| .030723X EEJ EUR003/07/24\|.030723X\| EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 2,631 | 375,000 | 142.533921 | | 8,250 | | 1,496 | | 3,145 | | | (6,754) | | | | 0010 |
| .030723N EEJ EUR003/07/24\|.030723N\| EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 8,936 | 1,250,000 | 139.89 | | 30,500 | | 5,530 | | 22,683 | | | (24,970) | | | | 0010 |
| .030723D EEJ EUR002/21/24\|.030723D\| EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 02/21/2024 | 49,914 | 6,970,000 | 139.64 | | 194,463 | | 28,417 | | 127,220 | | | (166,046) | | | | 0010 |
| .D030723 SPX ASIAN03/07/2\|.D030723\| SPX ASIAN 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/07/2023 | 03/07/2024 | 1,738 | 6,930,000 | 3986.37 | | 230,125 | | 41,726 | | 450,517 | | | (188,399) | | | | 0010 |
| .J030723 SPX EUR003/07/24\|.J030723\| SPX EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2024 | 1,091 | 4,350,000 | 3986.37 | | 134,850 | | 24,451 | | 220,000 | | | (110,399) | | | | 0010 |
| .030723I EEJ EUR003/07/24\|.030723I\| EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 4,182 | 585,000 | 139.89 | | 11,817 | | 2,143 | | 10,122 | | | (9,674) | | | | 0010 |
| .C030723 SPX ASIAN03/07/2\|.C030723\| SPX ASIAN 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/07/2023 | 03/07/2024 | 613 | 2,445,000 | 3986.37 | | 62,594 | | 11,350 | | 114,944 | | | (51,245) | | | | 0010 |
| .030723G EEJ EUR003/07/24\|.030723G\| EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 11,759 | 1,645,000 | 139.89 | | 29,446 | | 5,339 | | 26,799 | | | (24,106) | | | | 0010 |
| .B030723 SPX ASIAN03/07/2\|.B030723\| SPX ASIAN 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/07/2023 | 03/07/2024 | 1,307 | 5,210,000 | 3986.37 | | 62,093 | | 11,259 | | 103,144 | | | (50,834) | | | | 0010 |
| .030723R EEJ EUR003/07/24\|.030723R\| EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 4,003 | 560,000 | 139.89 | | 16,072 | | 2,914 | | 10,207 | | | (13,158) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .030723H EEJ EUR003/07/24\|.030723H\|EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 19,444 | 2,720,000 | 139.89 | | 51,408 | | 9,321 | | 45,635 | | | (42,087) | | | | 0010 |
| .030723K EEJ EUR003/07/24\|.030723K\|EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 38,923 | 5,445,000 | 139.89 | | 120,879 | | 21,918 | | 97,231 | | | (98,961) | | | | 0010 |
| .H030723 SPX EUR003/07/24\|.H030723\|SPX EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2024 | 1,771 | 7,060,000 | 3986.37 | | 188,502 | | 34,179 | | 303,902 | | | (154,323) | | | | 0010 |
| .L030723 SPX EUR003/07/24\|.L030723\|SPX EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2024 | 6,594 | 26,285,000 | 3986.37 | | 856,891 | | 155,370 | | 1,402,796 | | | (701,521) | | | | 0010 |
| .030723J EEJ EUR003/07/24\|.030723J\|EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 5,719 | 800,000 | 139.89 | | 17,040 | | 3,090 | | 14,124 | | | (13,950) | | | | 0010 |
| .I030723 SPX EUR003/07/24\|.I030723\|SPX EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2024 | 2,694 | 10,740,000 | 3986.37 | | 305,016 | | 55,305 | | 494,470 | | | (249,711) | | | | 0010 |
| .030723U EEJ EUR003/07/24\|.030723U\|EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 9,184 | 1,285,000 | 139.917978 | | 37,908 | | 6,873 | | 23,257 | | | (31,034) | | | | 0010 |
| .030723V EEJ EUR003/07/24\|.030723V\|EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 18,331 | 2,590,000 | 141.2889 | | 65,786 | | 11,928 | | 32,176 | | | (53,858) | | | | 0010 |
| .030723L EEJ EUR003/07/24\|.030723L\|EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2023 | 03/07/2024 | 19,980 | 2,795,000 | 139.89 | | 63,167 | | 11,453 | | 50,140 | | | (51,714) | | | | 0010 |
| .030823I PDLV5E EUR002/28\|.030823I\|PDLV5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 02/28/2024 | 1,319 | 505,626 | 383.35 | | 9,809 | | 1,603 | | 2,521 | | | (8,207) | | | | 0010 |
| .0308230 PDLV5E EUR002/14\|.0308230\|PDLV5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 02/14/2025 | 1,558 | 602,721 | 386.8 | | 14,345 | | 8,319 | | 8,380 | | | (6,026) | | | | 0010 |
| .030823Q PDLV5E EUR002/28\|.030823Q\|PDLV5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 02/28/2025 | 3,224 | 1,235,827 | 383.35 | | 33,985 | | 19,986 | | 21,767 | | | (13,999) | | | | 0010 |
| .030823M PDLV5E EUR012/30\|.030823M\|PDLV5E EUR0 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 12/30/2024 | 1,009 | 391,992 | 388.51 | | 8,310 | | 4,576 | | 4,448 | | | (3,734) | | | | 0010 |
| .030823S PDLV5E EUR003/07\|.030823S\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 03/07/2025 | 3,435 | 1,310,674 | 381.54 | | 38,927 | | 23,046 | | 25,900 | | | (15,881) | | | | 0010 |
| .030823G PDLV5E EUR003/07\|.030823G\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 03/07/2024 | 1,576 | 601,173 | 381.54 | | 12,625 | | 2,295 | | 4,396 | | | (10,329) | | | | 0010 |
| .030823H PDLV5E EUR002/14\|.030823H\|PDLV5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 02/14/2024 | 1,054 | 407,676 | 386.8 | | 6,278 | | 810 | | 748 | | | (5,468) | | | | 0010 |
| .030823L PDLV5E EUR003/07\|.030823L\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 03/07/2024 | 9,123 | 3,480,974 | 381.54 | | 75,189 | | 13,671 | | 25,456 | | | (61,518) | | | | 0010 |
| .030823R PDLV5E EUR003/07\|.030823R\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 03/07/2025 | 1,683 | 642,299 | 381.54 | | 19,076 | | 11,294 | | 12,692 | | | (7,782) | | | | 0010 |
| .030823D SGIXCGMS EUR002/\|.030823D\|SGIXCGMS EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/08/2023 | 02/28/2025 | 7,291 | 2,345,852 | 321.76 | | 78,448 | | 46,133 | | 111,253 | | | (32,315) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .030823A SGIXCGMS EUR002/\|.030823A\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/08/2023 | 02/21/2024 | 2,007 | 648,678 | 323.14 | | 14,132 | | 2,071 | | 26,369 | | | (12,061) | | | | 0010 |
| .030823E PDLV5E EUR001/29\|.030823E\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 01/29/2024 | 596 | 233,308 | 391.2 | | 2,543 | | 219 | | 44 | | | (2,324) | | | | 0010 |
| .030823K PDLV5E EUR003/07\|.030823K\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 03/07/2024 | 1,192 | 454,700 | 381.54 | | 9,822 | | 1,786 | | 3,325 | | | (8,036) | | | | 0010 |
| .030823B SGIXCGMS EUR002/\|.030823B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/08/2023 | 02/21/2025 | 2,747 | 887,598 | 323.14 | | 27,962 | | 16,331 | | 39,291 | | | (11,631) | | | | 0010 |
| .030823J PDLV5E EUR002/28\|.030823J\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 02/28/2024 | 1,470 | 563,536 | 383.35 | | 10,933 | | 1,786 | | 2,810 | | | (9,146) | | | | 0010 |
| .030823N PDLV5E EUR001/28\|.030823N\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 01/28/2025 | 1,235 | 483,216 | 391.2 | | 9,374 | | 5,339 | | 4,813 | | | (4,035) | | | | 0010 |
| .030823C SGIXCGMS EUR002/\|.030823C\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/08/2023 | 02/28/2024 | 3,337 | 1,073,787 | 321.76 | | 25,663 | | 4,193 | | 48,208 | | | (21,470) | | | | 0010 |
| .030823P PDLV5E EUR002/28\|.030823P\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 02/28/2025 | 2,974 | 1,139,923 | 383.35 | | 31,348 | | 18,435 | | 20,077 | | | (12,913) | | | | 0010 |
| .030823F PDLV5E EUR003/07\|.030823F\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/08/2023 | 03/07/2024 | 2,029 | 773,963 | 381.54 | | 14,551 | | 2,646 | | 5,653 | | | (11,905) | | | | 0010 |
| .031323C SPX EUR001/16/24\|.031323C\|SPX EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 01/16/2024 | 688 | 2,743,912 | 3990.97 | | 100,008 | | 197,095 | | 197,095 | 97,087 | | | | | | 0010 |
| .031323E SPX EUR001/16/24\|.031323E\|SPX EURO 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 01/16/2024 | 539 | 2,150,375 | 3990.97 | | 107,541 | | 5,254 | | 234,186 | | | (102,287) | | | | 0010 |
| .C031323 SPX EUR002/14/24\|.C031323\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/14/2024 | 670 | 2,772,986 | 4136.13 | | 112,317 | | 14,708 | | 283,773 | | | (97,609) | | | | 0010 |
| .A031323 SPX EUR002/14/24\|.A031323\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/14/2024 | 428 | 1,769,064 | 4136.13 | | 69,862 | | 9,149 | | 174,145 | | | (60,714) | | | | 0010 |
| .J031323 SPX EQFWD02/14/2\|.J031323\|SPX EQFWD 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/14/2024 | 1,003 | 4,000,003 | 3986.37 | | 310,237 | | 40,626 | | 813,878 | | | (269,611) | | | | 0010 |
| .031323G SPX EUR001/22/24\|.031323G\|SPX EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 01/22/2024 | 557 | 2,240,240 | 4019.81 | | 104,171 | | 6,989 | | 230,019 | | | (97,181) | | | | 0010 |
| .031323Z SPX EUR002/14/24\|.031323Z\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/14/2024 | 829 | 3,429,059 | 4136.13 | | 132,250 | | 17,318 | | 325,851 | | | (114,932) | | | | 0010 |
| .031323S SPX EUR002/07/24\|.031323S\|SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/07/2024 | 595 | 2,477,955 | 4164.0 | | 90,394 | | 10,166 | | 236,970 | | | (80,228) | | | | 0010 |
| .031323U SPX EUR002/07/24\|.031323U\|SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/07/2024 | 1,031 | 4,294,666 | 4164.0 | | 163,505 | | 18,388 | | 439,408 | | | (145,117) | | | | 0010 |
| .031323H SPX EUR001/22/24\|.031323H\|SPX EURO 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 01/22/2024 | 359 | 1,443,755 | 4019.81 | | 69,178 | | 4,641 | | 154,911 | | | (64,536) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .031323A SPX EUR001/08/24\|.031323A\| SPX EUR0 01/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 01/08/2024 | 862 | 3,355,410 | 3892.09 | | 184,069 | | 4,309 | | 353,507 | | | (179,760) | | | | 0010 |
| .031323T SPX EUR002/07/24\|.031323T\| SPX EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/07/2024 | 315 | 1,312,326 | 4164.0 | | 49,285 | | 5,543 | | 131,353 | | | (43,742) | | | | 0010 |
| .031323M SPX EUR001/29/24\|.031323M\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 01/29/2024 | 648 | 2,603,877 | 4017.77 | | 125,360 | | 10,969 | | 275,758 | | | (114,391) | | | | 0010 |
| .031323L SPX EUR001/29/24\|.031323L\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 01/29/2024 | 479 | 1,924,673 | 4017.77 | | 90,620 | | 7,929 | | 197,405 | | | (82,691) | | | | 0010 |
| .031323K SPX EUR001/29/24\|.031323K\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 01/29/2024 | 409 | 1,644,996 | 4017.77 | | 75,560 | | 6,612 | | 162,954 | | | (68,949) | | | | 0010 |
| .031323D SPX EUR001/16/24\|.031323D\| SPX EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 01/16/2024 | 1,111 | 4,435,005 | 3990.97 | | 195,960 | | 9,575 | | 406,458 | | | (186,385) | | | | 0010 |
| .B031323 SPX EUR002/14/24\|.B031323\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/14/2024 | 293 | 1,209,983 | 4136.13 | | 48,725 | | 6,381 | | 122,717 | | | (42,345) | | | | 0010 |
| .031323R SPX EUR002/07/24\|.031323R\| SPX EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/07/2024 | 779 | 3,245,005 | 4164.0 | | 117,744 | | 13,242 | | 307,797 | | | (104,503) | | | | 0010 |
| .031323P SPX EUR002/07/24\|.031323P\| SPX EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/07/2024 | 1,040 | 4,330,019 | 4164.0 | | 130,649 | | 14,693 | | 315,273 | | | (115,956) | | | | 0010 |
| .031323N SPX EUR002/07/24\|.031323N\| SPX EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/07/2024 | 586 | 2,440,021 | 4164.0 | | 24,529 | | 2,759 | | 49,471 | | | (21,771) | | | | 0010 |
| .F031323 SPX EUR002/21/24\|.F031323\| SPX EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/21/2024 | 762 | 3,045,014 | 3997.34 | | 118,149 | | 17,567 | | 228,703 | | | (100,582) | | | | 0010 |
| .031323Y SPX EUR002/14/24\|.031323Y\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/14/2024 | 365 | 1,510,018 | 4136.13 | | 56,171 | | 7,356 | | 136,124 | | | (48,815) | | | | 0010 |
| .031323X SPX EUR002/14/24\|.031323X\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/14/2024 | 1,211 | 5,010,012 | 4136.13 | | 160,373 | | 21,001 | | 367,377 | | | (139,372) | | | | 0010 |
| .G031323 SPX EUR002/21/24\|.G031323\| SPX EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/21/2024 | 309 | 1,235,018 | 3997.34 | | 59,663 | | 8,871 | | 121,987 | | | (50,792) | | | | 0010 |
| .031323J SPX EUR001/29/24\|.031323J\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 01/29/2024 | 661 | 2,654,983 | 4017.77 | | 100,529 | | 8,796 | | 204,227 | | | (91,733) | | | | 0010 |
| .AB31423 SPX EUR003/14/25\|.AB31423\| SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2025 | 629 | 2,465,000 | 3920.56 | | 357,179 | | 686,159 | | 686,159 | 328,981 | | | | | | 0010 |
| .031423Z EEJ EUR003/14/24\|.031423Z\| EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 97,858 | 13,750,000 | 140.51 | | 402,875 | | 219,590 | | 219,590 | (183,285) | | | | | | 0010 |
| .0031423 SPX EUR003/14/24\|.0031423\| SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 551 | 2,160,000 | 3920.56 | | 69,120 | | 114,875 | | 114,875 | 45,755 | | | | | | 0010 |
| .U031423 SPX EUR003/14/24\|.U031423\| SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 2,306 | 9,040,000 | 3920.56 | | 347,136 | | 589,448 | | 589,448 | 242,312 | | | | | | 0010 |

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .A031423 EEJ EUR003/14/25\|.A031423\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2025 | 38,182 | 5,365,000 | 140.51 | | 208,699 | | 161,394 | | 161,394 | (47,305) | | | | | | 0010 |
| .W031423 SPX EUR003/14/24\|.W031423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 7,359 | 28,850,000 | 3920.56 | | 1,283,825 | | 2,226,403 | | 2,226,403 | 942,578 | | | | | | 0010 |
| .AG31423 PDLV5E EUR003/14\|.AG31423\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/14/2023 | 03/14/2024 | 25,556 | 9,958,500 | 389.67 | | 219,087 | | 18,487 | | 18,487 | (200,600) | | | | | | 0010 |
| .Y031423 SPX EUR003/14/24\|.Y031423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 3,019 | 11,835,000 | 3920.56 | | 596,484 | | 1,056,509 | | 1,056,509 | 460,025 | | | | | | 0010 |
| .031423S EEJ EUR012/09/24\|.031423S\|EEJ EUR0 12/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 12/09/2024 | 3,447 | 490,000 | 142.15 | | 15,876 | | 8,589 | | 10,722 | | | (7,287) | | | | 0010 |
| .AD31423 PDLV5E EUR003/14\|.AD31423\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/14/2023 | 03/14/2024 | 2,231 | 869,356 | 389.67 | | 18,778 | | 3,766 | | 1,614 | | | (15,012) | | | | 0010 |
| .AA31423 SPX EUR003/14/24\|.AA31423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 844 | 3,310,000 | 3920.56 | | 177,747 | | 35,647 | | 319,137 | | | (142,100) | | | | 0010 |
| .031423T EEJ EUR002/07/25\|.031423T\|EEJ EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 02/07/2025 | 2,956 | 420,000 | 142.08 | | 14,238 | | 8,268 | | 9,999 | | | (5,970) | | | | 0010 |
| .031423R EEJ EUR002/07/24\|.031423R\|EEJ EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 02/07/2024 | 3,036 | 440,000 | 144.95 | | 7,216 | | 814 | | 656 | | | (6,402) | | | | 0010 |
| .031423I EEJ EUR003/14/24\|.031423I\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 37,186 | 5,225,000 | 140.51 | | 115,995 | | 23,263 | | 81,786 | | | (92,732) | | | | 0010 |
| .AI31423 PDLV5E EUR003/14\|.AI31423\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/14/2023 | 03/14/2025 | 6,313 | 2,460,113 | 389.67 | | 74,787 | | 44,934 | | 29,146 | | | (29,853) | | | | 0010 |
| .J031423 SPX EUR003/14/24\|.J031423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 335 | 1,315,000 | 3920.56 | | 28,273 | | 5,670 | | 45,168 | | | (22,602) | | | | 0010 |
| .031423P EEJ EUR003/14/24\|.031423P\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 3,879 | 545,000 | 140.51 | | 12,154 | | 2,437 | | 8,539 | | | (9,716) | | | | 0010 |
| .031423N EEJ EUR003/14/24\|.031423N\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 5,373 | 755,000 | 140.51 | | 20,008 | | 4,012 | | 12,053 | | | (15,995) | | | | 0010 |
| .M031423 SPX EUR003/14/24\|.M031423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 265 | 1,040,000 | 3920.56 | | 29,120 | | 5,840 | | 47,686 | | | (23,280) | | | | 0010 |
| .V031423 SPX EUR003/14/24\|.V031423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 895 | 3,510,000 | 3920.56 | | 141,453 | | 28,368 | | 241,996 | | | (113,085) | | | | 0010 |
| .0314230 EEJ EUR003/14/24\|.0314230\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 10,960 | 1,540,000 | 140.51 | | 36,344 | | 7,289 | | 24,387 | | | (29,055) | | | | 0010 |
| .K031423 SPX EUR003/14/24\|.K031423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 1,425 | 5,585,000 | 3920.56 | | 137,950 | | 27,666 | | 223,713 | | | (110,284) | | | | 0010 |
| .X031423 SPX EUR003/14/24\|.X031423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 862 | 3,380,000 | 3920.56 | | 150,410 | | 30,165 | | 260,840 | | | (120,245) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .031423H EEJ EUR003/14/24\|.031423H\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 2,562 | 360,000 | 140.51 | | 7,812 | | 1,567 | | 5,603 | | | (6,245) | | | | 0010 |
| .0031423 SPX EUR003/14/24\|.0031423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 2,352 | 9,220,000 | 3920.56 | | 285,820 | | 57,321 | | 473,463 | | | (228,499) | | | | 0010 |
| .L031423 SPX EUR003/14/24\|.L031423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 3,359 | 13,170,000 | 3920.56 | | 364,809 | | 73,162 | | 597,515 | | | (291,647) | | | | 0010 |
| .AF31423 PDLV5E EUR003/14\|.AF31423\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/14/2023 | 03/14/2024 | 9,719 | 3,787,239 | 389.67 | | 83,319 | | 16,710 | | 7,031 | | | (66,610) | | | | 0010 |
| .H031423 SPX EUR003/14/24\|.H031423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 214 | 840,000 | 3920.56 | | 12,936 | | 2,594 | | 20,179 | | | (10,342) | | | | 0010 |
| .E031423 SPX ASIAN03/14/2\|.E031423\|SPX ASIAN 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 136 | 535,000 | 3920.56 | | 15,462 | | 3,101 | | 28,989 | | | (12,361) | | | | 0010 |
| .I031423 SPX EUR003/14/24\|.I031423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 770 | 3,020,000 | 3920.56 | | 55,568 | | 11,144 | | 87,706 | | | (44,424) | | | | 0010 |
| .031423J EEJ EUR003/14/24\|.031423J\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 9,715 | 1,365,000 | 140.51 | | 31,941 | | 6,406 | | 21,586 | | | (25,535) | | | | 0010 |
| .S031423 SPX EUR003/14/24\|.S031423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 589 | 2,310,000 | 3920.56 | | 85,701 | | 17,187 | | 145,078 | | | (68,514) | | | | 0010 |
| .AH31423 PDLV5E EUR003/14\|.AH31423\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/14/2023 | 03/14/2025 | 4,616 | 1,798,740 | 389.67 | | 54,682 | | 32,854 | | 21,310 | | | (21,828) | | | | 0010 |
| .031423G EEJ EUR003/14/24\|.031423G\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 5,871 | 825,000 | 140.51 | | 17,408 | | 3,491 | | 12,734 | | | (13,916) | | | | 0010 |
| .T031423 SPX EUR003/14/24\|.T031423\|SPX EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 744 | 2,915,000 | 3920.56 | | 111,936 | | 22,449 | | 190,071 | | | (89,487) | | | | 0010 |
| .0314230 EEJ EUR003/14/24\|.0314230\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 2,313 | 325,000 | 140.51 | | 9,133 | | 1,832 | | 5,190 | | | (7,301) | | | | 0010 |
| .031423X EEJ EUR003/14/24\|.031423X\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 2,366 | 340,000 | 143.727679 | | 6,936 | | 1,391 | | 2,029 | | | (5,545) | | | | 0010 |
| .031423E EEJ EUR003/14/24\|.031423E\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 16,547 | 2,325,000 | 140.51 | | 43,478 | | 8,719 | | 34,028 | | | (34,758) | | | | 0010 |
| .031423Y EEJ EUR003/14/24\|.031423Y\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 16,541 | 2,405,000 | 145.399748 | | 40,164 | | 8,055 | | 7,574 | | | (32,109) | | | | 0010 |
| .031423F EEJ EUR003/14/24\|.031423F\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 5,089 | 715,000 | 140.51 | | 14,300 | | 2,868 | | 10,823 | | | (11,432) | | | | 0010 |
| .AE31423 PDLV5E EUR003/14\|.AE31423\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/14/2023 | 03/14/2024 | 3,983 | 1,551,910 | 389.67 | | 34,142 | | 6,847 | | 2,881 | | | (27,295) | | | | 0010 |
| .031423C EEJ EUR003/14/24\|.031423C\|EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 13,949 | 1,960,000 | 140.51 | | 20,972 | | 4,206 | | 17,885 | | | (16,766) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .P031423 SPX EUR003/14/24\|.P031423\| SPX EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 6,583 | 25,810,000 | 3920.56 | | 805,272 | | 161,497 | | 1,332,877 | | | (643,775) | | | | 0010 |
| .031423B EEJ EUR002/28/24\|.031423B\| EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 02/28/2024 | 42,497 | 5,950,000 | 140.01 | | 163,625 | | 27,193 | | 101,143 | | | (136,432) | | | | 0010 |
| .031423D EEJ EUR003/14/24\|.031423D\| EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 10,355 | 1,455,000 | 140.51 | | 25,899 | | 5,194 | | 20,729 | | | (20,705) | | | | 0010 |
| .031423A EEJ EUR002/28/24\|.031423A\| EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 02/28/2024 | 47,639 | 6,670,000 | 140.01 | | 147,407 | | 24,497 | | 110,469 | | | (122,910) | | | | 0010 |
| .R031423 SPX EUR003/14/24\|.R031423\| SPX EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 2,111 | 8,275,000 | 3920.56 | | 295,418 | | 59,246 | | 496,645 | | | (236,172) | | | | 0010 |
| .031423L EEJ EUR003/14/24\|.031423L\| EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 10,177 | 1,430,000 | 140.51 | | 34,892 | | 6,998 | | 22,732 | | | (27,894) | | | | 0010 |
| .031423V EEJ EUR003/14/24\|.031423V\| EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 8,155 | 1,160,000 | 142.238273 | | 28,188 | | 5,653 | | 11,345 | | | (22,535) | | | | 0010 |
| .N031423 SPX EUR003/14/24\|.N031423\| SPX EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 2,215 | 8,685,000 | 3920.56 | | 255,339 | | 51,208 | | 420,033 | | | (204,131) | | | | 0010 |
| .B031423 SPX ASIAN03/14/2\|.B031423\| SPX ASIAN 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 1,907 | 7,475,000 | 3920.56 | | 90,448 | | 18,139 | | 149,320 | | | (72,308) | | | | 0010 |
| .Z031423 SPX EUR003/14/24\|.Z031423\| SPX EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 1,098 | 4,305,000 | 3920.56 | | 231,179 | | 46,363 | | 415,072 | | | (184,816) | | | | 0010 |
| .031423K EEJ EUR003/14/24\|.031423K\| EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 11,921 | 1,675,000 | 140.51 | | 39,865 | | 7,995 | | 26,561 | | | (31,870) | | | | 0010 |
| .031423U EEJ EUR003/14/24\|.031423U\| EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 7,708 | 1,085,000 | 140.762918 | | 31,031 | | 6,223 | | 16,213 | | | (24,808) | | | | 0010 |
| .C031423 SPX ASIAN03/14/2\|.C031423\| SPX ASIAN 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 346 | 1,355,000 | 3920.56 | | 32,927 | | 6,603 | | 59,620 | | | (26,323) | | | | 0010 |
| .G031423 SPX EUR003/14/24\|.G031423\| SPX EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 6,028 | 23,635,000 | 3920.56 | | 297,801 | | 59,724 | | 458,134 | | | (238,077) | | | | 0010 |
| .F031423 SPX ASIAN03/14/2\|.F031423\| SPX ASIAN 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 1,064 | 4,170,000 | 3920.56 | | 138,861 | | 27,849 | | 269,216 | | | (111,013) | | | | 0010 |
| .031423M EEJ EUR003/14/24\|.031423M\| EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 42,595 | 5,985,000 | 140.51 | | 154,413 | | 30,967 | | 95,479 | | | (123,446) | | | | 0010 |
| .031423W EEJ EUR003/14/24\|.031423W\| EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2023 | 03/14/2024 | 4,846 | 695,000 | 143.404506 | | 14,734 | | 2,955 | | 4,644 | | | (11,779) | | | | 0010 |
| .D031423 SPX ASIAN03/14/2\|.D031423\| SPX ASIAN 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/14/2023 | 03/14/2024 | 370 | 1,450,000 | 3920.56 | | 40,890 | | 8,200 | | 75,986 | | | (32,690) | | | | 0010 |
| .AC31423 PDLV5E EUR003/14\|.AC31423\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/14/2023 | 03/14/2024 | 558 | 217,339 | 389.67 | | 4,695 | | 941 | | 403 | | | (3,753) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AV32123 PDLV5E EUR002/21\|.AV32123\|PDL V5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 02/21/2025 | 2,081 | 798,915 | 383.96 | | 30,598 | | 18,202 | | 13,047 | | | (12,397) | | | | 0010 |
| .032123S EEJ EUR001/07/25\|.032123S\| EEJ EURO 01/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 01/07/2025 | 2,961 | 420,000 | 141.86 | | 14,742 | | 8,360 | | 9,913 | | | (6,382) | | | | 0010 |
| .AK32123 PDLV5E EUR003/21\|.AK32123\|PDL V5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 03/21/2024 | 1,992 | 779,241 | 391.15 | | 16,676 | | 3,665 | | 1,225 | | | (13,011) | | | | 0010 |
| .AU32123 PDLV5E EUR002/14\|.AU32123\|PDL V5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 02/14/2025 | 1,293 | 500,000 | 386.8 | | 17,250 | | 10,191 | | 6,753 | | | (7,059) | | | | 0010 |
| .Z032123 SPX EUR003/21/24\|.Z032123\| SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 987 | 3,950,000 | 4002.87 | | 216,579 | | 47,600 | | 372,012 | | | (168,979) | | | | 0010 |
| .032123R EEJ EUR003/21/24\|.032123R\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 12,491 | 1,765,000 | 141.3 | | 44,831 | | 9,853 | | 23,549 | | | (34,978) | | | | 0010 |
| .G032123 EEJ EUR003/21/24\|.G032123\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 8,493 | 1,200,000 | 141.3 | | 35,160 | | 7,727 | | 16,039 | | | (27,433) | | | | 0010 |
| .032123V EEJ EUR002/14/25\|.032123V\| EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 02/14/2025 | 2,375 | 335,000 | 141.08 | | 12,864 | | 7,600 | | 9,155 | | | (5,264) | | | | 0010 |
| .AS32123 PDLV5E EUR001/28\|.AS32123\|PDL V5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 01/28/2025 | 694 | 271,675 | 391.2 | | 7,851 | | 4,558 | | 2,628 | | | (3,294) | | | | 0010 |
| .032123U EEJ EUR001/28/25\|.032123U\| EEJ EURO 01/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 01/28/2025 | 2,491 | 355,000 | 142.5 | | 11,964 | | 6,945 | | 7,873 | | | (5,019) | | | | 0010 |
| .032123T EEJ EUR001/14/25\|.032123T\| EEJ EURO 01/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 01/14/2025 | 1,925 | 275,000 | 142.88 | | 8,883 | | 5,078 | | 5,685 | | | (3,805) | | | | 0010 |
| .AP32123 PDLV5E EUR003/14\|.AP32123\|PDL V5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 03/14/2024 | 21,772 | 8,484,073 | 389.67 | | 197,679 | | 40,422 | | 15,624 | | | (157,257) | | | | 0010 |
| .032123Y EEJ EUR003/07/24\|.032123Y\| EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/07/2024 | 1,787 | 250,000 | 139.89 | | 8,325 | | 1,570 | | 4,557 | | | (6,755) | | | | 0010 |
| .032123Z EEJ EUR003/14/24\|.032123Z\| EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/14/2024 | 2,277 | 320,000 | 140.51 | | 10,016 | | 2,048 | | 5,110 | | | (7,968) | | | | 0010 |
| .AR32123 PDLV5E EUR003/21\|.AR32123\|PDL V5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 03/21/2024 | 12,853 | 5,027,350 | 391.15 | | 110,602 | | 24,308 | | 7,902 | | | (86,294) | | | | 0010 |
| .032123W EEJ EUR002/21/25\|.032123W\| EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 02/21/2025 | 1,862 | 260,000 | 139.64 | | 11,284 | | 6,712 | | 8,531 | | | (4,572) | | | | 0010 |
| .0032123 SPX EUR003/21/24\|.0032123\| SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 717 | 2,870,000 | 4002.87 | | 88,367 | | 19,421 | | 141,812 | | | (68,946) | | | | 0010 |
| .032123X EEJ EUR002/28/25\|.032123X\| EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 02/28/2025 | 2,964 | 415,000 | 140.01 | | 17,555 | | 10,513 | | 13,101 | | | (7,042) | | | | 0010 |
| .AM32123 PDLV5E EUR002/14\|.AM32123\|PDL V5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 02/14/2024 | 1,292 | 499,616 | 386.8 | | 13,040 | | 1,749 | | 890 | | | (11,291) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AL32123 PDLV5E EUR001/29\|.AL32123\|PDL V5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 01/29/2024 | 868 | 339,635 | 391.2 | | 6,827 | | 613 | | 62 | | | (6,214) | | | | 0010 |
| .032123P EEJ EUR003/21/24\|.032123P\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 2,689 | 380,000 | 141.3 | | 8,550 | | 1,879 | | 4,997 | | | (6,671) | | | | 0010 |
| .T032123 SPX EUR003/21/24\|.T032123\| SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 3,581 | 14,335,000 | 4002.87 | | 472,338 | | 103,811 | | 762,878 | | | (368,528) | | | | 0010 |
| .0321230 EEJ EUR003/21/24\|.0321230\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 8,139 | 1,150,000 | 141.3 | | 27,715 | | 6,091 | | 15,280 | | | (21,624) | | | | 0010 |
| .AN32123 PDLV5E EUR002/21\|.AN32123\|PDL V5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 02/21/2024 | 2,653 | 1,018,642 | 383.96 | | 30,865 | | 4,699 | | 3,976 | | | (26,166) | | | | 0010 |
| .AX32123 PDLV5E EUR003/21\|.AX32123\|PDL V5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 03/21/2025 | 9,632 | 3,767,437 | 391.15 | | 114,907 | | 70,142 | | 40,841 | | | (44,765) | | | | 0010 |
| .AJ32123 PDLV5E EUR003/21\|.AJ32123\|PDL V5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 03/21/2024 | 1,616 | 631,923 | 391.15 | | 12,259 | | 2,694 | | 993 | | | (9,565) | | | | 0010 |
| .032123G EEJ EUR003/21/24\|.032123G\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 17,374 | 2,455,000 | 141.3 | | 54,010 | | 11,870 | | 32,109 | | | (42,140) | | | | 0010 |
| .Y032123 SPX EUR003/21/24\|.Y032123\| SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 255 | 1,020,000 | 4002.87 | | 55,927 | | 12,292 | | 96,064 | | | (43,635) | | | | 0010 |
| .032123F EEJ EUR003/21/24\|.032123F\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 7,042 | 995,000 | 141.3 | | 20,000 | | 4,395 | | 12,655 | | | (15,604) | | | | 0010 |
| .032123H EEJ EUR003/21/24\|.032123H\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 14,968 | 2,115,000 | 141.3 | | 47,376 | | 10,412 | | 27,794 | | | (36,964) | | | | 0010 |
| .J032123 SPX ASIAN03/21/2\|.J032123\| SPX ASIAN 03/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/21/2023 | 03/21/2024 | 957 | 3,830,000 | 4002.87 | | 130,986 | | 28,788 | | 248,955 | | | (102,198) | | | | 0010 |
| .032123E EEJ EUR003/21/24\|.032123E\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 15,145 | 2,140,000 | 141.3 | | 40,232 | | 8,842 | | 26,402 | | | (31,390) | | | | 0010 |
| .AT32123 PDLV5E EUR002/14\|.AT32123\|PDL V5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 02/14/2025 | 1,369 | 529,368 | 386.8 | | 18,263 | | 10,790 | | 7,149 | | | (7,474) | | | | 0010 |
| .032123D EEJ EUR003/21/24\|.032123D\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 5,909 | 835,000 | 141.3 | | 14,863 | | 3,267 | | 10,022 | | | (11,596) | | | | 0010 |
| .F032123 EEJ EUR003/21/24\|.F032123\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 12,481 | 1,825,000 | 146.21724 | | 30,478 | | 6,698 | | 4,641 | | | (23,779) | | | | 0010 |
| .032123J EEJ EUR003/21/24\|.032123J\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 33,050 | 4,670,000 | 141.3 | | 111,146 | | 24,428 | | 61,962 | | | (86,718) | | | | 0010 |
| .E032123 EEJ EUR003/21/24\|.E032123\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 5,576 | 805,000 | 144.36621 | | 16,744 | | 3,680 | | 4,151 | | | (13,064) | | | | 0010 |
| .P032123 SPX EUR003/21/24\|.P032123\| SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 3,527 | 14,120,000 | 4002.87 | | 423,176 | | 93,006 | | 677,501 | | | (330,171) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .A032123 PDLV5E EUR003/14\|.A032123\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 03/14/2024 | 5,497 | 2,142,024 | 389.67 | | 49,909 | | 10,206 | | 3,945 | | | (39,704) | | | | 0010 |
| .B032123 EEJ EUR003/21/24\|.B032123\|EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 2,382 | 340,000 | 142.74126 | | 8,534 | | 1,876 | | 3,000 | | | (6,658) | | | | 0010 |
| .032123I EEJ EUR003/21/24\|.032123I\|EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 17,162 | 2,425,000 | 141.3 | | 56,745 | | 12,471 | | 32,114 | | | (44,274) | | | | 0010 |
| .D032123 EEJ EUR003/21/24\|.D032123\|EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 1,917 | 275,000 | 143.4195 | | 6,380 | | 1,402 | | 1,957 | | | (4,978) | | | | 0010 |
| .032123K EEJ EUR003/21/24\|.032123K\|EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 20,276 | 2,865,000 | 141.3 | | 69,333 | | 15,238 | | 38,098 | | | (54,095) | | | | 0010 |
| .0032123 SPX EUR003/21/24\|.0032123\|SPX EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 1,947 | 7,795,000 | 4002.87 | | 215,532 | | 47,370 | | 342,794 | | | (168,162) | | | | 0010 |
| .032123M EEJ EUR003/21/24\|.032123M\|EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 46,957 | 6,635,000 | 141.3 | | 171,183 | | 37,623 | | 88,580 | | | (133,560) | | | | 0010 |
| .C032123 EEJ EUR003/21/24\|.C032123\|EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 8,353 | 1,195,000 | 143.06625 | | 28,919 | | 6,356 | | 9,528 | | | (22,563) | | | | 0010 |
| .032123A EEJ EUR003/07/24\|.032123A\|EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/07/2024 | 20,516 | 2,870,000 | 139.89 | | 65,149 | | 12,285 | | 49,972 | | | (52,864) | | | | 0010 |
| .S032123 SPX EUR003/21/24\|.S032123\|SPX EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 2,262 | 9,055,000 | 4002.87 | | 295,917 | | 65,037 | | 477,586 | | | (230,881) | | | | 0010 |
| .032123B EEJ EUR003/07/24\|.032123B\|EEJ EUR0 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/07/2024 | 26,700 | 3,735,000 | 139.89 | | 110,183 | | 20,777 | | 68,042 | | | (89,405) | | | | 0010 |
| .AQ32123 PDLV5E EUR003/21\|.AQ32123\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/21/2023 | 03/21/2024 | 3,574 | 1,398,119 | 391.15 | | 30,759 | | 6,760 | | 2,197 | | | (23,998) | | | | 0010 |
| .032123L EEJ EUR003/21/24\|.032123L\|EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 10,085 | 1,425,000 | 141.3 | | 35,483 | | 7,798 | | 18,989 | | | (27,684) | | | | 0010 |
| .032123C EEJ EUR003/21/24\|.032123C\|EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 15,994 | 2,260,000 | 141.3 | | 24,182 | | 5,315 | | 17,592 | | | (18,867) | | | | 0010 |
| .0321230 EEJ EUR003/21/24\|.0321230\|EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 1,769 | 250,000 | 141.3 | | 7,150 | | 1,571 | | 3,341 | | | (5,579) | | | | 0010 |
| .032123N EEJ EUR003/21/24\|.032123N\|EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 6,122 | 865,000 | 141.3 | | 22,923 | | 5,038 | | 11,557 | | | (17,885) | | | | 0010 |
| .R032123 SPX EUR003/21/24\|.R032123\|SPX EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 1,841 | 7,370,000 | 4002.87 | | 230,902 | | 50,748 | | 371,179 | | | (180,154) | | | | 0010 |
| .U032123 SPX EUR003/21/24\|.U032123\|SPX EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 2,491 | 9,970,000 | 4002.87 | | 349,249 | | 76,758 | | 567,511 | | | (272,491) | | | | 0010 |
| .A032123 EEJ EUR003/21/24\|.A032123\|EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2023 | 03/21/2024 | 14,116 | 1,995,000 | 141.32826 | | 58,254 | | 12,803 | | 26,462 | | | (45,451) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .N032123 SPX EUR003/21/24\|.N032123\|SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 1,574 | 6,300,000 | 4002.87 | | 155,232 | | 34,117 | | 244,549 | | | (121,115) | | | | 0010 |
| .K032123 SPX EUR003/21/24\|.K032123\|SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 6,031 | 24,140,000 | 4002.87 | | 309,233 | | 67,963 | | 464,412 | | | (241,270) | | | | 0010 |
| .M032123 SPX EUR003/21/24\|.M032123\|SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 849 | 3,400,000 | 4002.87 | | 73,712 | | 16,200 | | 115,048 | | | (57,512) | | | | 0010 |
| .W032123 SPX EUR003/21/24\|.W032123\|SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 314 | 1,255,000 | 4002.87 | | 54,254 | | 11,924 | | 90,026 | | | (42,330) | | | | 0010 |
| .I032123 SPX ASIAN03/21/2\|.I032123\|SPX ASIAN 03/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/21/2023 | 03/21/2024 | 426 | 1,705,000 | 4002.87 | | 44,330 | | 9,743 | | 78,929 | | | (34,587) | | | | 0010 |
| .H032123 SPX ASIAN03/21/2\|.H032123\|SPX ASIAN 03/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/21/2023 | 03/21/2024 | 1,755 | 7,025,000 | 4002.87 | | 86,408 | | 18,991 | | 140,133 | | | (67,417) | | | | 0010 |
| .AW32123 PDLV5E EUR003/21\|.AW32123\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 03/21/2023 | 03/21/2025 | 3,359 | 1,313,705 | 391.15 | | 40,068 | | 24,459 | | 14,241 | | | (15,609) | | | | 0010 |
| .L032123 SPX EUR003/21/24\|.L032123\|SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 783 | 3,135,000 | 4002.87 | | 58,593 | | 12,878 | | 90,450 | | | (45,716) | | | | 0010 |
| .V032123 SPX EUR003/21/24\|.V032123\|SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/21/2023 | 03/21/2024 | 1,310 | 5,245,000 | 4002.87 | | 199,992 | | 43,954 | | 327,882 | | | (156,038) | | | | 0010 |
| .032223B SGIXCGMS EUR003/\|.032223B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 03/22/2023 | 03/07/2025 | 5,738 | 1,844,702 | 321.51 | | 79,696 | | 48,108 | | 88,647 | | | (31,588) | | | | 0010 |
| .032223C SGIXCGMS EUR003/\|.032223C\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 03/22/2023 | 03/14/2024 | 4,337 | 1,411,480 | 325.48 | | 38,943 | | 7,985 | | 47,809 | | | (30,957) | | | | 0010 |
| .032223A SGIXCGMS EUR003/\|.032223A\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 03/22/2023 | 03/07/2024 | 2,007 | 645,316 | 321.51 | | 22,038 | | 4,168 | | 29,433 | | | (17,871) | | | | 0010 |
| .032223D SGIXCGMS EUR003/\|.032223D\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 03/22/2023 | 03/14/2025 | 2,511 | 817,241 | 325.48 | | 30,357 | | 18,441 | | 32,323 | | | (11,915) | | | | 0010 |
| .032323Z MXEA EUR003/07/2\|.032323Z\|MXEA EURO 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/23/2023 | 03/07/2024 | 1,501 | 3,095,737 | 2062.45 | | 109,228 | | 20,835 | | 142,497 | | | (88,392) | | | | 0010 |
| .032323U MXEA ASIAN03/14/\|.032323U\|MXEA ASIAN 03/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/23/2023 | 03/14/2024 | 508 | 1,028,461 | 2024.53 | | 30,378 | | 6,282 | | 56,572 | | | (24,096) | | | | 0010 |
| .032323W MXEA EUR002/28/2\|.032323W\|MXEA EURO 02/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/23/2023 | 02/28/2024 | 616 | 1,265,073 | 2053.69 | | 21,689 | | 3,722 | | 35,048 | | | (17,968) | | | | 0010 |
| .032323X MXEA EUR002/28/2\|.032323X\|MXEA EURO 02/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/23/2023 | 02/28/2024 | 1,483 | 3,045,622 | 2053.69 | | 91,264 | | 15,661 | | 151,657 | | | (75,603) | | | | 0010 |
| .B032323 MXEA EUR003/14/2\|.B032323\|MXEA EURO 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/23/2023 | 03/14/2024 | 1,482 | 3,000,353 | 2024.53 | | 90,387 | | 18,692 | | 143,080 | | | (71,695) | | | | 0010 |
| .032323T MXEA ASIAN03/07/\|.032323T\|MXEA ASIAN 03/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/23/2023 | 03/07/2024 | 620 | 1,278,719 | 2062.45 | | 31,384 | | 5,987 | | 39,902 | | | (25,398) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .D032323 MXEA EUR003/21/2\|.D032323\|MXEA EURO 03/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/23/2023 | 03/21/2024 | 1,371 | 2,772,518 | 2022.26 | | 82,822 | | 18,405 | | 129,487 | | | (64,417) | | | | 0010 |
| .032323V MXEA ASIAN03/21/\|.032323V\|MXEA ASIAN 03/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/23/2023 | 03/21/2024 | 443 | 895,861 | 2022.26 | | 23,798 | | 5,288 | | 42,523 | | | (18,510) | | | | 0010 |
| .032323S MXEA ASIAN02/28/\|.032323S\|MXEA ASIAN 02/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/23/2023 | 02/28/2024 | 714 | 1,466,335 | 2053.69 | | 43,090 | | 7,394 | | 49,562 | | | (35,696) | | | | 0010 |
| .A032323 MXEA EUR003/14/2\|.A032323\|MXEA EURO 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/23/2023 | 03/14/2024 | 635 | 1,285,577 | 2024.53 | | 18,244 | | 3,773 | | 27,784 | | | (14,471) | | | | 0010 |
| .032323Y MXEA EUR003/07/2\|.032323Y\|MXEA EURO 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/23/2023 | 03/07/2024 | 494 | 1,018,850 | 2062.45 | | 12,528 | | 2,390 | | 20,017 | | | (10,138) | | | | 0010 |
| .C032323 MXEA EUR003/21/2\|.C032323\|MXEA EURO 03/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/23/2023 | 03/21/2024 | 529 | 1,069,776 | 2022.26 | | 13,839 | | 3,075 | | 20,782 | | | (10,763) | | | | 0010 |
| .Z032823 PDLV5E EUR002/28\|.Z032823\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 02/28/2025 | 1,596 | 611,829 | 383.35 | | 24,963 | | 15,099 | | 10,474 | | | (9,864) | | | | 0010 |
| .AF32823 PDLV5E EUR003/28\|.AF32823\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 03/28/2025 | 5,035 | 1,973,845 | 392.06 | | 60,202 | | 37,327 | | 20,359 | | | (22,875) | | | | 0010 |
| .U032823 PDLV5E EUR002/28\|.U032823\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 02/28/2024 | 1,013 | 388,461 | 383.35 | | 12,780 | | 2,213 | | 1,883 | | | (10,568) | | | | 0010 |
| .Y032823 PDLV5E EUR002/28\|.Y032823\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 02/28/2025 | 1,275 | 488,719 | 383.35 | | 19,940 | | 12,061 | | 8,367 | | | (7,879) | | | | 0010 |
| .032823S EEJ EUR003/28/24\|.032823S\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 2,089 | 295,000 | 141.23 | | 8,467 | | 2,024 | | 4,171 | | | (6,443) | | | | 0010 |
| .032823R EEJ EUR003/28/24\|.032823R\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 11,577 | 1,635,000 | 141.23 | | 40,712 | | 9,731 | | 23,021 | | | (30,981) | | | | 0010 |
| .V032823 PDLV5E EUR003/07\|.V032823\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 03/07/2024 | 1,964 | 749,260 | 381.54 | | 26,973 | | 5,190 | | 5,326 | | | (21,783) | | | | 0010 |
| .F032823 SPX EUR003/28/24\|.F032823\|SPX EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 03/28/2023 | 03/28/2024 | 314 | 1,245,000 | 3971.27 | | 37,111 | | 8,870 | | 59,566 | | | (28,241) | | | | 0010 |
| .032823Q EEJ EUR003/28/24\|.032823Q\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 12,214 | 1,725,000 | 141.23 | | 41,055 | | 9,813 | | 24,152 | | | (31,242) | | | | 0010 |
| .I032823 SPX EUR003/28/24\|.I032823\|SPX EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 03/28/2023 | 03/28/2024 | 3,262 | 12,955,000 | 3971.27 | | 424,471 | | 101,453 | | 686,299 | | | (323,017) | | | | 0010 |
| .W032823 PDLV5E EUR003/21\|.W032823\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 03/21/2024 | 3,951 | 1,545,568 | 391.15 | | 35,394 | | 7,931 | | 2,421 | | | (27,462) | | | | 0010 |
| .N032823 SPX EUR003/28/24\|.N032823\|SPX EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 03/28/2023 | 03/28/2024 | 589 | 2,340,000 | 3971.27 | | 127,245 | | 30,413 | | 218,297 | | | (96,832) | | | | 0010 |
| .AD32823 PDLV5E EUR003/28\|.AD32823\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 03/28/2024 | 12,160 | 4,767,335 | 392.06 | | 104,881 | | 25,068 | | 7,134 | | | (79,814) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AB32823 PDLV5E EUR003/28\|.AB32823\|PDL V5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 03/28/2024 | 2,471 | 968,893 | 392.06 | | 20,347 | | 4,863 | | 1,450 | | | (15,484) | | | | 0010 |
| .032823N EEJ EUR003/28/24\|.032823N\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 1,275 | 180,000 | 141.23 | | 4,698 | | 1,123 | | 2,542 | | | (3,575) | | | | 0010 |
| .032823B EEJ EUR003/14/24\|.032823B\| EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/14/2024 | 71,027 | 9,980,000 | 140.51 | | 269,460 | | 56,202 | | 159,171 | | | (213,258) | | | | 0010 |
| .0328230 EEJ EUR003/28/24\|.0328230\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 5,275 | 745,000 | 141.23 | | 19,743 | | 4,719 | | 10,525 | | | (15,024) | | | | 0010 |
| .E032823 SPX EUR003/28/24\|.E032823\| SPX EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 03/28/2023 | 03/28/2024 | 3,610 | 14,335,000 | 3971.27 | | 427,298 | | 102,129 | | 685,848 | | | (325,169) | | | | 0010 |
| .G032823 SPX EUR003/28/24\|.G032823\| SPX EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 03/28/2023 | 03/28/2024 | 1,663 | 6,605,000 | 3971.27 | | 205,970 | | 49,229 | | 331,711 | | | (156,741) | | | | 0010 |
| .032823E EEJ EUR003/28/24\|.032823E\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 11,364 | 1,605,000 | 141.23 | | 30,174 | | 7,212 | | 20,671 | | | (22,962) | | | | 0010 |
| .032823W EEJ EUR003/28/24\|.032823W\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 11,289 | 1,650,000 | 146.158927 | | 27,390 | | 6,547 | | 4,846 | | | (20,843) | | | | 0010 |
| .H032823 SPX EUR003/28/24\|.H032823\| SPX EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 03/28/2023 | 03/28/2024 | 2,566 | 10,190,000 | 3971.27 | | 331,664 | | 79,271 | | 535,949 | | | (252,393) | | | | 0010 |
| .032823P EEJ EUR003/28/24\|.032823P\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 1,558 | 220,000 | 141.23 | | 6,314 | | 1,509 | | 3,110 | | | (4,805) | | | | 0010 |
| .S032823 PDLV5E EUR002/14\|.S032823\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 02/14/2024 | 1,169 | 452,082 | 386.8 | | 12,387 | | 1,698 | | 806 | | | (10,689) | | | | 0010 |
| .032823D EEJ EUR003/28/24\|.032823D\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 2,337 | 330,000 | 141.23 | | 5,676 | | 1,357 | | 4,038 | | | (4,319) | | | | 0010 |
| .032823C EEJ EUR003/28/24\|.032823C\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 15,861 | 2,240,000 | 141.23 | | 23,744 | | 5,675 | | 17,755 | | | (18,069) | | | | 0010 |
| .032823M EEJ EUR003/28/24\|.032823M\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 38,802 | 5,480,000 | 141.23 | | 140,836 | | 33,661 | | 77,334 | | | (107,175) | | | | 0010 |
| .AC32823 PDLV5E EUR003/28\|.AC32823\|PDL V5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 03/28/2024 | 2,758 | 1,081,359 | 392.06 | | 23,790 | | 5,686 | | 1,618 | | | (18,104) | | | | 0010 |
| .032823H EEJ EUR003/28/24\|.032823H\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 11,010 | 1,555,000 | 141.23 | | 34,521 | | 8,251 | | 21,462 | | | (26,270) | | | | 0010 |
| .T032823 PDLV5E EUR002/28\|.T032823\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 02/28/2024 | 1,273 | 488,128 | 383.35 | | 16,059 | | 2,780 | | 2,366 | | | (13,279) | | | | 0010 |
| .032823T EEJ EUR003/28/24\|.032823T\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 4,952 | 700,000 | 141.357107 | | 20,160 | | 4,818 | | 9,577 | | | (15,342) | | | | 0010 |
| .K032823 SPX EUR003/28/24\|.K032823\| SPX EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 03/28/2023 | 03/28/2024 | 1,040 | 4,130,000 | 3971.27 | | 151,265 | | 36,154 | | 246,957 | | | (115,111) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .032823I EEJ EUR003/28/24\|.032823I\|EEJ EURO 03/28/ .AE32823 PDLV5E | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 14,055 | 1,985,000 | 141.23 | | 46,251 | | 11,054 | | 27,701 | | | (35,196) | | | | 0010 |
| EUR003/28\|.AE32823\|PDLV5E EURO 03/ .032823F EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 03/28/2025 | 2,242 | 878,995 | 392.06 | | 26,809 | | 16,623 | | 9,066 | | | (10,187) | | | | 0010 |
| EUR003/28/24\|.032823F\|EEJ EURO 03/28/ .J032823 SPX | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 2,478 | 350,000 | 141.23 | | 7,035 | | 1,681 | | 4,662 | | | (5,354) | | | | 0010 |
| EUR003/28/24\|.J032823\|SPX EURO 03/28/ .032823G EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 03/28/2023 | 03/28/2024 | 1,356 | 5,385,000 | 3971.27 | | 188,335 | | 45,014 | | 306,202 | | | (143,321) | | | | 0010 |
| EUR003/28/24\|.032823G\|EEJ EURO 03/28/ .032823Z SPX | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 6,443 | 910,000 | 141.23 | | 19,292 | | 4,611 | | 12,368 | | | (14,681) | | | | 0010 |
| ASIAN03/28/2\|.032823Z\|SPX ASIAN 03/28 .032823J EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/28/2023 | 03/28/2024 | 1,861 | 7,390,000 | 3971.27 | | 248,644 | | 59,429 | | 475,539 | | | (189,215) | | | | 0010 |
| EUR003/28/24\|.032823J\|EEJ EURO 03/28/ .032823V EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 20,357 | 2,875,000 | 141.23 | | 68,138 | | 16,286 | | 40,238 | | | (51,852) | | | | 0010 |
| EUR003/28/24\|.032823V\|EEJ EURO 03/28/ .B032823 SPX | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 5,238 | 755,000 | 144.139338 | | 15,931 | | 3,808 | | 4,561 | | | (12,123) | | | | 0010 |
| EUR003/28/24\|.B032823\|SPX EURO 03/28/ .032823Y SPX | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 03/28/2023 | 03/28/2024 | 1,165 | 4,625,000 | 3971.27 | | 96,528 | | 23,071 | | 151,580 | | | (73,457) | | | | 0010 |
| ASIAN03/28/2\|.032823Y\|SPX ASIAN 03/28 .X032823 PDLV5E | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/28/2023 | 03/28/2024 | 446 | 1,770,000 | 3971.27 | | 43,894 | | 10,491 | | 78,188 | | | (33,403) | | | | 0010 |
| EUR002/07\|.X032823\|PDLV5E EURO 02/ .A032823 SPX | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 02/07/2025 | 761 | 296,206 | 389.11 | | 9,686 | | 5,740 | | 3,389 | | | (3,946) | | | | 0010 |
| EUR003/28/24\|.A032823\|SPX EURO 03/28/ .032823X SPX | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 03/28/2023 | 03/28/2024 | 7,622 | 30,270,000 | 3971.27 | | 378,526 | | 90,472 | | 580,192 | | | (288,054) | | | | 0010 |
| ASIAN03/28/2\|.032823X\|SPX ASIAN 03/28 .R032823 PDLV5E | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/28/2023 | 03/28/2024 | 2,257 | 8,965,000 | 3971.27 | | 110,843 | | 26,493 | | 179,538 | | | (84,351) | | | | 0010 |
| EUR002/28\|.R032823\|PDLV5E EURO 02/ .AA32823 PDLV5E | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 02/28/2024 | 1,191 | 456,453 | 383.35 | | 12,598 | | 2,181 | | 2,212 | | | (10,417) | | | | 0010 |
| EUR003/28\|.AA32823\|PDLV5E EURO 03/ .L032823 SPX | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/28/2023 | 03/28/2024 | 1,036 | 406,179 | 392.06 | | 8,124 | | 1,942 | | 608 | | | (6,182) | | | | 0010 |
| EUR003/28/24\|.L032823\|SPX EURO 03/28/ .D032823 SPX | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 03/28/2023 | 03/28/2024 | 1,556 | 6,180,000 | 3971.27 | | 242,268 | | 57,905 | | 398,145 | | | (184,364) | | | | 0010 |
| EUR003/28/24\|.D032823\|SPX EURO 03/28/ .032823L EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 03/28/2023 | 03/28/2024 | 2,259 | 8,970,000 | 3971.27 | | 243,410 | | 58,178 | | 388,179 | | | (185,232) | | | | 0010 |
| EUR003/28/24\|.032823L\|EEJ EURO 03/28/ .032823A EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 20,286 | 2,865,000 | 141.23 | | 71,052 | | 16,982 | | 40,327 | | | (54,070) | | | | 0010 |
| EUR003/14/24\|.032823A\|EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/14/2024 | 51,100 | 7,180,000 | 140.51 | | 146,472 | | 30,550 | | 107,169 | | | (115,922) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .M032823 SPX EUR003/28/24\|.M032823\| SPX EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 03/28/2023 | 03/28/2024 | 232 | 920,000 | 3971.27 | | 46,452 | | 11,102 | | 78,754 | | | (35,349) | | | | 0010 |
| .032823U EEJ EUR003/28/24\|.032823U\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 11,774 | 1,680,000 | 142.684669 | | 42,000 | | 10,038 | | 15,946 | | | (31,962) | | | | 0010 |
| .C032823 SPX EUR003/28/24\|.C032823\| SPX EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 03/28/2023 | 03/28/2024 | 1,319 | 5,240,000 | 3971.27 | | 126,818 | | 30,311 | | 200,775 | | | (96,507) | | | | 0010 |
| .032823K EEJ EUR003/28/24\|.032823K\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2023 | 03/28/2024 | 4,355 | 615,000 | 141.23 | | 14,822 | | 3,543 | | 8,627 | | | (11,279) | | | | 0010 |
| .041023J EEJ EUR004/08/24\|.041023J\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 7,125 | 1,015,000 | 142.46 | | 21,214 | | 5,743 | | 10,346 | | | (15,471) | | | | 0010 |
| .R041023 SPX EUR004/08/24\|.R041023\| SPX EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 1,326 | 5,450,000 | 4109.11 | | 156,960 | | 42,492 | | 243,227 | | | (114,468) | | | | 0010 |
| .Q041023 SPX EUR004/08/24\|.Q041023\| SPX EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 1,840 | 7,560,000 | 4109.11 | | 201,852 | | 54,645 | | 311,652 | | | (147,207) | | | | 0010 |
| .AW41023 PDLV5E EUR003/07\|.AW41023\|PDL V5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/10/2023 | 03/07/2024 | 1,042 | 397,387 | 381.54 | | 15,498 | | 3,100 | | 2,798 | | | (12,398) | | | | 0010 |
| .AD41023 SPX EUR004/08/24\|.AD41023\| SPX EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 374 | 1,535,000 | 4109.11 | | 82,430 | | 22,315 | | 135,441 | | | (60,114) | | | | 0010 |
| .041023K EEJ EUR004/08/24\|.041023K\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 6,493 | 925,000 | 142.46 | | 19,703 | | 5,334 | | 9,494 | | | (14,369) | | | | 0010 |
| .041023L EEJ EUR004/08/24\|.041023L\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 3,826 | 545,000 | 142.46 | | 12,263 | | 3,320 | | 5,675 | | | (8,943) | | | | 0010 |
| .041023V EEJ EUR004/08/24\|.041023V\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 22,708 | 3,235,000 | 142.46 | | 83,463 | | 22,595 | | 34,301 | | | (60,868) | | | | 0010 |
| .C041023 EEJ EUR004/08/24\|.C041023\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 5,702 | 815,000 | 142.930118 | | 22,657 | | 6,134 | | 7,596 | | | (16,523) | | | | 0010 |
| .AC41023 SPX EUR004/08/24\|.AC41023\| SPX EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 899 | 3,695,000 | 4109.11 | | 194,727 | | 52,716 | | 319,370 | | | (142,010) | | | | 0010 |
| .T041023 SPX EUR004/08/24\|.T041023\| SPX EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 2,054 | 8,440,000 | 4109.11 | | 267,548 | | 72,430 | | 415,258 | | | (195,118) | | | | 0010 |
| .041023U EEJ EUR004/08/24\|.041023U\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 3,685 | 525,000 | 142.46 | | 13,283 | | 3,596 | | 5,560 | | | (9,687) | | | | 0010 |
| .041023H EEJ EUR004/08/24\|.041023H\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 34,641 | 4,935,000 | 142.46 | | 87,843 | | 23,781 | | 46,819 | | | (64,062) | | | | 0010 |
| .AE41023 SPX EUR004/08/24\|.AE41023\| SPX EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 556 | 2,285,000 | 4109.11 | | 126,361 | | 34,208 | | 209,022 | | | (92,152) | | | | 0010 |
| .BB41023 PDLV5E EUR004/07\|.BB41023\|PDL V5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/10/2023 | 04/07/2025 | 16,170 | 6,378,508 | 394.47 | | 195,182 | | 124,207 | | 56,682 | | | (70,975) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .041023W EEJ EUR011/29/24\|.041023W\| EEJ EUR0 11/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 11/29/2024 | 1,707 | 240,000 | 140.63 | | 9,960 | | 5,556 | | 6,436 | | | (4,404) | | | | 0010 |
| .D041023 EEJ EUR004/08/24\|.D041023\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 21,161 | 3,045,000 | 143.898846 | | 76,125 | | 20,608 | | 21,348 | | | (55,517) | | | | 0010 |
| .041023A EEJ EUR002/07/24\|.041023A\| EEJ EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 02/07/2024 | 2,111 | 300,000 | 142.08 | | 8,190 | | 1,007 | | 2,069 | | | (7,183) | | | | 0010 |
| .041023R EEJ EUR004/08/24\|.041023R\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 8,388 | 1,195,000 | 142.46 | | 31,548 | | 8,541 | | 12,681 | | | (23,007) | | | | 0010 |
| .U041023 SPX EUR004/08/24\|.U041023\| SPX EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 965 | 3,965,000 | 4109.11 | | 129,656 | | 35,100 | | 202,310 | | | (94,555) | | | | 0010 |
| .S041023 SPX EUR004/08/24\|.S041023\| SPX EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 2,707 | 11,125,000 | 4109.11 | | 335,975 | | 90,955 | | 521,973 | | | (245,020) | | | | 0010 |
| .B041023 EEJ EUR004/08/24\|.B041023\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 12,846 | 1,830,000 | 142.46 | | 53,619 | | 14,516 | | 19,432 | | | (39,103) | | | | 0010 |
| .041023T EEJ EUR004/08/24\|.041023T\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 1,965 | 280,000 | 142.46 | | 6,608 | | 1,789 | | 2,943 | | | (4,819) | | | | 0010 |
| .041023I EEJ EUR004/08/24\|.041023I\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 4,457 | 635,000 | 142.46 | | 12,637 | | 3,421 | | 6,356 | | | (9,216) | | | | 0010 |
| .AI41023 SPX EQFWD04/08/2\|.AI41023\| SPX EQFWD 04/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 1,825 | 7,500,000 | 4109.11 | | 712,500 | | 192,887 | | 1,323,692 | | | (519,613) | | | | 0010 |
| .041023S EEJ EUR004/08/24\|.041023S\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 1,755 | 250,000 | 142.46 | | 6,950 | | 1,881 | | 2,654 | | | (5,069) | | | | 0010 |
| .AS41023 PDLV5E EUR004/08\|.AS41023\|PDLV5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/10/2023 | 04/08/2024 | 1,854 | 731,455 | 394.47 | | 15,507 | | 4,198 | | 836 | | | (11,309) | | | | 0010 |
| .W041023 SPX EUR004/08/24\|.W041023\| SPX EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 3,228 | 13,265,000 | 4109.11 | | 473,561 | | 128,201 | | 743,047 | | | (345,359) | | | | 0010 |
| .X041023 SPX EUR004/08/24\|.X041023\| SPX EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 6,700 | 27,530,000 | 4109.11 | | 982,821 | | 266,068 | | 1,542,109 | | | (716,753) | | | | 0010 |
| .041023D EEJ EUR003/21/24\|.041023D\| EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 03/21/2024 | 58,705 | 8,295,000 | 141.3 | | 202,398 | | 47,069 | | 109,151 | | | (155,329) | | | | 0010 |
| .BC41023 PDLV5E EUR004/07\|.BC41023\|PDLV5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/10/2023 | 04/07/2025 | 48,435 | 19,106,177 | 394.47 | | 584,649 | | 372,049 | | 169,784 | | | (212,600) | | | | 0010 |
| .041023P EEJ EUR004/08/24\|.041023P\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 2,843 | 405,000 | 142.46 | | 10,247 | | 2,774 | | 4,289 | | | (7,473) | | | | 0010 |
| .041023B EEJ EUR002/28/24\|.041023B\| EEJ EUR0 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 02/28/2024 | 2,486 | 348,000 | 140.01 | | 12,284 | | 2,213 | | 5,918 | | | (10,072) | | | | 0010 |
| .0410230 EEJ EUR004/08/24\|.0410230\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 46,434 | 6,615,000 | 142.46 | | 164,052 | | 44,412 | | 69,963 | | | (119,640) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .G041023 EEJ EUR004/08/24\|.G041023\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 6,318 | 900,000 | 142.46 | | 26,370 | | 7,139 | | 9,557 | | | (19,231) | | | | 0010 |
| .041023E EEJ EUR003/21/24\|.041023E\| EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 03/21/2024 | 37,969 | 5,365,000 | 141.3 | | 155,049 | | 36,058 | | 71,684 | | | (118,991) | | | | 0010 |
| .041023C EEJ EUR003/14/24\|.041023C\| EEJ EUR0 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 03/14/2024 | 1,886 | 265,000 | 140.51 | | 8,957 | | 1,940 | | 4,232 | | | (7,017) | | | | 0010 |
| .V041023 SPX EUR004/08/24\|.V041023\| SPX EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 4,187 | 17,205,000 | 4109.11 | | 567,765 | | 153,704 | | 885,677 | | | (414,061) | | | | 0010 |
| .AU41023 PDLV5E EUR002/28\|.AU41023\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/10/2023 | 02/28/2024 | 1,290 | 494,667 | 383.35 | | 17,709 | | 3,190 | | 2,375 | | | (14,519) | | | | 0010 |
| .041023N EEJ EUR004/08/24\|.041023N\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 4,001 | 570,000 | 142.46 | | 13,908 | | 3,765 | | 6,017 | | | (10,143) | | | | 0010 |
| .Z041023 SPX EUR004/08/24\|.Z041023\| SPX EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 679 | 2,790,000 | 4109.11 | | 117,738 | | 31,874 | | 187,605 | | | (85,864) | | | | 0010 |
| .M041023 SPX ASIAN04/10/2\|.M041023\| SPX ASIAN 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/10/2023 | 04/10/2024 | 2,262 | 9,295,000 | 4109.11 | | 314,171 | | 86,311 | | 594,390 | | | (227,860) | | | | 0010 |
| .041023X EEJ EUR012/16/24\|.041023X\| EEJ EUR0 12/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 12/16/2024 | 1,862 | 265,000 | 142.32 | | 9,593 | | 5,468 | | 5,714 | | | (4,125) | | | | 0010 |
| .E041023 EEJ EUR004/08/24\|.E041023\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 4,090 | 595,000 | 145.494398 | | 12,436 | | 3,367 | | 2,485 | | | (9,069) | | | | 0010 |
| .I041023 EEJ EUR004/08/24\|.I041023\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 2,429 | 350,000 | 144.112536 | | 8,540 | | 2,312 | | 2,298 | | | (6,228) | | | | 0010 |
| .AT41023 PDLV5E EUR002/21\|.AT41023\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/10/2023 | 02/21/2024 | 647 | 248,541 | 383.96 | | 8,600 | | 1,392 | | 962 | | | (7,207) | | | | 0010 |
| .BA41023 PDLV5E EUR004/08\|.BA41023\|PDL V5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/10/2023 | 04/08/2024 | 18,808 | 7,419,160 | 394.47 | | 161,738 | | 43,785 | | 8,477 | | | (117,952) | | | | 0010 |
| .041023M EEJ EUR004/08/24\|.041023M\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 18,812 | 2,680,000 | 142.46 | | 63,784 | | 17,267 | | 28,200 | | | (46,517) | | | | 0010 |
| .H041023 EEJ EUR004/07/25\|.H041023\| EEJ EUR0 04/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/07/2025 | 2,878 | 410,000 | 142.46 | | 16,031 | | 10,202 | | 9,910 | | | (5,829) | | | | 0010 |
| .F041023 EEJ EUR004/08/24\|.F041023\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 18,722 | 2,760,000 | 147.417608 | | 45,816 | | 12,403 | | 5,677 | | | (33,413) | | | | 0010 |
| .L041023 SPX ASIAN04/10/2\|.L041023\| SPX ASIAN 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/10/2023 | 04/10/2024 | 176 | 724,496 | 4109.11 | | 22,532 | | 6,190 | | 41,697 | | | (16,342) | | | | 0010 |
| .041023F EEJ EUR004/08/24\|.041023F\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 18,567 | 2,645,000 | 142.46 | | 28,302 | | 7,662 | | 16,374 | | | (20,640) | | | | 0010 |
| .041023Y EEJ EUR012/30/24\|.041023Y\| EEJ EUR0 12/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 12/30/2024 | 1,717 | 240,000 | 139.78 | | 10,872 | | 6,302 | | 7,406 | | | (4,570) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AA41023 SPX EUR004/08/24\|.AA41023\| SPX EURO 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 1,699 | 6,980,000 | 4109.11 | | 302,234 | | 81,820 | | 482,393 | | | (220,414) | | | | 0010 |
| .AY41023 PDLV5E EUR003/07\|.AY41023\|PDL V5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/10/2023 | 03/07/2025 | 756 | 288,265 | 381.54 | | 13,347 | | 8,277 | | 5,485 | | | (5,070) | | | | 0010 |
| .N041023 SPX EUR004/08/24\|.N041023\| SPX EURO 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 8,875 | 36,470,000 | 4109.11 | | 463,169 | | 125,388 | | 690,557 | | | (337,781) | | | | 0010 |
| .041023Z EEJ EUR003/21/25\|.041023Z\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 03/21/2025 | 1,890 | 267,000 | 141.3 | | 11,134 | | 6,988 | | 7,341 | | | (4,146) | | | | 0010 |
| .AV41023 PDLV5E EUR002/28\|.AV41023\|PDL V5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/10/2023 | 02/28/2025 | 971 | 372,203 | 383.35 | | 16,191 | | 9,978 | | 6,313 | | | (6,213) | | | | 0010 |
| .A041023 EEJ EUR003/21/24\|.A041023\| EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 03/21/2024 | 1,960 | 279,000 | 142.34562 | | 7,952 | | 1,849 | | 2,775 | | | (6,102) | | | | 0010 |
| .AZ41023 PDLV5E EUR004/08\|.AZ41023\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/10/2023 | 04/08/2024 | 2,514 | 991,635 | 394.47 | | 21,618 | | 5,852 | | 1,133 | | | (15,765) | | | | 0010 |
| .AX41023 PDLV5E EUR003/07\|.AX41023\|PDL V5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/10/2023 | 03/07/2024 | 2,202 | 840,287 | 381.54 | | 32,771 | | 6,554 | | 5,917 | | | (26,217) | | | | 0010 |
| .Y041023 SPX EUR004/08/24\|.Y041023\| SPX EURO 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 1,387 | 5,700,000 | 4109.11 | | 220,020 | | 59,563 | | 347,056 | | | (160,457) | | | | 0010 |
| .P041023 SPX EUR004/08/24\|.P041023\| SPX EURO 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 1,904 | 7,825,000 | 4109.11 | | 190,930 | | 51,688 | | 293,433 | | | (139,242) | | | | 0010 |
| .K041023 SPX ASIAN04/10/2\|.K041023\| SPX ASIAN 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/10/2023 | 04/10/2024 | 495 | 2,035,000 | 4109.11 | | 50,875 | | 13,977 | | 89,506 | | | (36,898) | | | | 0010 |
| .0041023 SPX EUR004/08/24\|.0041023\| SPX EURO 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 2,072 | 8,515,000 | 4109.11 | | 179,667 | | 48,639 | | 273,988 | | | (131,028) | | | | 0010 |
| .041023G EEJ EUR004/08/24\|.041023G\| EEJ EURO 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 7,441 | 1,060,000 | 142.46 | | 17,808 | | 4,821 | | 9,721 | | | (12,987) | | | | 0010 |
| .J041023 SPX ASIAN04/10/2\|.J041023\| SPX ASIAN 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/10/2023 | 04/10/2024 | 2,121 | 8,715,000 | 4109.11 | | 108,066 | | 29,688 | | 173,126 | | | (78,378) | | | | 0010 |
| .041023Q EEJ EUR004/08/24\|.041023Q\| EEJ EURO 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/10/2023 | 04/08/2024 | 47,592 | 6,780,000 | 142.46 | | 174,246 | | 47,172 | | 71,874 | | | (127,074) | | | | 0010 |
| .041123H SGIXCGMS EUR003/\|.041123H\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/11/2023 | 03/28/2025 | 6,350 | 2,082,031 | 327.9 | | 74,417 | | 47,044 | | 72,928 | | | (27,373) | | | | 0010 |
| .041123F SGIXCGMS EUR003/\|.041123F\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/11/2023 | 03/21/2025 | 7,338 | 2,407,483 | 328.1 | | 84,970 | | 53,406 | | 83,196 | | | (31,564) | | | | 0010 |
| .041123G SGIXCGMS EUR003/\|.041123G\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/11/2023 | 03/28/2024 | 1,360 | 445,967 | 327.9 | | 11,533 | | 2,867 | | 12,377 | | | (8,667) | | | | 0010 |
| .041123E SGIXCGMS EUR003/\|.041123E\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/11/2023 | 03/21/2024 | 2,056 | 674,472 | 328.1 | | 17,083 | | 3,984 | | 18,245 | | | (13,098) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .U041423 SPX EUR004/15/24\|.U041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 1,594 | 6,595,000 | 4137.64 | | 345,116 | | 558,122 | | 558,122 | 213,006 | | | | | | 0010 |
| .041423V EEJ EUR004/14/25\|.041423V\| EEJ EUR0 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/14/2025 | 40,753 | 5,820,000 | 142.81 | | 227,562 | | 135,629 | | 135,629 | (91,933) | | | | | | 0010 |
| .S041423 SPX EUR004/15/24\|.S041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 7,410 | 30,660,000 | 4137.64 | | 1,406,068 | | 2,235,508 | | 2,235,508 | 829,440 | | | | | | 0010 |
| .Y041423 SPX EUR004/14/25\|.Y041423\| SPX EUR0 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/14/2025 | 558 | 2,310,000 | 4137.64 | | 315,962 | | 518,690 | | 518,690 | 202,728 | | | | | | 0010 |
| .041423U EEJ EUR004/15/24\|.041423U\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 91,905 | 13,125,000 | 142.81 | | 384,563 | | 132,093 | | 132,093 | (252,470) | | | | | | 0010 |
| .Q041423 SPX EUR004/15/24\|.Q041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 3,391 | 14,030,000 | 4137.64 | | 551,800 | | 863,314 | | 863,314 | 311,514 | | | | | | 0010 |
| .AF41423 PDLV5E EUR004/15\|.AF41423\|PDL V5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2023 | 04/15/2024 | 34,705 | 13,649,271 | 393.29 | | 298,919 | | 21,978 | | 21,978 | (276,941) | | | | | | 0010 |
| .T041423 SPX EUR004/15/24\|.T041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 619 | 2,560,000 | 4137.64 | | 125,030 | | 200,327 | | 200,327 | 75,297 | | | | | | 0010 |
| .041423E EEJ EUR004/15/24\|.041423E\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 1,330 | 190,000 | 142.81 | | 3,724 | | 1,077 | | 1,783 | | | (2,647) | | | | 0010 |
| .R041423 SPX EUR004/15/24\|.R041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 1,433 | 5,930,000 | 4137.64 | | 257,599 | | 74,512 | | 407,094 | | | (183,087) | | | | 0010 |
| .0414230 EEJ EUR004/15/24\|.041423Q\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 2,369 | 340,000 | 143.495488 | | 9,282 | | 2,685 | | 2,831 | | | (6,597) | | | | 0010 |
| .AD41423 PDLV5E EUR004/15\|.AD41423\|PDL V5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2023 | 04/15/2024 | 4,258 | 1,674,750 | 393.29 | | 36,677 | | 10,609 | | 2,697 | | | (26,068) | | | | 0010 |
| .041423P EEJ EUR004/15/24\|.041423P\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 6,687 | 955,000 | 142.81 | | 27,982 | | 8,094 | | 9,611 | | | (19,888) | | | | 0010 |
| .041423F EEJ EUR004/15/24\|.041423F\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 1,751 | 250,000 | 142.81 | | 5,225 | | 1,511 | | 2,407 | | | (3,714) | | | | 0010 |
| .C041423 SPX ASIAN04/15/2\|.C041423\| SPX ASIAN 04/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/14/2023 | 04/15/2024 | 775 | 3,205,000 | 4137.64 | | 107,368 | | 31,057 | | 203,606 | | | (76,311) | | | | 0010 |
| .041423C EEJ EUR004/15/24\|.041423C\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 2,451 | 350,000 | 142.81 | | 3,745 | | 1,083 | | 2,036 | | | (2,662) | | | | 0010 |
| .041423B EEJ EUR003/28/24\|.041423B\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 03/28/2024 | 89,995 | 12,710,000 | 141.23 | | 391,468 | | 98,718 | | 179,460 | | | (292,750) | | | | 0010 |
| .041423D EEJ EUR004/15/24\|.041423D\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 6,022 | 860,000 | 142.81 | | 15,222 | | 4,403 | | 7,655 | | | (10,819) | | | | 0010 |
| .041423H EEJ EUR004/15/24\|.041423H\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 1,716 | 245,000 | 142.81 | | 5,513 | | 1,595 | | 2,414 | | | (3,918) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .I041423 SPX EUR004/15/24\|.I041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 2,544 | 10,525,000 | 4137.64 | | 296,700 | | 85,822 | | 452,497 | | | (210,878) | | | | 0010 |
| .AB41423 PDLV5E EUR003/14\|.AB41423\|PDLV5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2023 | 03/14/2024 | 1,041 | 405,505 | 389.67 | | 10,219 | | 2,254 | | 744 | | | (7,965) | | | | 0010 |
| .041423S EEJ EUR004/15/24\|.041423S\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 4,530 | 660,000 | 145.709043 | | 14,058 | | 4,066 | | 2,777 | | | (9,992) | | | | 0010 |
| .041423T EEJ EUR004/15/24\|.041423T\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 13,427 | 1,985,000 | 147.836912 | | 32,753 | | 9,474 | | 3,898 | | | (23,279) | | | | 0010 |
| .D041423 SPX ASIAN04/15/2\|.D041423\| SPX ASIAN 04/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/14/2023 | 04/15/2024 | 701 | 2,900,000 | 4137.64 | | 100,630 | | 29,108 | | 192,817 | | | (71,522) | | | | 0010 |
| .041423I EEJ EUR004/15/24\|.041423I\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 3,081 | 440,000 | 142.81 | | 10,472 | | 3,029 | | 4,383 | | | (7,443) | | | | 0010 |
| .041423R EEJ EUR004/15/24\|.041423R\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 5,302 | 765,000 | 144.280943 | | 19,125 | | 5,532 | | 5,063 | | | (13,593) | | | | 0010 |
| .H041423 SPX EUR004/15/24\|.H041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 1,308 | 5,410,000 | 4137.64 | | 137,306 | | 39,717 | | 208,010 | | | (97,589) | | | | 0010 |
| .E041423 SPX EUR004/15/24\|.E041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 5,816 | 24,065,000 | 4137.64 | | 311,642 | | 90,144 | | 452,330 | | | (221,497) | | | | 0010 |
| .041423G EEJ EUR004/15/24\|.041423G\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 2,171 | 310,000 | 142.81 | | 6,603 | | 1,910 | | 3,008 | | | (4,693) | | | | 0010 |
| .P041423 SPX EUR004/15/24\|.P041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 847 | 3,505,000 | 4137.64 | | 133,295 | | 38,556 | | 207,911 | | | (94,739) | | | | 0010 |
| .G041423 SPX EUR004/15/24\|.G041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 1,483 | 6,135,000 | 4137.64 | | 133,927 | | 38,739 | | 200,982 | | | (95,188) | | | | 0010 |
| .F041423 SPX EUR004/15/24\|.F041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 389 | 1,610,000 | 4137.64 | | 29,688 | | 8,588 | | 44,076 | | | (21,101) | | | | 0010 |
| .W041423 SPX EUR004/15/24\|.W041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 331 | 1,370,000 | 4137.64 | | 73,295 | | 21,201 | | 118,923 | | | (52,094) | | | | 0010 |
| .041423J EEJ EUR004/15/24\|.041423J\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 1,120 | 160,000 | 142.81 | | 3,904 | | 1,129 | | 1,599 | | | (2,775) | | | | 0010 |
| .041423L EEJ EUR004/15/24\|.041423L\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 1,435 | 205,000 | 142.81 | | 5,187 | | 1,500 | | 2,057 | | | (3,686) | | | | 0010 |
| .N041423 SPX EUR004/15/24\|.N041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 1,797 | 7,435,000 | 4137.64 | | 265,504 | | 76,799 | | 411,939 | | | (188,705) | | | | 0010 |
| .K041423 SPX EUR004/15/24\|.K041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 2,249 | 9,305,000 | 4137.64 | | 307,344 | | 88,901 | | 473,908 | | | (218,443) | | | | 0010 |
| .041423M EEJ EUR004/15/24\|.041423M\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 15,265 | 2,180,000 | 142.81 | | 56,244 | | 16,269 | | 21,899 | | | (39,975) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .J041423 SPX EUR004/15/24\|.J041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 2,430 | 10,055,000 | 4137.64 | | 309,694 | | 89,581 | | 475,024 | | | (220,113) | | | | 0010 |
| .041423K EEJ EUR004/15/24\|.041423K\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 11,974 | 1,710,000 | 142.81 | | 42,579 | | 12,316 | | 17,129 | | | (30,263) | | | | 0010 |
| .041423A EEJ EUR003/28/24\|.041423A\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 03/28/2024 | 71,231 | 10,060,000 | 141.23 | | 249,488 | | 62,914 | | 136,875 | | | (186,574) | | | | 0010 |
| .041423W EEJ EUR004/15/24\|.041423W\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 6,337 | 905,000 | 142.81 | | 26,517 | | 7,670 | | 9,108 | | | (18,846) | | | | 0010 |
| .AG41423 PDLV5E EUR004/14\|.AG41423\|PDL V5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2023 | 04/14/2025 | 3,919 | 1,541,253 | 393.29 | | 47,162 | | 30,425 | | 15,090 | | | (16,737) | | | | 0010 |
| .L041423 SPX EUR004/15/24\|.L041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 441 | 1,825,000 | 4137.64 | | 60,280 | | 17,436 | | 92,948 | | | (42,843) | | | | 0010 |
| .B041423 SPX ASIAN04/15/2\|.B041423\| SPX ASIAN 04/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/14/2023 | 04/15/2024 | 332 | 1,375,000 | 4137.64 | | 44,138 | | 12,767 | | 82,316 | | | (31,370) | | | | 0010 |
| .X041423 SPX EUR004/15/24\|.X041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 585 | 2,420,000 | 4137.64 | | 133,560 | | 38,633 | | 217,655 | | | (94,927) | | | | 0010 |
| .M041423 SPX EUR004/15/24\|.M041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 1,370 | 5,670,000 | 4137.64 | | 194,935 | | 56,386 | | 301,475 | | | (138,549) | | | | 0010 |
| .AE41423 PDLV5E EUR004/15\|.AE41423\|PDL V5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2023 | 04/15/2024 | 8,169 | 3,212,624 | 393.29 | | 70,356 | | 20,351 | | 5,173 | | | (50,005) | | | | 0010 |
| .A041423 SPX ASIAN04/15/2\|.A041423\| SPX ASIAN 04/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/14/2023 | 04/15/2024 | 413 | 1,710,000 | 4137.64 | | 43,605 | | 12,613 | | 76,915 | | | (30,992) | | | | 0010 |
| .AH41423 PDLV5E EUR004/14\|.AH41423\|PDL V5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2023 | 04/14/2025 | 4,188 | 1,647,124 | 393.29 | | 50,402 | | 32,515 | | 16,127 | | | (17,887) | | | | 0010 |
| .041423Z SPX ASIAN04/15/2\|.041423Z\| SPX ASIAN 04/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/14/2023 | 04/15/2024 | 1,579 | 6,535,000 | 4137.64 | | 82,341 | | 23,818 | | 131,570 | | | (58,523) | | | | 0010 |
| .0414230 EEJ EUR004/15/24\|.0414230\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 13,900 | 1,985,000 | 142.81 | | 51,412 | | 14,871 | | 19,942 | | | (36,540) | | | | 0010 |
| .Z041423 PDLV5E EUR004/15\|.Z041423\|PDL V5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2023 | 04/15/2024 | 1,007 | 395,946 | 393.29 | | 8,632 | | 2,497 | | 638 | | | (6,135) | | | | 0010 |
| .041423X EEJ EUR004/14/25\|.041423X\| EEJ EUR0 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/14/2025 | 2,346 | 335,000 | 142.81 | | 13,099 | | 8,450 | | 7,807 | | | (4,648) | | | | 0010 |
| .041423N EEJ EUR004/15/24\|.041423N\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 7,212 | 1,030,000 | 142.81 | | 25,956 | | 7,508 | | 10,330 | | | (18,448) | | | | 0010 |
| .0041423 SPX EUR004/15/24\|.0041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 4,292 | 17,760,000 | 4137.64 | | 634,210 | | 183,449 | | 984,000 | | | (450,761) | | | | 0010 |
| .041423Y EEJ EUR004/15/24\|.041423Y\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2023 | 04/15/2024 | 1,248 | 180,000 | 144.2381 | | 4,518 | | 1,307 | | 1,207 | | | (3,211) | | | | 0010 |

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .V041423 SPX EUR004/15/24\|.V041423\| SPX EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2023 | 04/15/2024 | 534 | 2,210,000 | 4137.64 | | 116,445 | | 33,682 | | 188,518 | | | (82,762) | | | | 0010 |
| .AA41423 PDLV5E EUR002/28\|.AA41423\|PDL V5E EUR0 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2023 | 02/28/2024 | 987 | 378,240 | 383.35 | | 12,860 | | 2,360 | | 1,824 | | | (10,500) | | | | 0010 |
| .AC41423 PDLV5E EUR003/28\|.AC41423\|PDL V5E EUR0 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2023 | 03/28/2024 | 1,620 | 635,261 | 392.06 | | 14,357 | | 3,620 | | 945 | | | (10,736) | | | | 0010 |
| .D042123 EEJ EUR004/22/24\|.D042123\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 5,505 | 785,000 | 142.61 | | 23,079 | | 7,121 | | 8,685 | | | (15,958) | | | | 0010 |
| .E042123 EEJ EUR004/21/25\|.E042123\| EEJ EUR0 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/21/2025 | 2,279 | 325,000 | 142.61 | | 12,708 | | 8,320 | | 7,813 | | | (4,387) | | | | 0010 |
| .V042123 SPX EUR004/22/24\|.V042123\| SPX EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 339 | 1,399,982 | 4133.52 | | 67,900 | | 20,950 | | 105,798 | | | (46,950) | | | | 0010 |
| .042123A EEJ EUR003/28/24\|.042123A\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 03/28/2024 | 3,222 | 455,000 | 141.23 | | 14,560 | | 3,748 | | 6,433 | | | (10,812) | | | | 0010 |
| .042123U EEJ EUR004/22/24\|.042123U\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 9,782 | 1,395,000 | 142.61 | | 39,479 | | 12,181 | | 15,434 | | | (27,298) | | | | 0010 |
| .Y042123 SPX EUR004/22/24\|.Y042123\| SPX EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 1,019 | 4,209,990 | 4133.52 | | 231,550 | | 71,442 | | 366,628 | | | (160,108) | | | | 0010 |
| .042123V EEJ EUR004/22/24\|.042123V\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 2,174 | 310,000 | 142.61 | | 8,959 | | 2,764 | | 3,430 | | | (6,195) | | | | 0010 |
| .042123T EEJ EUR004/22/24\|.042123T\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 3,787 | 540,000 | 142.61 | | 14,958 | | 4,615 | | 5,974 | | | (10,343) | | | | 0010 |
| .Q042123 SPX EUR004/22/24\|.Q042123\| SPX EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 934 | 3,860,005 | 4133.52 | | 139,732 | | 43,113 | | 212,055 | | | (96,619) | | | | 0010 |
| .T042123 SPX EUR004/22/24\|.T042123\| SPX EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 3,761 | 15,545,011 | 4133.52 | | 607,810 | | 187,534 | | 926,987 | | | (420,276) | | | | 0010 |
| .042123W EEJ EUR004/08/24\|.042123W\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/08/2024 | 2,492 | 355,000 | 142.46 | | 10,153 | | 2,851 | | 3,770 | | | (7,302) | | | | 0010 |
| .042123R EEJ EUR004/22/24\|.042123R\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 7,678 | 1,095,000 | 142.61 | | 31,098 | | 9,595 | | 12,115 | | | (21,503) | | | | 0010 |
| .042123G EEJ EUR004/22/24\|.042123G\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 3,085 | 440,000 | 142.61 | | 8,844 | | 2,729 | | 4,534 | | | (6,115) | | | | 0010 |
| .P042123 SPX EUR004/22/24\|.P042123\| SPX EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 1,373 | 5,674,992 | 4133.52 | | 198,625 | | 61,284 | | 300,655 | | | (137,341) | | | | 0010 |
| .S042123 SPX EUR004/22/24\|.S042123\| SPX EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 1,643 | 6,790,009 | 4133.52 | | 265,489 | | 81,914 | | 404,905 | | | (183,575) | | | | 0010 |
| .042123F EEJ EUR004/22/24\|.042123F\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 1,823 | 260,000 | 142.61 | | 4,966 | | 1,532 | | 2,606 | | | (3,434) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .R042123 SPX EUR004/22/24\|.R042123\| SPX EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 1,782 | 7,364,982 | 4133.52 | | 268,086 | | 82,715 | | 406,570 | | | (185,371) | | | | 0010 |
| .042123E EEJ EUR004/22/24\|.042123E\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 18,582 | 2,650,000 | 142.61 | | 47,170 | | 14,554 | | 25,568 | | | (32,616) | | | | 0010 |
| .U042123 SPX EUR004/22/24\|.U042123\| SPX EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 763 | 3,154,992 | 4133.52 | | 138,820 | | 42,832 | | 213,874 | | | (95,988) | | | | 0010 |
| .O042123 SPX EUR004/22/24\|.O042123\| SPX EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 1,796 | 7,425,001 | 4133.52 | | 249,480 | | 76,975 | | 376,788 | | | (172,505) | | | | 0010 |
| .B042123 EEJ EUR004/22/24\|.B042123\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 1,747 | 255,000 | 145.932813 | | 5,202 | | 1,605 | | 1,079 | | | (3,597) | | | | 0010 |
| .042123J EEJ EUR004/22/24\|.042123J\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 9,431 | 1,345,000 | 142.61 | | 32,146 | | 9,918 | | 14,679 | | | (22,227) | | | | 0010 |
| .042123P EEJ EUR004/22/24\|.042123P\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 6,626 | 945,000 | 142.61 | | 26,460 | | 8,164 | | 10,455 | | | (18,296) | | | | 0010 |
| .A042123 EEJ EUR004/22/24\|.A042123\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 2,097 | 305,000 | 145.419417 | | 6,588 | | 2,033 | | 1,520 | | | (4,555) | | | | 0010 |
| .042123Q EEJ EUR004/22/24\|.042123Q\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 1,543 | 220,000 | 142.61 | | 6,204 | | 1,914 | | 2,434 | | | (4,290) | | | | 0010 |
| .042123H EEJ EUR004/22/24\|.042123H\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 15,181 | 2,165,000 | 142.61 | | 45,682 | | 14,095 | | 22,761 | | | (31,587) | | | | 0010 |
| .M042123 SPX EUR004/22/24\|.M042123\| SPX EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 1,843 | 7,620,020 | 4133.52 | | 217,932 | | 67,241 | | 327,130 | | | (150,691) | | | | 0010 |
| .N042123 SPX EUR004/22/24\|.N042123\| SPX EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 2,373 | 9,810,000 | 4133.52 | | 308,034 | | 95,041 | | 463,538 | | | (212,993) | | | | 0010 |
| .042123S EEJ EUR004/22/24\|.042123S\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 1,613 | 230,000 | 142.61 | | 6,647 | | 2,051 | | 2,545 | | | (4,596) | | | | 0010 |
| .C042123 EEJ EUR004/22/24\|.C042123\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 9,315 | 1,375,000 | 147.615611 | | 22,825 | | 7,042 | | 3,273 | | | (15,783) | | | | 0010 |
| .042123I EEJ EUR004/22/24\|.042123I\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 1,893 | 270,000 | 142.61 | | 5,994 | | 1,849 | | 2,894 | | | (4,145) | | | | 0010 |
| .L042123 SPX EUR004/22/24\|.L042123\| SPX EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 1,793 | 7,409,996 | 4133.52 | | 190,437 | | 58,757 | | 283,919 | | | (131,680) | | | | 0010 |
| .X042123 SPX EUR004/22/24\|.X042123\| SPX EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 283 | 1,169,993 | 4133.52 | | 63,999 | | 19,746 | | 101,113 | | | (44,253) | | | | 0010 |
| .F042123 SPX ASIAN04/22/2\|.F042123\| SPX ASIAN 04/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/21/2023 | 04/22/2024 | 1,750 | 7,235,000 | 4133.52 | | 92,608 | | 28,573 | | 143,884 | | | (64,035) | | | | 0010 |
| .042123L EEJ EUR004/22/24\|.042123L\| EEJ EUR0 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 19,704 | 2,810,000 | 142.61 | | 70,250 | | 21,675 | | 30,889 | | | (48,575) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .042123K EEJ EUR004/22/24\|.042123K\| EEJ EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 2,489 | 355,000 | 142.61 | | 8,662 | | 2,673 | | 3,891 | | | (5,989) | | | | 0010 |
| .042123N EEJ EUR004/22/24\|.042123N\| EEJ EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 3,927 | 560,000 | 142.61 | | 14,896 | | 4,596 | | 6,188 | | | (10,300) | | | | 0010 |
| .K042123 SPX EUR004/22/24\|.K042123\| SPX EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 1,470 | 6,074,993 | 4133.52 | | 125,753 | | 38,800 | | 185,374 | | | (86,953) | | | | 0010 |
| .042123Z EEJ EUR004/22/24\|.042123Z\| EEJ EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 10,275 | 1,480,000 | 144.0361 | | 37,296 | | 11,507 | | 11,148 | | | (25,789) | | | | 0010 |
| .042123B EEJ EUR004/08/24\|.042123B\| EEJ EURO 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/08/2024 | 45,276 | 6,450,000 | 142.46 | | 163,185 | | 45,823 | | 68,376 | | | (117,362) | | | | 0010 |
| .042123X EEJ EUR004/22/24\|.042123X\| EEJ EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 8,555 | 1,220,000 | 142.61 | | 35,868 | | 11,067 | | 13,498 | | | (24,801) | | | | 0010 |
| .J042123 SPX EUR004/22/24\|.J042123\| SPX EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2023 | 04/22/2024 | 6,540 | 27,034,998 | 4133.52 | | 351,455 | | 108,438 | | 508,808 | | | (243,017) | | | | 0010 |
| .042123C EEJ EUR004/22/24\|.042123C\| EEJ EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 13,954 | 1,990,000 | 142.61 | | 21,293 | | 6,570 | | 12,230 | | | (14,723) | | | | 0010 |
| .042123M EEJ EUR004/22/24\|.042123M\| EEJ EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 13,148 | 1,875,000 | 142.61 | | 48,563 | | 14,983 | | 20,684 | | | (33,579) | | | | 0010 |
| .042123O EEJ EUR004/22/24\|.042123O\| EEJ EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 1,543 | 220,000 | 142.61 | | 6,116 | | 1,887 | | 2,434 | | | (4,229) | | | | 0010 |
| .042123Y EEJ EUR004/22/24\|.042123Y\| EEJ EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 1,570 | 225,000 | 143.351572 | | 6,120 | | 1,888 | | 2,049 | | | (4,232) | | | | 0010 |
| .042123D EEJ EUR004/22/24\|.042123D\| EEJ EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2023 | 04/22/2024 | 1,963 | 280,000 | 142.61 | | 4,648 | | 1,434 | | 2,571 | | | (3,214) | | | | 0010 |
| .H042123 SPX ASIAN04/22/2\|.H042123\| SPX ASIAN 04/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/21/2023 | 04/22/2024 | 259 | 1,070,000 | 4133.52 | | 34,454 | | 10,630 | | 62,529 | | | (23,824) | | | | 0010 |
| .I042123 SPX ASIAN04/22/2\|.I042123\| SPX ASIAN 04/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/21/2023 | 04/22/2024 | 1,048 | 4,330,000 | 4133.52 | | 148,952 | | 45,958 | | 276,418 | | | (102,994) | | | | 0010 |
| .G042123 SPX ASIAN04/22/2\|.G042123\| SPX ASIAN 04/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/21/2023 | 04/22/2024 | 300 | 1,240,000 | 4133.52 | | 31,992 | | 9,871 | | 54,977 | | | (22,121) | | | | 0010 |
| .042423N SGIXCGMS EUR004/\|.042423N\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 05/02/2023 | 04/07/2025 | 7,763 | 2,569,472 | 330.97 | | 77,635 | | 50,803 | | 76,513 | | | (26,831) | | | | 0010 |
| .042423C MXEA ASIAN04/15/\|.042423C\|MXEA ASIAN 04/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/24/2023 | 04/15/2024 | 780 | 1,673,662 | 2145.72 | | 46,909 | | 13,875 | | 19,251 | | | (33,035) | | | | 0010 |
| .042423H MXEA EUR004/08/2\|.042423H\|MXEA EURO 04/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/24/2023 | 04/08/2024 | 1,848 | 3,852,692 | 2084.79 | | 152,146 | | 42,846 | | 164,088 | | | (109,300) | | | | 0010 |
| .042423W PDLV5E EUR004/21\|.042423W\|PDLV5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/24/2023 | 04/21/2025 | 7,897 | 3,102,758 | 392.88 | | 97,737 | | 64,081 | | 31,668 | | | (33,656) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .042423I MXEA EUR004/15/2\|.042423I\|M XEA EURO 04/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/24/2023 | 04/15/2024 | 496 | 1,064,277 | 2145.72 | | 15,510 | | 4,587 | | 19,705 | | | (10,922) | | | | 0010 |
| .042423U PDLV5E EUR003/21\|.042423U\|PDL V5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/24/2023 | 03/21/2025 | 1,892 | 740,202 | 391.15 | | 24,279 | | 15,545 | | 7,989 | | | (8,733) | | | | 0010 |
| .042423B MXEA ASIAN04/10/\|.042423B\|M XEA ASIAN 04/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/24/2023 | 04/10/2024 | 884 | 1,842,954 | 2084.79 | | 65,177 | | 18,622 | | 54,598 | | | (46,555) | | | | 0010 |
| .042423Q PDLV5E EUR003/14\|.042423Q\|PDL V5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/24/2023 | 03/14/2024 | 1,253 | 488,441 | 389.67 | | 12,504 | | 2,826 | | 899 | | | (9,678) | | | | 0010 |
| .042423S PDLV5E EUR004/22\|.042423S\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/24/2023 | 04/22/2024 | 9,237 | 3,629,180 | 392.88 | | 82,382 | | 25,488 | | 6,958 | | | (56,894) | | | | 0010 |
| .042423T PDLV5E EUR004/22\|.042423T\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/24/2023 | 04/22/2024 | 13,895 | 5,459,206 | 392.88 | | 123,924 | | 38,341 | | 10,467 | | | (85,583) | | | | 0010 |
| .042423J MXEA EUR004/15/2\|.042423J\|M XEA EURO 04/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/24/2023 | 04/15/2024 | 972 | 2,085,640 | 2145.72 | | 61,897 | | 18,308 | | 77,146 | | | (43,589) | | | | 0010 |
| .042423P PDLV5E EUR004/22\|.042423P\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/24/2023 | 04/22/2024 | 1,981 | 778,169 | 392.88 | | 17,275 | | 5,345 | | 1,492 | | | (11,931) | | | | 0010 |
| .042423A MXEA ASIAN03/28/\|.042423A\|M XEA ASIAN 03/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/24/2023 | 03/28/2024 | 495 | 1,011,701 | 2043.84 | | 38,115 | | 9,840 | | 45,671 | | | (28,275) | | | | 0010 |
| .042423M SGIXCGMS EUR004/\|.042423M\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 05/02/2023 | 04/08/2024 | 4,213 | 1,394,300 | 330.97 | | 28,141 | | 8,064 | | 29,357 | | | (20,077) | | | | 0010 |
| .042423R PDLV5E EUR003/21\|.042423R\|PDL V5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/24/2023 | 03/21/2024 | 776 | 303,430 | 391.15 | | 7,252 | | 1,758 | | 475 | | | (5,494) | | | | 0010 |
| .042423E MXEA EUR003/28/2\|.042423E\|M XEA EURO 03/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/24/2023 | 03/28/2024 | 631 | 1,289,663 | 2043.84 | | 26,672 | | 6,886 | | 34,254 | | | (19,787) | | | | 0010 |
| .0424230 PDLV5E EUR004/22\|.0424230\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/24/2023 | 04/22/2024 | 1,178 | 462,956 | 392.88 | | 9,537 | | 2,951 | | 887 | | | (6,586) | | | | 0010 |
| .042423K MXEA EUR004/22/2\|.042423K\|M XEA EURO 04/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/24/2023 | 04/22/2024 | 509 | 1,092,446 | 2146.26 | | 13,957 | | 4,318 | | 17,647 | | | (9,639) | | | | 0010 |
| .042423L MXEA EUR004/22/2\|.042423L\|M XEA EURO 04/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/24/2023 | 04/22/2024 | 922 | 1,978,852 | 2146.26 | | 56,703 | | 17,543 | | 70,736 | | | (39,160) | | | | 0010 |
| .042423F MXEA EUR003/28/2\|.042423F\|M XEA EURO 03/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/24/2023 | 03/28/2024 | 991 | 2,025,445 | 2043.84 | | 74,424 | | 19,213 | | 96,557 | | | (55,211) | | | | 0010 |
| .042423G MXEA EUR004/08/2\|.042423G\|M XEA EURO 04/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/24/2023 | 04/08/2024 | 581 | 1,211,263 | 2084.79 | | 16,547 | | 4,660 | | 21,190 | | | (11,887) | | | | 0010 |
| .042423D MXEA ASIAN04/22/\|.042423D\|M XEA ASIAN 04/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/24/2023 | 04/22/2024 | 330 | 708,266 | 2146.26 | | 14,497 | | 4,485 | | 6,015 | | | (10,012) | | | | 0010 |
| .042423V PDLV5E EUR004/21\|.042423V\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/24/2023 | 04/21/2025 | 4,498 | 1,767,232 | 392.88 | | 55,668 | | 36,498 | | 18,037 | | | (19,169) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .042823G EEJ EUR004/29/24\|.042823G\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 3,500 | 500,000 | 142.85 | | 9,500 | | 3,114 | | 4,855 | | | (6,386) | | | | 0010 |
| .042823T EEJ EUR004/29/24\|.042823T\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 1,925 | 275,000 | 142.85 | | 7,755 | | 2,542 | | 2,969 | | | (5,213) | | | | 0010 |
| .042823S EEJ EUR004/29/24\|.042823S\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 14,561 | 2,080,000 | 142.85 | | 58,240 | | 19,092 | | 22,457 | | | (39,148) | | | | 0010 |
| .042823I EEJ EUR004/29/24\|.042823I\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 11,411 | 1,630,000 | 142.85 | | 34,067 | | 11,168 | | 16,611 | | | (22,899) | | | | 0010 |
| .042823U EEJ EUR004/29/24\|.042823U\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 21,841 | 3,120,000 | 142.85 | | 88,296 | | 28,946 | | 33,688 | | | (59,350) | | | | 0010 |
| .D042823 EEJ EUR004/29/24\|.D042823\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 1,911 | 280,000 | 146.549815 | | 5,460 | | 1,790 | | 1,047 | | | (3,670) | | | | 0010 |
| .042823J EEJ EUR004/29/24\|.042823J\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 3,220 | 460,000 | 142.85 | | 9,890 | | 3,242 | | 4,737 | | | (6,648) | | | | 0010 |
| .E042823 EEJ EUR004/29/24\|.E042823\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 12,920 | 1,910,000 | 147.835465 | | 31,897 | | 10,457 | | 4,633 | | | (21,440) | | | | 0010 |
| .042823H EEJ EUR004/29/24\|.042823H\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 2,555 | 365,000 | 142.85 | | 7,300 | | 2,393 | | 3,643 | | | (4,907) | | | | 0010 |
| .042823R EEJ EUR004/29/24\|.042823R\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 980 | 140,000 | 142.85 | | 3,864 | | 1,267 | | 1,511 | | | (2,597) | | | | 0010 |
| .T042823 SPX EUR004/29/24\|.T042823\| SPX EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 3,288 | 13,710,000 | 4169.48 | | 493,560 | | 161,801 | | 746,478 | | | (331,759) | | | | 0010 |
| .B042823 EEJ EUR004/29/24\|.B042823\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 8,156 | 1,180,000 | 144.67848 | | 28,438 | | 9,323 | | 7,798 | | | (19,115) | | | | 0010 |
| .042823P EEJ EUR004/29/24\|.042823P\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 15,541 | 2,220,000 | 142.85 | | 57,276 | | 18,776 | | 23,886 | | | (38,500) | | | | 0010 |
| .042823V EEJ EUR004/29/24\|.042823V\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 1,575 | 225,000 | 142.85 | | 6,458 | | 2,117 | | 2,430 | | | (4,341) | | | | 0010 |
| .A042823 EEJ EUR004/29/24\|.A042823\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 2,669 | 385,000 | 144.24993 | | 9,741 | | 3,193 | | 2,871 | | | (6,547) | | | | 0010 |
| .0428230 EEJ EUR004/29/24\|.042823Q\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 2,345 | 335,000 | 142.85 | | 8,911 | | 2,921 | | 3,611 | | | (5,990) | | | | 0010 |
| .AF42823 PDLV5E EUR004/29\|.AF42823\|PDLV5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/28/2023 | 04/29/2024 | 4,621 | 1,821,341 | 394.14 | | 39,887 | | 13,076 | | 3,100 | | | (26,811) | | | | 0010 |
| .042823F EEJ EUR004/29/24\|.042823F\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 12,916 | 1,845,000 | 142.85 | | 33,026 | | 10,827 | | 17,276 | | | (22,199) | | | | 0010 |
| .0428230 EEJ EUR004/29/24\|.0428230\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 26,496 | 3,785,000 | 142.85 | | 94,247 | | 30,896 | | 40,561 | | | (63,350) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .042823N EEJ EUR004/29/24\|.042823N\| EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 9,660 | 1,380,000 | 142.85 | | 33,672 | | 11,038 | | 14,739 | | | (22,634) | | | | 0010 |
| .K042823 SPX ASIAN04/29/2\|.K042823\| SPX ASIAN 04/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 04/28/2023 | 04/29/2024 | 335 | 1,395,000 | 4169.48 | | 46,728 | | 15,319 | | 89,269 | | | (31,410) | | | | 0010 |
| .W042823 SPX EUR004/29/24\|.W042823\| SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 6,347 | 26,465,000 | 4169.48 | | 1,024,196 | | 335,756 | | 1,556,089 | | | (688,440) | | | | 0010 |
| .042823D EEJ EUR004/29/24\|.042823D\| EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 20,021 | 2,860,000 | 142.85 | | 30,602 | | 10,032 | | 16,944 | | | (20,570) | | | | 0010 |
| .042823B EEJ EUR004/15/24\|.042823B\| EEJ EURO 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/15/2024 | 3,326 | 475,000 | 142.81 | | 13,158 | | 3,959 | | 4,780 | | | (9,199) | | | | 0010 |
| .042823E EEJ EUR004/29/24\|.042823E\| EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 6,825 | 975,000 | 142.85 | | 16,185 | | 5,306 | | 8,704 | | | (10,879) | | | | 0010 |
| .AI42823 PDLV5E EUR004/28\|.AI42823\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/28/2023 | 04/28/2025 | 7,121 | 2,806,617 | 394.14 | | 85,882 | | 57,058 | | 26,630 | | | (28,824) | | | | 0010 |
| .AH42823 PDLV5E EUR004/28\|.AH42823\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/28/2023 | 04/28/2025 | 2,270 | 894,576 | 394.14 | | 27,374 | | 18,187 | | 8,488 | | | (9,187) | | | | 0010 |
| .F042823 EEJ EUR004/29/24\|.F042823\| EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 8,330 | 1,190,000 | 142.85 | | 34,986 | | 11,469 | | 12,849 | | | (23,517) | | | | 0010 |
| .S042823 SPX EUR004/29/24\|.S042823\| SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 2,402 | 10,015,000 | 4169.48 | | 347,521 | | 113,925 | | 523,400 | | | (233,595) | | | | 0010 |
| .X042823 SPX EUR004/29/24\|.X042823\| SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 265 | 1,105,000 | 4169.48 | | 49,836 | | 16,337 | | 76,911 | | | (33,498) | | | | 0010 |
| .042823Y EEJ EUR004/29/24\|.042823Y\| EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 10,956 | 1,565,000 | 142.85 | | 46,011 | | 15,084 | | 16,899 | | | (30,928) | | | | 0010 |
| .AC42823 PDLV5E EUR004/29\|.AC42823\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/28/2023 | 04/29/2024 | 1,157 | 456,041 | 394.14 | | 9,668 | | 3,169 | | 776 | | | (6,499) | | | | 0010 |
| .J042823 SPX ASIAN04/29/2\|.J042823\| SPX ASIAN 04/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 04/28/2023 | 04/29/2024 | 993 | 4,140,000 | 4169.48 | | 128,390 | | 42,089 | | 238,711 | | | (86,301) | | | | 0010 |
| .AE42823 PDLV5E EUR003/28\|.AE42823\|PDL V5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/28/2023 | 03/28/2024 | 5,457 | 2,139,591 | 392.06 | | 50,280 | | 13,216 | | 3,191 | | | (37,065) | | | | 0010 |
| .042823Z EEJ EUR004/29/24\|.042823Z\| EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 1,776 | 255,000 | 143.56425 | | 6,936 | | 2,274 | | 2,290 | | | (4,662) | | | | 0010 |
| .AG42823 PDLV5E EUR004/29\|.AG42823\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/28/2023 | 04/29/2024 | 14,666 | 5,780,292 | 394.14 | | 126,588 | | 41,499 | | 9,838 | | | (85,090) | | | | 0010 |
| .042823M EEJ EUR004/29/24\|.042823M\| EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 3,675 | 525,000 | 142.85 | | 12,495 | | 4,096 | | 5,582 | | | (8,399) | | | | 0010 |
| .042823W EEJ EUR004/29/24\|.042823W\| EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 3,955 | 565,000 | 142.85 | | 15,820 | | 5,186 | | 6,100 | | | (10,634) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AB42823 PDLV5E EUR004/29\|.AB42823\|PDLV5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/28/2023 | 04/29/2024 | 664 | 261,760 | 394.14 | | 5,131 | | 1,682 | | 445 | | | (3,449) | | | | 0010 |
| .Y042823 SPX EUR004/29/24\|.Y042823\|SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 715 | 2,980,000 | 4169.48 | | 157,046 | | 51,483 | | 246,754 | | | (105,563) | | | | 0010 |
| .042823L EEJ EUR004/29/24\|.042823L\|EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 5,040 | 720,000 | 142.85 | | 16,704 | | 5,476 | | 7,606 | | | (11,228) | | | | 0010 |
| .U042823 SPX EUR004/29/24\|.U042823\|SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 490 | 2,045,000 | 4169.48 | | 73,620 | | 24,134 | | 111,346 | | | (49,486) | | | | 0010 |
| .I042823 SPX ASIAN04/29/2\|.I042823\|SPX ASIAN 04/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 04/28/2023 | 04/29/2024 | 393 | 1,640,000 | 4169.48 | | 38,943 | | 12,767 | | 67,598 | | | (26,177) | | | | 0010 |
| .042823C EEJ EUR004/22/24\|.042823C\|EEJ EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/22/2024 | 2,945 | 420,000 | 142.61 | | 11,970 | | 3,766 | | 4,647 | | | (8,204) | | | | 0010 |
| .L042823 SPX EUR004/29/24\|.L042823\|SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 6,465 | 26,955,000 | 4169.48 | | 353,111 | | 115,758 | | 500,342 | | | (237,353) | | | | 0010 |
| .042823X EEJ EUR004/29/24\|.042823X\|EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 30,697 | 4,385,000 | 142.85 | | 124,096 | | 40,681 | | 47,347 | | | (83,414) | | | | 0010 |
| .M042823 SPX EUR004/29/24\|.M042823\|SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 449 | 1,870,000 | 4169.48 | | 34,969 | | 11,464 | | 50,703 | | | (23,505) | | | | 0010 |
| .G042823 EEJ EUR004/28/25\|.G042823\|EEJ EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/28/2025 | 2,765 | 395,000 | 142.85 | | 15,445 | | 10,261 | | 9,286 | | | (5,184) | | | | 0010 |
| .042823A EEJ EUR004/08/24\|.042823A\|EEJ EURO 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/08/2024 | 42,959 | 6,120,000 | 142.46 | | 154,224 | | 44,193 | | 64,727 | | | (110,031) | | | | 0010 |
| .AA42823 SPX EUR004/29/24\|.AA42823\|SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 234 | 975,000 | 4169.48 | | 91,845 | | 30,109 | | 159,741 | | | (61,736) | | | | 0010 |
| .V042823 SPX EUR004/29/24\|.V042823\|SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 927 | 3,865,000 | 4169.48 | | 149,576 | | 49,034 | | 227,254 | | | (100,541) | | | | 0010 |
| .Z042823 SPX EUR004/29/24\|.Z042823\|SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 484 | 2,020,000 | 4169.48 | | 112,514 | | 36,885 | | 177,797 | | | (75,629) | | | | 0010 |
| .042823K EEJ EUR004/29/24\|.042823K\|EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 2,205 | 315,000 | 142.85 | | 7,151 | | 2,344 | | 3,307 | | | (4,806) | | | | 0010 |
| .AD42823 PDLV5E EUR003/28\|.AD42823\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/28/2023 | 03/28/2024 | 1,786 | 700,076 | 392.06 | | 16,452 | | 4,324 | | 1,044 | | | (12,128) | | | | 0010 |
| .N042823 SPX EUR004/29/24\|.N042823\|SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 550 | 2,295,000 | 4169.48 | | 51,179 | | 16,778 | | 75,076 | | | (34,401) | | | | 0010 |
| .C042823 EEJ EUR004/29/24\|.C042823\|EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2023 | 04/29/2024 | 1,782 | 260,000 | 145.864135 | | 5,486 | | 1,798 | | 1,207 | | | (3,688) | | | | 0010 |
| .H042823 SPX ASIAN04/29/2\|.H042823\|SPX ASIAN 04/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 04/28/2023 | 04/29/2024 | 1,702 | 7,095,000 | 4169.48 | | 88,099 | | 28,881 | | 140,532 | | | (59,218) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .R042823 SPX EUR004/29/24\|.R042823\| SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 1,465 | 6,110,000 | 4169.48 | | 197,964 | | 64,897 | | 296,756 | | | (133,067) | | | | 0010 |
| .O042823 SPX EUR004/29/24\|.O042823\| SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 1,348 | 5,620,000 | 4169.48 | | 139,938 | | 45,875 | | 206,543 | | | (94,063) | | | | 0010 |
| .Q042823 SPX EUR004/29/24\|.Q042823\| SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 2,427 | 10,120,000 | 4169.48 | | 295,504 | | 96,873 | | 439,602 | | | (198,631) | | | | 0010 |
| .P042823 SPX EUR004/29/24\|.P042823\| SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 04/28/2023 | 04/29/2024 | 1,519 | 6,335,000 | 4169.48 | | 172,946 | | 56,696 | | 256,588 | | | (116,250) | | | | 0010 |
| .U050823 SPX EUR005/07/24\|.U050823\| SPX EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 8,208 | 33,965,000 | 4138.12 | | 1,317,842 | | 461,063 | | 2,003,529 | | | (856,779) | | | | 0010 |
| .050823X EEJ EUR005/07/24\|.050823X\| EEJ EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 21,022 | 2,995,000 | 142.47 | | 84,759 | | 29,654 | | 37,076 | | | (55,105) | | | | 0010 |
| .J050823 SPX ASIAN05/08/2\|.J050823\| SPX ASIAN 05/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/08/2023 | 05/08/2024 | 222 | 918,780 | 4138.12 | | 32,709 | | 11,502 | | 61,064 | | | (21,207) | | | | 0010 |
| .W050823 SPX EUR005/07/24\|.W050823\| SPX EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 303 | 1,255,000 | 4138.12 | | 60,868 | | 21,295 | | 94,524 | | | (39,572) | | | | 0010 |
| .AE50823 SPX EUR005/07/24\|.AE50823\| SPX EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 232 | 960,000 | 4138.12 | | 89,568 | | 31,336 | | 166,574 | | | (58,232) | | | | 0010 |
| .F050823 EEJ EUR005/07/24\|.F050823\| EEJ EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 8,774 | 1,250,000 | 142.47 | | 36,750 | | 12,857 | | 15,476 | | | (23,893) | | | | 0010 |
| .050823D EEJ EUR004/29/24\|.050823D\| EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 04/29/2024 | 1,680 | 240,000 | 142.85 | | 6,576 | | 2,204 | | 2,591 | | | (4,372) | | | | 0010 |
| .S050823 SPX EUR005/07/24\|.S050823\| SPX EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 785 | 3,250,000 | 4138.12 | | 117,325 | | 41,048 | | 177,495 | | | (76,277) | | | | 0010 |
| .Y050823 SPX EUR005/07/24\|.Y050823\| SPX EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 1,432 | 5,925,000 | 4138.12 | | 318,173 | | 111,317 | | 501,804 | | | (206,856) | | | | 0010 |
| .050823W EEJ EUR005/07/24\|.050823W\| EEJ EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 6,177 | 880,000 | 142.47 | | 24,728 | | 8,651 | | 10,893 | | | (16,077) | | | | 0010 |
| .050823C EEJ EUR004/08/24\|.050823C\| EEJ EURO 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 04/08/2024 | 2,036 | 290,000 | 142.46 | | 8,091 | | 2,374 | | 3,079 | | | (5,717) | | | | 0010 |
| .I050823 SPX ASIAN05/08/2\|.I050823\| SPX ASIAN 05/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/08/2023 | 05/08/2024 | 1,004 | 4,155,000 | 4138.12 | | 137,946 | | 48,508 | | 251,911 | | | (89,438) | | | | 0010 |
| .0508230 EEJ EUR005/07/24\|.0508230\| EEJ EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 5,299 | 755,000 | 142.47 | | 18,422 | | 6,445 | | 9,206 | | | (11,977) | | | | 0010 |
| .B050823 EEJ EUR005/07/24\|.B050823\| EEJ EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 3,570 | 515,000 | 144.250875 | | 12,463 | | 4,360 | | 4,080 | | | (8,103) | | | | 0010 |
| .Q050823 SPX EUR005/07/24\|.Q050823\| SPX EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 3,077 | 12,735,000 | 4138.12 | | 443,178 | | 155,051 | | 667,503 | | | (288,127) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .050823P EEJ EUR005/07/24\|.050823P\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 26,637 | 3,795,000 | 142.47 | | 94,496 | | 33,060 | | 46,477 | | | (61,435) | | | | 0010 |
| .0508230 EEJ EUR005/07/24\|.050823Q\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 18,144 | 2,585,000 | 142.47 | | 66,693 | | 23,333 | | 31,831 | | | (43,360) | | | | 0010 |
| .050823Z EEJ EUR005/07/24\|.050823Z\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 1,988 | 285,000 | 143.381808 | | 7,581 | | 2,652 | | 2,827 | | | (4,929) | | | | 0010 |
| .A050823 EEJ EUR005/07/24\|.A050823\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 6,117 | 880,000 | 143.866206 | | 22,264 | | 7,789 | | 7,714 | | | (14,475) | | | | 0010 |
| .R050823 SPX EUR005/07/24\|.R050823\| SPX EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 3,219 | 13,320,000 | 4138.12 | | 480,852 | | 168,232 | | 727,455 | | | (312,620) | | | | 0010 |
| .050823L EEJ EUR005/07/24\|.050823L\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 2,036 | 290,000 | 142.47 | | 6,554 | | 2,293 | | 3,455 | | | (4,261) | | | | 0010 |
| .D050823 EEJ EUR005/07/24\|.D050823\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 3,871 | 565,000 | 145.974762 | | 11,244 | | 3,934 | | 2,753 | | | (7,310) | | | | 0010 |
| .050823F EEJ EUR005/07/24\|.050823F\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 4,878 | 695,000 | 142.47 | | 11,468 | | 4,012 | | 6,878 | | | (7,455) | | | | 0010 |
| .P050823 SPX EUR005/07/24\|.P050823\| SPX EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 2,328 | 9,635,000 | 4138.12 | | 318,919 | | 111,578 | | 479,526 | | | (207,341) | | | | 0010 |
| .050823Y EEJ EUR005/07/24\|.050823Y\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 15,652 | 2,230,000 | 142.47 | | 65,562 | | 22,938 | | 27,608 | | | (42,624) | | | | 0010 |
| .050823K EEJ EUR005/07/24\|.050823K\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 8,493 | 1,210,000 | 142.47 | | 26,257 | | 9,186 | | 14,185 | | | (17,071) | | | | 0010 |
| .050823A EEJ EUR004/08/24\|.050823A\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 04/08/2024 | 68,370 | 9,740,000 | 142.46 | | 167,528 | | 49,155 | | 90,905 | | | (118,373) | | | | 0010 |
| .E050823 EEJ EUR005/07/24\|.E050823\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 11,666 | 1,720,000 | 147.442203 | | 28,552 | | 9,989 | | 5,308 | | | (18,563) | | | | 0010 |
| .050823E EEJ EUR005/07/24\|.050823E\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 10,353 | 1,475,000 | 142.47 | | 15,783 | | 5,522 | | 9,594 | | | (10,261) | | | | 0010 |
| .N050823 SPX EUR005/07/24\|.N050823\| SPX EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 1,497 | 6,195,000 | 4138.12 | | 171,602 | | 60,037 | | 256,026 | | | (111,565) | | | | 0010 |
| .050823B EEJ EUR004/08/24\|.050823B\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 04/08/2024 | 42,538 | 6,060,000 | 142.46 | | 153,318 | | 44,986 | | 64,233 | | | (108,332) | | | | 0010 |
| .050823V EEJ EUR005/07/24\|.050823V\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 3,088 | 440,000 | 142.47 | | 12,584 | | 4,403 | | 5,447 | | | (8,181) | | | | 0010 |
| .050823N EEJ EUR005/07/24\|.050823N\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 9,581 | 1,365,000 | 142.47 | | 32,487 | | 11,366 | | 16,547 | | | (21,121) | | | | 0010 |
| .0050823 SPX EUR005/07/24\|.0050823\| SPX EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 2,483 | 10,275,000 | 4138.12 | | 301,058 | | 105,329 | | 450,289 | | | (195,729) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .050823M EEJ EUR005/07/24\|.050823M\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 1,509 | 215,000 | 142.47 | | 4,988 | | 1,745 | | 2,586 | | | (3,243) | | | | 0010 |
| .L050823 SPX EUR005/07/24\|.L050823\| SPX EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 1,249 | 5,170,000 | 4138.12 | | 107,536 | | 37,623 | | 159,078 | | | (69,913) | | | | 0010 |
| .M050823 SPX EUR005/07/24\|.M050823\| SPX EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 1,973 | 8,165,000 | 4138.12 | | 205,758 | | 71,987 | | 306,000 | | | (133,771) | | | | 0010 |
| .050823J EEJ EUR005/07/24\|.050823J\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 7,721 | 1,100,000 | 142.47 | | 22,990 | | 8,043 | | 12,678 | | | (14,947) | | | | 0010 |
| .050823H EEJ EUR005/07/24\|.050823H\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 1,369 | 195,000 | 142.47 | | 3,705 | | 1,296 | | 2,128 | | | (2,409) | | | | 0010 |
| .050823I EEJ EUR005/07/24\|.050823I\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 1,193 | 170,000 | 142.47 | | 3,349 | | 1,172 | | 1,895 | | | (2,177) | | | | 0010 |
| .050823U EEJ EUR005/07/24\|.050823U\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 11,476 | 1,635,000 | 142.47 | | 46,271 | | 16,188 | | 20,240 | | | (30,082) | | | | 0010 |
| .050823T EEJ EUR005/07/24\|.050823T\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 2,808 | 400,000 | 142.47 | | 11,240 | | 3,932 | | 4,951 | | | (7,308) | | | | 0010 |
| .050823G EEJ EUR005/07/24\|.050823G\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 12,248 | 1,745,000 | 142.47 | | 31,061 | | 10,867 | | 18,263 | | | (20,194) | | | | 0010 |
| .050823R EEJ EUR005/07/24\|.050823R\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 1,053 | 150,000 | 142.47 | | 4,050 | | 1,417 | | 1,854 | | | (2,633) | | | | 0010 |
| .C050823 EEJ EUR005/07/24\|.C050823\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 5,154 | 750,000 | 145.504611 | | 15,750 | | 5,510 | | 4,195 | | | (10,240) | | | | 0010 |
| .T050823 SPX EUR005/07/24\|.T050823\| SPX EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 1,615 | 6,685,000 | 4138.12 | | 256,704 | | 89,811 | | 389,670 | | | (166,893) | | | | 0010 |
| .050823S EEJ EUR005/07/24\|.050823S\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/08/2023 | 05/07/2024 | 14,073 | 2,005,000 | 142.47 | | 56,140 | | 19,641 | | 24,817 | | | (36,499) | | | | 0010 |
| .K050823 SPX EUR005/07/24\|.K050823\| SPX EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/07/2024 | 7,459 | 30,865,000 | 4138.12 | | 391,986 | | 137,141 | | 572,637 | | | (254,845) | | | | 0010 |
| .G050823 SPX ASIAN05/08/2\|.G050823\| SPX ASIAN 05/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/08/2023 | 05/08/2024 | 1,858 | 7,690,000 | 4138.12 | | 97,663 | | 34,343 | | 151,702 | | | (63,320) | | | | 0010 |
| .H050823 SPX ASIAN05/08/2\|.H050823\| SPX ASIAN 05/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/08/2023 | 05/08/2024 | 812 | 3,360,000 | 4138.12 | | 81,984 | | 28,830 | | 138,795 | | | (53,154) | | | | 0010 |
| .050923L PDLV5E EUR005/07\|.050923L\|PDL V5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2023 | 05/07/2025 | 5,959 | 2,346,539 | 393.81 | | 71,100 | | 48,117 | | 23,167 | | | (22,983) | | | | 0010 |
| .050923H PDLV5E EUR004/15\|.050923H\|PDL V5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2023 | 04/15/2024 | 759 | 298,589 | 393.29 | | 6,539 | | 2,019 | | 480 | | | (4,520) | | | | 0010 |
| .050923G PDLV5E EUR004/08\|.050923G\|PDL V5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2023 | 04/08/2024 | 586 | 231,297 | 394.47 | | 4,695 | | 1,382 | | 265 | | | (3,314) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .050923F PDLV5E EUR005/07\|.050923F\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2023 | 05/07/2024 | 1,456 | 573,511 | 393.81 | | 12,445 | | 4,366 | | 1,143 | | | (8,079) | | | | 0010 |
| .050923J PDLV5E EUR005/07\|.050923J\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2023 | 05/07/2024 | 19,628 | 7,729,757 | 393.81 | | 169,282 | | 59,389 | | 15,411 | | | (109,893) | | | | 0010 |
| .050923A SGIXCGMS EUR004/\|.050923A\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 05/09/2023 | 04/15/2024 | 3,117 | 1,023,752 | 328.47 | | 25,339 | | 7,825 | | 27,539 | | | (17,514) | | | | 0010 |
| .050923D SGIXCGMS EUR004/\|.050923D\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 05/09/2023 | 04/22/2025 | 5,105 | 1,673,326 | 327.81 | | 59,009 | | 39,533 | | 59,471 | | | (19,476) | | | | 0010 |
| .050923K PDLV5E EUR005/07\|.050923K\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2023 | 05/07/2025 | 3,083 | 1,214,048 | 393.81 | | 36,786 | | 24,895 | | 11,986 | | | (11,891) | | | | 0010 |
| .050923E PDLV5E EUR005/07\|.050923E\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2023 | 05/07/2024 | 699 | 275,434 | 393.81 | | 5,757 | | 2,020 | | 549 | | | (3,737) | | | | 0010 |
| .050923C SGIXCGMS EUR004/\|.050923C\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 05/09/2023 | 04/22/2024 | 2,624 | 860,121 | 327.81 | | 22,355 | | 7,215 | | 24,661 | | | (15,140) | | | | 0010 |
| .050923B SGIXCGMS EUR004/\|.050923B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 05/09/2023 | 04/14/2025 | 6,466 | 2,123,805 | 328.47 | | 72,675 | | 48,416 | | 72,684 | | | (24,259) | | | | 0010 |
| .050923I PDLV5E EUR005/07\|.050923I\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2023 | 05/07/2024 | 8,039 | 3,165,920 | 393.81 | | 69,334 | | 24,324 | | 6,312 | | | (45,009) | | | | 0010 |
| .D051523 EEJ EUR005/14/24\|.D051523\|EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 74,828 | 10,645,000 | 142.26 | | 312,963 | | 142,777 | | 142,777 | (170,186) | | | | | | 0010 |
| .051523X EEJ EUR003/14/25\|.051523X\|EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 03/14/2025 | 4,413 | 620,000 | 140.51 | | 27,156 | | 18,651 | | 18,651 | (8,505) | | | | | | 0010 |
| .Y051523 SPX EUR005/14/24\|.Y051523\|SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 1,228 | 5,080,000 | 4136.28 | | 266,700 | | 416,794 | | 416,794 | 150,094 | | | | | | 0010 |
| .051523W EEJ EUR002/14/25\|.051523W\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 02/14/2025 | 9,711 | 1,370,000 | 141.08 | | 56,307 | | 37,438 | | 37,438 | (18,869) | | | | | | 0010 |
| .X051523 SPX EUR005/14/24\|.X051523\|SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 9,221 | 38,140,000 | 4136.28 | | 1,777,324 | | 2,732,280 | | 2,732,280 | 954,956 | | | | | | 0010 |
| .AA51523 SPX EUR005/14/25\|.AA51523\|SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2025 | 816 | 3,375,000 | 4136.28 | | 459,675 | | 771,600 | | 771,600 | 311,925 | | | | | | 0010 |
| .051523V EEJ EUR002/14/24\|.051523V\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 02/14/2024 | 12,263 | 1,730,000 | 141.08 | | 52,073 | | 19,326 | | 19,326 | (32,747) | | | | | | 0010 |
| .E051523 EEJ EUR005/14/25\|.E051523\|EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2025 | 97,603 | 13,885,000 | 142.26 | | 544,292 | | 357,097 | | 357,097 | (187,195) | | | | | | 0010 |
| .051523U EEJ EUR001/14/25\|.051523U\|EEJ EURO 01/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 01/14/2025 | 13,613 | 1,945,000 | 142.88 | | 66,908 | | 40,207 | | 40,207 | (26,701) | | | | | | 0010 |
| .V051523 SPX EUR005/14/24\|.V051523\|SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 2,703 | 11,180,000 | 4136.28 | | 449,436 | | 680,170 | | 680,170 | 230,734 | | | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AE51523 PDLV5E EUR005/14\|.AE51523\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/15/2023 | 05/14/2024 | 35,095 | 13,809,370 | 393.49 | | 303,806 | | 31,405 | | 31,405 | (272,401) | | | | | | 0010 |
| .Q051523 SPX EUR005/14/24\|.Q051523\| SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 380 | 1,570,000 | 4136.28 | | 52,752 | | 78,527 | | 78,527 | 25,775 | | | | | | 0010 |
| .051523Y EEJ EUR004/14/25\|.051523Y\| EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 04/14/2025 | 2,591 | 370,000 | 142.81 | | 13,616 | | 8,622 | | 8,622 | (4,994) | | | | | | 0010 |
| .AG51523 PDLV5E EUR004/07\|.AG51523\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/15/2023 | 04/07/2025 | 1,154 | 453,724 | 393.29 | | 13,521 | | 9,040 | | 4,372 | | | (4,481) | | | | 0010 |
| .051523S EEJ EUR005/14/24\|.051523S\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 3,128 | 445,000 | 142.26 | | 12,505 | | 4,616 | | 5,967 | | | (7,889) | | | | 0010 |
| .051523T EEJ EUR005/14/24\|.051523T\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 16,378 | 2,330,000 | 142.26 | | 65,939 | | 24,341 | | 31,247 | | | (41,598) | | | | 0010 |
| .Z051523 SPX EUR005/14/24\|.Z051523\| SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 977 | 4,040,000 | 4136.28 | | 216,140 | | 79,787 | | 338,492 | | | (136,353) | | | | 0010 |
| .AD51523 PDLV5E EUR005/14\|.AD51523\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/15/2023 | 05/14/2024 | 12,431 | 4,891,465 | 393.49 | | 107,612 | | 39,725 | | 11,124 | | | (67,888) | | | | 0010 |
| .AB51523 PDLV5E EUR005/14\|.AB51523\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/15/2023 | 05/14/2024 | 1,975 | 777,042 | 393.49 | | 17,095 | | 6,311 | | 1,767 | | | (10,784) | | | | 0010 |
| .W051523 SPX EUR005/14/24\|.W051523\| SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 4,453 | 18,420,000 | 4136.28 | | 744,168 | | 274,707 | | 1,126,996 | | | (469,461) | | | | 0010 |
| .F051523 EEJ EUR005/14/24\|.F051523\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 10,368 | 1,475,000 | 142.26 | | 43,365 | | 16,008 | | 19,784 | | | (27,357) | | | | 0010 |
| .U051523 SPX EUR005/14/24\|.U051523\| SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 1,640 | 6,785,000 | 4136.28 | | 263,937 | | 97,431 | | 398,667 | | | (166,505) | | | | 0010 |
| .AJ51523 PDLV5E EUR005/14\|.AJ51523\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/15/2023 | 05/14/2025 | 3,003 | 1,181,711 | 393.49 | | 36,042 | | 24,705 | | 12,076 | | | (11,337) | | | | 0010 |
| .AF51523 PDLV5E EUR003/14\|.AF51523\|PDL V5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/15/2023 | 03/14/2025 | 1,080 | 420,860 | 389.67 | | 14,141 | | 9,286 | | 4,930 | | | (4,855) | | | | 0010 |
| .T051523 SPX EUR005/14/24\|.T051523\| SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 766 | 3,170,000 | 4136.28 | | 117,924 | | 43,531 | | 177,156 | | | (74,393) | | | | 0010 |
| .AH51523 PDLV5E EUR004/14\|.AH51523\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/15/2023 | 04/14/2025 | 965 | 379,477 | 393.29 | | 11,384 | | 7,649 | | 3,707 | | | (3,735) | | | | 0010 |
| .051523F EEJ EUR005/14/24\|.051523F\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 5,940 | 845,000 | 142.26 | | 16,055 | | 5,927 | | 9,841 | | | (10,128) | | | | 0010 |
| .M051523 SPX EUR005/14/24\|.M051523\| SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 1,260 | 5,210,000 | 4136.28 | | 131,813 | | 48,658 | | 192,659 | | | (83,155) | | | | 0010 |
| .0515230 EEJ EUR005/14/24\|.0515230\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 2,566 | 365,000 | 142.26 | | 10,330 | | 3,813 | | 4,895 | | | (6,516) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .L051523 SPX EUR005/14/24\|.L051523\| SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 1,225 | 5,065,000 | 4136.28 | | 109,911 | | 40,573 | | 158,938 | | | (69,337) | | | | 0010 |
| .N051523 SPX EUR005/14/24\|.N051523\| SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 1,077 | 4,455,000 | 4136.28 | | 124,740 | | 46,047 | | 183,410 | | | (78,693) | | | | 0010 |
| .C051523 EEJ EUR005/14/24\|.C051523\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 9,846 | 1,450,000 | 147.267552 | | 24,070 | | 8,885 | | 5,114 | | | (15,185) | | | | 0010 |
| .O051523 SPX EUR005/14/24\|.O051523\| SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 2,843 | 11,760,000 | 4136.28 | | 345,744 | | 127,630 | | 510,268 | | | (218,114) | | | | 0010 |
| .B051523 EEJ EUR005/14/24\|.B051523\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 4,020 | 585,000 | 145.517754 | | 11,934 | | 4,405 | | 3,455 | | | (7,529) | | | | 0010 |
| .051523G EEJ EUR005/14/24\|.051523G\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 1,898 | 270,000 | 142.26 | | 5,346 | | 1,973 | | 3,225 | | | (3,373) | | | | 0010 |
| .AC51523 PDLV5E EUR005/14\|.AC51523\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/15/2023 | 05/14/2024 | 4,058 | 1,596,938 | 393.49 | | 35,133 | | 12,969 | | 3,632 | | | (22,164) | | | | 0010 |
| .051523R EEJ EUR005/14/24\|.051523R\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 6,643 | 945,000 | 142.26 | | 26,933 | | 9,942 | | 12,674 | | | (16,990) | | | | 0010 |
| .051523H EEJ EUR005/14/24\|.051523H\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 6,819 | 970,000 | 142.26 | | 20,370 | | 7,520 | | 12,016 | | | (12,851) | | | | 0010 |
| .P051523 SPX EUR005/14/24\|.P051523\| SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 1,164 | 4,815,000 | 4136.28 | | 158,414 | | 58,478 | | 236,171 | | | (99,936) | | | | 0010 |
| .J051523 SPX ASIAN05/15/2\|.J051523\| SPX ASIAN 05/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/15/2024 | 363 | 1,500,000 | 4136.28 | | 52,710 | | 19,549 | | 97,402 | | | (33,161) | | | | 0010 |
| .K051523 SPX EUR005/14/24\|.K051523\| SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 5,552 | 22,965,000 | 4136.28 | | 303,138 | | 111,902 | | 426,589 | | | (191,236) | | | | 0010 |
| .051523I EEJ EUR005/14/24\|.051523I\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 13,215 | 1,880,000 | 142.26 | | 40,796 | | 15,060 | | 23,697 | | | (25,736) | | | | 0010 |
| .I051523 SPX ASIAN05/15/2\|.I051523\| SPX ASIAN 05/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/15/2024 | 801 | 3,315,000 | 4136.28 | | 107,539 | | 39,884 | | 194,022 | | | (67,655) | | | | 0010 |
| .051523L EEJ EUR005/14/24\|.051523L\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 5,202 | 740,000 | 142.26 | | 17,612 | | 6,501 | | 9,674 | | | (11,111) | | | | 0010 |
| .S051523 SPX EUR005/14/24\|.S051523\| SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 2,743 | 11,345,000 | 4136.28 | | 414,093 | | 152,861 | | 621,136 | | | (261,232) | | | | 0010 |
| .G051523 SPX ASIAN05/15/2\|.G051523\| SPX ASIAN 05/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/15/2024 | 1,495 | 6,185,000 | 4136.28 | | 78,178 | | 28,995 | | 122,508 | | | (49,184) | | | | 0010 |
| .H051523 SPX ASIAN05/15/2\|.H051523\| SPX ASIAN 05/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/15/2024 | 364 | 1,505,000 | 4136.28 | | 38,287 | | 14,200 | | 65,286 | | | (24,087) | | | | 0010 |
| .R051523 SPX EUR005/14/24\|.R051523\| SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/15/2023 | 05/14/2024 | 1,360 | 5,625,000 | 4136.28 | | 196,313 | | 72,468 | | 293,696 | | | (123,845) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .051523M EEJ EUR005/14/24\|.051523M\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 11,071 | 1,575,000 | 142.26 | | 38,430 | | 14,186 | | 20,730 | | | (24,244) | | | | 0010 |
| .051523B EEJ EUR005/14/24\|.051523B\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 14,270 | 2,030,000 | 142.26 | | 21,721 | | 8,018 | | 13,795 | | | (13,703) | | | | 0010 |
| .051523J EEJ EUR005/14/24\|.051523J\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 5,131 | 730,000 | 142.26 | | 16,425 | | 6,063 | | 9,350 | | | (10,362) | | | | 0010 |
| .051523A EEJ EUR004/15/24\|.051523A\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 04/15/2024 | 55,038 | 7,860,000 | 142.81 | | 180,780 | | 56,832 | | 78,735 | | | (123,948) | | | | 0010 |
| .051523K EEJ EUR005/14/24\|.051523K\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 8,892 | 1,265,000 | 142.26 | | 29,348 | | 10,834 | | 16,388 | | | (18,514) | | | | 0010 |
| .051523C EEJ EUR005/14/24\|.051523C\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 2,179 | 310,000 | 142.26 | | 4,743 | | 1,751 | | 3,055 | | | (2,992) | | | | 0010 |
| .051523O EEJ EUR005/14/24\|.051523O\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 20,174 | 2,870,000 | 142.26 | | 74,046 | | 27,334 | | 38,228 | | | (46,712) | | | | 0010 |
| .051523Z EEJ EUR005/14/24\|.051523Z\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 3,788 | 540,000 | 142.558746 | | 15,390 | | 5,681 | | 6,767 | | | (9,709) | | | | 0010 |
| .A051523 EEJ EUR005/14/24\|.A051523\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 10,068 | 1,450,000 | 144.024024 | | 35,090 | | 12,953 | | 12,750 | | | (22,137) | | | | 0010 |
| .051523P EEJ EUR005/14/24\|.051523P\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 13,742 | 1,955,000 | 142.26 | | 54,740 | | 20,207 | | 26,212 | | | (34,533) | | | | 0010 |
| .051523D EEJ EUR005/14/24\|.051523D\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 10,228 | 1,455,000 | 142.26 | | 24,590 | | 9,077 | | 15,565 | | | (15,512) | | | | 0010 |
| .AI51523 PDLV5E EUR005/14\|.AI51523\|PDLV5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/15/2023 | 05/14/2025 | 3,917 | 1,541,214 | 393.49 | | 47,007 | | 32,220 | | 15,750 | | | (14,787) | | | | 0010 |
| .051523E EEJ EUR005/14/24\|.051523E\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 20,948 | 2,980,000 | 142.26 | | 53,342 | | 19,691 | | 33,262 | | | (33,651) | | | | 0010 |
| .051523N EEJ EUR005/14/24\|.051523N\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/15/2023 | 05/14/2024 | 15,746 | 2,240,000 | 142.26 | | 55,776 | | 20,589 | | 29,638 | | | (35,187) | | | | 0010 |
| .052223Y EEJ EUR005/07/25\|.052223Y\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/07/2025 | 1,965 | 280,000 | 142.47 | | 10,108 | | 6,965 | | 6,971 | | | (3,143) | | | | 0010 |
| .AB52223 SPX EUR005/21/24\|.AB52223\| SPX EUR0 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 1,027 | 4,304,992 | 4192.63 | | 232,901 | | 90,465 | | 350,532 | | | (142,435) | | | | 0010 |
| .AP52223 PDLV5E EUR004/22\|.AP52223\|PDLV5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/22/2023 | 04/22/2024 | 1,027 | 403,621 | 392.88 | | 6,902 | | 2,314 | | 780 | | | (4,588) | | | | 0010 |
| .052223Z EEJ EUR005/14/25\|.052223Z\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/14/2025 | 2,320 | 330,000 | 142.26 | | 12,177 | | 8,428 | | 8,487 | | | (3,749) | | | | 0010 |
| .052223U EEJ EUR005/21/24\|.052223U\| EEJ EUR0 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 2,082 | 295,000 | 141.68 | | 8,260 | | 3,208 | | 4,624 | | | (5,052) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .Z052223 SPX EUR005/21/24\|.Z052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 290 | 1,214,982 | 4192.63 | | 56,133 | | 21,804 | | 82,631 | | | (34,329) | | | | 0010 |
| .X052223 SPX EUR005/21/24\|.X052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 4,583 | 19,214,991 | 4192.63 | | 787,815 | | 306,011 | | 1,146,530 | | | (481,804) | | | | 0010 |
| .AS52223 PDLV5E EUR005/21\|.AS52223\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/22/2023 | 05/21/2024 | 13,559 | 5,277,400 | 389.21 | | 116,103 | | 45,098 | | 23,629 | | | (71,005) | | | | 0010 |
| .AQ52223 PDLV5E EUR005/14\|.AQ52223\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/22/2023 | 05/14/2024 | 1,647 | 648,238 | 393.49 | | 11,085 | | 4,172 | | 1,489 | | | (6,912) | | | | 0010 |
| .AT52223 PDLV5E EUR004/21\|.AT52223\|PDLV5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/22/2023 | 04/21/2025 | 914 | 359,241 | 392.88 | | 9,233 | | 6,296 | | 3,698 | | | (2,936) | | | | 0010 |
| .AN52223 PDLV5E EUR005/21\|.AN52223\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/22/2023 | 05/21/2024 | 2,599 | 1,011,426 | 389.21 | | 22,251 | | 8,643 | | 4,529 | | | (13,608) | | | | 0010 |
| .AU52223 PDLV5E EUR005/14\|.AU52223\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/22/2023 | 05/14/2025 | 1,818 | 715,222 | 393.49 | | 18,310 | | 12,672 | | 7,382 | | | (5,638) | | | | 0010 |
| .052223V EEJ EUR005/21/24\|.052223V\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 19,975 | 2,830,000 | 141.68 | | 80,089 | | 31,109 | | 44,372 | | | (48,980) | | | | 0010 |
| .AO52223 PDLV5E EUR004/08\|.AO52223\|PDLV5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/22/2023 | 04/08/2024 | 611 | 241,089 | 394.47 | | 3,640 | | 1,115 | | 279 | | | (2,526) | | | | 0010 |
| .H052223 EEJ EUR005/21/24\|.H052223\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 2,961 | 420,000 | 141.82168 | | 12,138 | | 4,715 | | 6,393 | | | (7,423) | | | | 0010 |
| .052223W EEJ EUR005/21/24\|.052223W\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 3,882 | 550,000 | 141.68 | | 15,840 | | 6,153 | | 8,626 | | | (9,687) | | | | 0010 |
| .U052223 SPX EUR005/21/24\|.U052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 584 | 2,450,005 | 4192.63 | | 93,835 | | 36,448 | | 135,834 | | | (57,387) | | | | 0010 |
| .052223X EEJ EUR005/07/24\|.052223X\| EEJ EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/07/2024 | 1,825 | 260,000 | 142.47 | | 6,812 | | 2,479 | | 3,219 | | | (4,333) | | | | 0010 |
| .AW52223 PDLV5E EUR005/21\|.AW52223\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/22/2023 | 05/21/2025 | 2,824 | 1,099,032 | 389.21 | | 33,301 | | 23,146 | | 14,979 | | | (10,155) | | | | 0010 |
| .P052223 SPX EUR005/21/24\|.P052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 1,608 | 6,739,988 | 4192.63 | | 188,720 | | 73,304 | | 268,097 | | | (115,416) | | | | 0010 |
| .0052223 SPX EUR005/21/24\|.0052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 1,383 | 5,800,000 | 4192.63 | | 146,740 | | 56,998 | | 206,883 | | | (89,742) | | | | 0010 |
| .052223S EEJ EUR005/21/24\|.052223S\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 10,975 | 1,555,000 | 141.68 | | 43,540 | | 16,912 | | 24,373 | | | (26,628) | | | | 0010 |
| .AV52223 PDLV5E EUR005/21\|.AV52223\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/22/2023 | 05/21/2025 | 4,756 | 1,851,178 | 389.21 | | 56,091 | | 38,986 | | 25,230 | | | (17,105) | | | | 0010 |
| .052223F EEJ EUR005/21/24\|.052223F\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 27,421 | 3,885,000 | 141.68 | | 69,153 | | 26,861 | | 49,126 | | | (42,292) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .L052223 SPX ASIAN05/22/2\|.L052223\| SPX ASIAN 05/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/22/2023 | 05/22/2024 | 540 | 2,265,000 | 4192.63 | | 81,615 | | 31,839 | | 149,663 | | | (49,776) | | | | 0010 |
| .052223H EEJ EUR005/21/24\|.052223H\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 2,047 | 290,000 | 141.68 | | 5,742 | | 2,230 | | 3,975 | | | (3,512) | | | | 0010 |
| .N052223 SPX EUR005/21/24\|.N052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 1,462 | 6,130,002 | 4192.63 | | 133,021 | | 51,669 | | 186,289 | | | (81,352) | | | | 0010 |
| .052223I EEJ EUR005/21/24\|.052223I\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 8,858 | 1,255,000 | 141.68 | | 26,230 | | 10,188 | | 17,825 | | | (16,041) | | | | 0010 |
| .Y052223 SPX EUR005/21/24\|.Y052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 459 | 1,925,004 | 4192.63 | | 85,663 | | 33,274 | | 125,653 | | | (52,389) | | | | 0010 |
| .Q052223 SPX EUR005/21/24\|.Q052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 2,730 | 11,444,999 | 4192.63 | | 342,206 | | 132,923 | | 487,113 | | | (209,283) | | | | 0010 |
| .052223T EEJ EUR005/21/24\|.052223T\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 4,235 | 600,000 | 141.68 | | 17,040 | | 6,619 | | 9,408 | | | (10,421) | | | | 0010 |
| .052223J EEJ EUR005/21/24\|.052223J\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 9,529 | 1,350,000 | 141.68 | | 29,160 | | 11,327 | | 19,578 | | | (17,833) | | | | 0010 |
| .052223P EEJ EUR005/21/24\|.052223P\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 28,833 | 4,085,000 | 141.68 | | 105,393 | | 40,938 | | 63,427 | | | (64,455) | | | | 0010 |
| .S052223 SPX EUR005/21/24\|.S052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 1,562 | 6,550,020 | 4192.63 | | 233,180 | | 90,574 | | 335,239 | | | (142,606) | | | | 0010 |
| .052223K EEJ EUR005/21/24\|.052223K\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 2,188 | 310,000 | 141.68 | | 6,975 | | 2,709 | | 4,586 | | | (4,266) | | | | 0010 |
| .F052223 EEJ EUR005/21/24\|.F052223\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 2,514 | 365,000 | 145.193664 | | 7,227 | | 2,807 | | 2,488 | | | (4,420) | | | | 0010 |
| .052223E EEJ EUR005/21/24\|.052223E\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 6,458 | 915,000 | 141.68 | | 15,189 | | 5,900 | | 10,957 | | | (9,289) | | | | 0010 |
| .M052223 SPX EUR005/21/24\|.M052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 5,683 | 23,824,997 | 4192.63 | | 316,873 | | 123,083 | | 437,033 | | | (193,790) | | | | 0010 |
| .R052223 SPX EUR005/21/24\|.R052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 1,389 | 5,824,989 | 4192.63 | | 192,808 | | 74,892 | | 276,627 | | | (117,915) | | | | 0010 |
| .E052223 EEJ EUR005/21/24\|.E052223\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 3,595 | 520,000 | 144.626944 | | 10,972 | | 4,262 | | 4,107 | | | (6,710) | | | | 0010 |
| .AX52223 PDLV5E EUR005/21\|.AX52223\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/22/2023 | 05/21/2024 | 10,277 | 4,000,000 | 389.21 | | 88,000 | | 34,182 | | 17,910 | | | (53,818) | | | | 0010 |
| .T052223 SPX EUR005/21/24\|.T052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 2,968 | 12,444,984 | 4192.63 | | 459,221 | | 178,375 | | 663,517 | | | (280,846) | | | | 0010 |
| .0522230 EEJ EUR005/21/24\|.0522230\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 19,798 | 2,805,000 | 141.68 | | 69,845 | | 27,130 | | 43,182 | | | (42,715) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .052223C EEJ EUR005/21/24\|.052223C\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 15,881 | 2,250,000 | 141.68 | | 24,075 | | 9,351 | | 16,995 | | | (14,724) | | | | 0010 |
| .052223N EEJ EUR005/21/24\|.052223N\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 11,046 | 1,565,000 | 141.68 | | 38,186 | | 14,833 | | 23,938 | | | (23,353) | | | | 0010 |
| .AM52223 PDLV5E EUR005/21\|.AM52223\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/22/2023 | 05/21/2024 | 1,721 | 669,699 | 389.21 | | 14,131 | | 5,489 | | 2,998 | | | (8,642) | | | | 0010 |
| .G052223 EEJ EUR005/21/24\|.G052223\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 18,072 | 2,650,000 | 146.6388 | | 43,990 | | 17,087 | | 12,107 | | | (26,903) | | | | 0010 |
| .052223D EEJ EUR005/21/24\|.052223D\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 1,165 | 165,000 | 141.68 | | 2,525 | | 981 | | 1,834 | | | (1,544) | | | | 0010 |
| .052223M EEJ EUR005/21/24\|.052223M\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 5,188 | 735,000 | 141.68 | | 17,493 | | 6,795 | | 11,149 | | | (10,698) | | | | 0010 |
| .D052223 EEJ EUR005/21/24\|.D052223\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 5,716 | 820,000 | 143.451 | | 19,844 | | 7,708 | | 8,654 | | | (12,136) | | | | 0010 |
| .052223A EEJ EUR004/22/24\|.052223A\| EEJ EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 04/22/2024 | 36,323 | 5,180,000 | 142.61 | | 83,398 | | 27,966 | | 50,060 | | | (55,432) | | | | 0010 |
| .AR52223 PDLV5E EUR005/21\|.AR52223\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/22/2023 | 05/21/2024 | 6,747 | 2,625,967 | 389.21 | | 57,771 | | 22,440 | | 11,758 | | | (35,331) | | | | 0010 |
| .V052223 SPX EUR005/21/24\|.V052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 1,338 | 5,609,991 | 4192.63 | | 216,546 | | 84,113 | | 313,415 | | | (132,433) | | | | 0010 |
| .052223B EEJ EUR004/22/24\|.052223B\| EEJ EURO 04/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 04/22/2024 | 35,306 | 5,035,000 | 142.61 | | 112,784 | | 37,820 | | 55,487 | | | (74,964) | | | | 0010 |
| .052223L EEJ EUR005/21/24\|.052223L\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 7,588 | 1,075,000 | 141.68 | | 24,940 | | 9,687 | | 16,129 | | | (15,253) | | | | 0010 |
| .W052223 SPX EUR005/21/24\|.W052223\| SPX EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/22/2023 | 05/21/2024 | 5,785 | 24,254,993 | 4192.63 | | 994,455 | | 386,276 | | 1,447,260 | | | (608,179) | | | | 0010 |
| .B052223 EEJ EUR005/21/24\|.B052223\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 4,735 | 675,000 | 142.544248 | | 18,023 | | 7,000 | | 8,778 | | | (11,022) | | | | 0010 |
| .C052223 EEJ EUR005/21/24\|.C052223\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 8,428 | 1,205,000 | 142.983456 | | 30,728 | | 11,935 | | 14,186 | | | (18,792) | | | | 0010 |
| .I052223 SPX ASIAN05/22/2\|.I052223\| SPX ASIAN 05/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/22/2023 | 05/22/2024 | 1,187 | 4,975,000 | 4192.63 | | 63,680 | | 24,842 | | 97,721 | | | (38,838) | | | | 0010 |
| .052223Q EEJ EUR005/21/24\|.052223Q\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 1,765 | 250,000 | 141.68 | | 6,625 | | 2,573 | | 3,900 | | | (4,052) | | | | 0010 |
| .A052223 EEJ EUR005/21/24\|.A052223\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 2,153 | 305,000 | 141.68 | | 8,937 | | 3,471 | | 4,783 | | | (5,465) | | | | 0010 |
| .052223R EEJ EUR005/21/24\|.052223R\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 1,835 | 260,000 | 141.68 | | 7,202 | | 2,797 | | 4,073 | | | (4,405) | | | | 0010 |

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .052223G EEJ EUR005/21/24\|.052223G\| EEJ EURO 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/22/2023 | 05/21/2024 | 3,070 | 435,000 | 141.68 | | 8,222 | | 3,193 | | 5,776 | | | (5,028) | | | | 0010 |
| .K052223 SPX ASIAN05/22/2\|.K052223\| SPX ASIAN 05/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/22/2023 | 05/22/2024 | 656 | 2,750,000 | 4192.63 | | 89,546 | | 34,933 | | 158,727 | | | (54,613) | | | | 0010 |
| .J052223 SPX ASIAN05/22/2\|.J052223\| SPX ASIAN 05/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/22/2023 | 05/22/2024 | 382 | 1,600,000 | 4192.63 | | 40,381 | | 15,753 | | 67,560 | | | (24,628) | | | | 0010 |
| .052323H MXEA EUR005/07/2\|.052323H\|M XEA EURO 05/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2023 | 05/07/2024 | 1,079 | 2,322,245 | 2152.22 | | 69,898 | | 25,509 | | 77,248 | | | (44,389) | | | | 0010 |
| .052323C MXEA ASIAN05/15/\|.052323C\|M XEA ASIAN 05/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2023 | 05/15/2024 | 413 | 881,148 | 2133.53 | | 18,713 | | 7,096 | | 17,989 | | | (11,617) | | | | 0010 |
| .052323E MXEA EUR004/29/2\|.052323E\|M XEA EURO 04/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2023 | 04/29/2024 | 521 | 1,116,946 | 2143.85 | | 14,828 | | 5,190 | | 19,458 | | | (9,638) | | | | 0010 |
| .052323K MXEA EUR005/21/2\|.052323K\|M XEA EURO 05/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2023 | 05/21/2024 | 566 | 1,208,772 | 2135.64 | | 13,748 | | 5,355 | | 17,907 | | | (8,393) | | | | 0010 |
| .052323D MXEA ASIAN05/22/\|.052323D\|M XEA ASIAN 05/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2023 | 05/22/2024 | 686 | 1,465,049 | 2135.64 | | 34,931 | | 13,665 | | 24,816 | | | (21,267) | | | | 0010 |
| .052323G MXEA EUR005/07/2\|.052323G\|M XEA EURO 05/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2023 | 05/07/2024 | 652 | 1,403,247 | 2152.22 | | 15,628 | | 5,703 | | 20,474 | | | (9,925) | | | | 0010 |
| .052323I MXEA EUR005/14/2\|.052323I\|M XEA EURO 05/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2023 | 05/14/2024 | 484 | 1,032,629 | 2133.53 | | 11,863 | | 4,478 | | 15,445 | | | (7,385) | | | | 0010 |
| .052323F MXEA EUR004/29/2\|.052323F\|M XEA EURO 04/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2023 | 04/29/2024 | 1,039 | 2,227,460 | 2143.85 | | 59,691 | | 20,892 | | 78,051 | | | (38,799) | | | | 0010 |
| .052323A MXEA ASIAN04/29/\|.052323A\|M XEA ASIAN 04/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2023 | 04/29/2024 | 438 | 939,006 | 2143.85 | | 22,575 | | 7,901 | | 8,098 | | | (14,673) | | | | 0010 |
| .052323J MXEA EUR005/14/2\|.052323J\|M XEA EURO 05/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2023 | 05/14/2024 | 1,229 | 2,622,108 | 2133.53 | | 80,954 | | 30,557 | | 90,240 | | | (50,397) | | | | 0010 |
| .052323B MXEA ASIAN05/08/\|.052323B\|M XEA ASIAN 05/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2023 | 05/08/2024 | 644 | 1,386,030 | 2152.22 | | 32,181 | | 11,803 | | 9,888 | | | (20,378) | | | | 0010 |
| .052323L MXEA EUR005/21/2\|.052323L\|M XEA EURO 05/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2023 | 05/21/2024 | 840 | 1,793,938 | 2135.64 | | 47,200 | | 18,384 | | 62,128 | | | (28,815) | | | | 0010 |
| .A053023 EEJ EUR005/28/25\|.A053023\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2025 | 6,051 | 855,000 | 141.31 | | 33,345 | | 23,530 | | 24,875 | | | (9,815) | | | | 0010 |
| .053023Z EEJ EUR005/28/24\|.053023Z\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 10,544 | 1,490,000 | 141.31 | | 43,806 | | 17,910 | | 25,732 | | | (25,896) | | | | 0010 |
| .N053023 SPX EUR005/28/24\|.N053023\| SPX EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 05/30/2023 | 05/28/2024 | 4,535 | 19,070,000 | 4205.52 | | 779,601 | | 318,732 | | 1,129,595 | | | (460,869) | | | | 0010 |
| .R053023 PDLV5E EUR005/28\|.R053023\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/30/2023 | 05/28/2024 | 2,233 | 865,260 | 387.53 | | 18,949 | | 7,747 | | 5,035 | | | (11,202) | | | | 0010 |

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .O053023 SPX EUR005/28/24\|.O053023\| SPX EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 05/30/2023 | 05/28/2024 | 1,139 | 4,790,000 | 4205.52 | | 258,286 | | 105,598 | | 385,069 | | | (152,689) | | | | 0010 |
| .053023T EEJ EUR005/14/24\|.053023T\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/14/2024 | 3,831 | 545,000 | 142.26 | | 14,007 | | 5,393 | | 7,310 | | | (8,613) | | | | 0010 |
| .M053023 SPX EUR005/28/24\|.M053023\| SPX EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 05/30/2023 | 05/28/2024 | 363 | 1,525,000 | 4205.52 | | 58,029 | | 23,725 | | 83,568 | | | (34,305) | | | | 0010 |
| .S053023 PDLV5E EUR005/21\|.S053023\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/30/2023 | 05/21/2024 | 1,979 | 770,168 | 389.21 | | 15,326 | | 6,087 | | 3,477 | | | (9,239) | | | | 0010 |
| .X053023 PDLV5E EUR004/21\|.X053023\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/30/2023 | 04/21/2025 | 2,161 | 849,151 | 392.88 | | 20,295 | | 14,000 | | 8,820 | | | (6,294) | | | | 0010 |
| .AC53023 PDLV5E EUR005/28\|.AC53023\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/30/2023 | 05/28/2025 | 10,284 | 3,985,504 | 387.53 | | 120,362 | | 84,932 | | 60,809 | | | (35,430) | | | | 0010 |
| .053023I EEJ EUR005/28/24\|.053023I\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 2,229 | 315,000 | 141.31 | | 7,277 | | 2,975 | | 5,151 | | | (4,302) | | | | 0010 |
| .V053023 PDLV5E EUR003/28\|.V053023\|PDL V5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/30/2023 | 03/28/2025 | 921 | 360,989 | 392.06 | | 8,772 | | 5,953 | | 3,782 | | | (2,819) | | | | 0010 |
| .C053023 SPX ASIAN05/30/2\|.C053023\| SPX ASIAN 05/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/30/2023 | 05/30/2024 | 245 | 1,030,000 | 4205.52 | | 26,162 | | 10,781 | | 43,510 | | | (15,381) | | | | 0010 |
| .053023S EEJ EUR005/28/24\|.053023S\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 1,911 | 270,000 | 141.31 | | 7,749 | | 3,168 | | 4,662 | | | (4,581) | | | | 0010 |
| .W053023 PDLV5E EUR004/21\|.W053023\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/30/2023 | 04/21/2025 | 769 | 302,098 | 392.88 | | 7,220 | | 4,981 | | 3,138 | | | (2,239) | | | | 0010 |
| .U053023 PDLV5E EUR005/28\|.U053023\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/30/2023 | 05/28/2024 | 18,964 | 7,349,256 | 387.53 | | 160,949 | | 65,802 | | 42,762 | | | (95,146) | | | | 0010 |
| .053023U EEJ EUR005/28/24\|.053023U\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 2,475 | 350,000 | 141.437179 | | 10,150 | | 4,150 | | 5,891 | | | (6,000) | | | | 0010 |
| .053023R EEJ EUR005/28/24\|.053023R\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 19,956 | 2,820,000 | 141.31 | | 79,806 | | 32,628 | | 48,679 | | | (47,178) | | | | 0010 |
| .L053023 SPX EUR005/28/24\|.L053023\| SPX EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 05/30/2023 | 05/28/2024 | 2,750 | 11,565,000 | 4205.52 | | 425,650 | | 174,023 | | 611,351 | | | (251,627) | | | | 0010 |
| .Y053023 PDLV5E EUR004/28\|.Y053023\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/30/2023 | 04/28/2025 | 1,079 | 425,444 | 394.14 | | 9,743 | | 6,751 | | 4,121 | | | (2,991) | | | | 0010 |
| .053023H EEJ EUR005/28/24\|.053023H\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 12,101 | 1,710,000 | 141.31 | | 38,475 | | 15,730 | | 27,602 | | | (22,745) | | | | 0010 |
| .0530230 EEJ EUR005/28/24\|.0530230\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 3,255 | 460,000 | 141.31 | | 12,880 | | 5,266 | | 7,937 | | | (7,614) | | | | 0010 |
| .053023J EEJ EUR005/28/24\|.053023J\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 13,516 | 1,910,000 | 141.31 | | 45,458 | | 18,585 | | 31,700 | | | (26,873) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .P053023 SPX EUR005/28/24\|.P053023\| SPX EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 05/30/2023 | 05/28/2024 | 231 | 970,000 | 4205.52 | | 89,046 | | 36,406 | | 154,712 | | | (52,640) | | | | 0010 |
| .T053023 PDLV5E EUR005/28\|.T053023\|PDL V5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/30/2023 | 05/28/2024 | 7,191 | 2,786,589 | 387.53 | | 61,026 | | 24,950 | | 16,214 | | | (36,076) | | | | 0010 |
| .AA53023 PDLV5E EUR005/21\|.AA53023\|PDL V5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/30/2023 | 05/21/2025 | 1,946 | 757,368 | 389.21 | | 21,509 | | 15,116 | | 10,407 | | | (6,393) | | | | 0010 |
| .053023F EEJ EUR005/28/24\|.053023F\| EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 5,378 | 760,000 | 141.31 | | 15,884 | | 6,494 | | 11,720 | | | (9,390) | | | | 0010 |
| .Z053023 PDLV5E EUR005/14\|.Z053023\|PDL V5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/30/2023 | 05/14/2025 | 3,681 | 1,448,461 | 393.49 | | 34,473 | | 24,127 | | 15,087 | | | (10,347) | | | | 0010 |
| .K053023 SPX EUR005/28/24\|.K053023\| SPX EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 05/30/2023 | 05/28/2024 | 1,637 | 6,885,000 | 4205.52 | | 236,190 | | 96,564 | | 337,721 | | | (139,626) | | | | 0010 |
| .053023G EEJ EUR005/28/24\|.053023G\| EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 12,313 | 1,740,000 | 141.31 | | 37,758 | | 15,437 | | 27,501 | | | (22,321) | | | | 0010 |
| .B053023 SPX ASIAN05/30/2\|.B053023\| SPX ASIAN 05/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/30/2023 | 05/30/2024 | 1,336 | 5,620,000 | 4205.52 | | 71,936 | | 29,644 | | 109,367 | | | (42,292) | | | | 0010 |
| .H053023 SPX EUR005/28/24\|.H053023\| SPX EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 05/30/2023 | 05/28/2024 | 1,623 | 6,825,000 | 4205.52 | | 174,884 | | 71,499 | | 246,787 | | | (103,384) | | | | 0010 |
| .053023N EEJ EUR005/28/24\|.053023N\| EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 16,701 | 2,360,000 | 141.31 | | 60,888 | | 24,893 | | 40,244 | | | (35,995) | | | | 0010 |
| .0530230 EEJ EUR005/28/24\|.0530230\| EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 10,933 | 1,545,000 | 141.31 | | 43,260 | | 17,686 | | 26,657 | | | (25,574) | | | | 0010 |
| .I053023 SPX EUR005/28/24\|.I053023\| SPX EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 05/30/2023 | 05/28/2024 | 1,371 | 5,765,000 | 4205.52 | | 163,063 | | 66,667 | | 230,923 | | | (96,396) | | | | 0010 |
| .AB53023 PDLV5E EUR005/28\|.AB53023\|PDL V5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/30/2023 | 05/28/2025 | 5,819 | 2,255,215 | 387.53 | | 68,107 | | 48,059 | | 34,409 | | | (20,048) | | | | 0010 |
| .053023Y EEJ EUR005/28/24\|.053023Y\| EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 12,170 | 1,780,000 | 146.25585 | | 29,548 | | 12,080 | | 9,511 | | | (17,468) | | | | 0010 |
| .053023P EEJ EUR005/28/24\|.053023P\| EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 4,954 | 700,000 | 141.31 | | 19,880 | | 8,128 | | 12,084 | | | (11,752) | | | | 0010 |
| .J053023 SPX EUR005/28/24\|.J053023\| SPX EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 05/30/2023 | 05/28/2024 | 1,991 | 8,375,000 | 4205.52 | | 249,148 | | 101,862 | | 353,502 | | | (147,286) | | | | 0010 |
| .053023L EEJ EUR005/28/24\|.053023L\| EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 15,002 | 2,120,000 | 141.31 | | 52,788 | | 21,582 | | 35,788 | | | (31,206) | | | | 0010 |
| .053023K EEJ EUR005/28/24\|.053023K\| EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 4,458 | 630,000 | 141.31 | | 15,372 | | 6,285 | | 10,557 | | | (9,087) | | | | 0010 |
| .053023X EEJ EUR005/28/24\|.053023X\| EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 1,863 | 270,000 | 144.941667 | | 5,265 | | 2,153 | | 2,043 | | | (3,112) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .053023A EEJ EUR004/15/24\|.053023A\| EEJ EURO 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 04/15/2024 | 61,410 | 8,770,000 | 142.81 | | 183,293 | | 60,332 | | 88,085 | | | (122,961) | | | | 0010 |
| .053023E EEJ EUR005/28/24\|.053023E\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 6,369 | 900,000 | 141.31 | | 17,100 | | 6,991 | | 12,963 | | | (10,109) | | | | 0010 |
| .053023M EEJ EUR005/28/24\|.053023M\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 1,734 | 245,000 | 141.31 | | 6,223 | | 2,544 | | 4,160 | | | (3,679) | | | | 0010 |
| .053023V EEJ EUR005/28/24\|.053023V\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 12,339 | 1,765,000 | 143.048113 | | 42,890 | | 17,535 | | 21,040 | | | (25,355) | | | | 0010 |
| .053023D EEJ EUR005/28/24\|.053023D\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 14,366 | 2,030,000 | 141.31 | | 36,337 | | 14,856 | | 27,817 | | | (21,481) | | | | 0010 |
| .G053023 SPX EUR005/28/24\|.G053023\| SPX EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 05/30/2023 | 05/28/2024 | 1,270 | 5,340,000 | 4205.52 | | 113,721 | | 46,494 | | 159,558 | | | (67,227) | | | | 0010 |
| .E053023 SPX ASIAN05/30/2\|.E053023\| SPX ASIAN 05/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/30/2023 | 05/30/2024 | 482 | 2,025,000 | 4205.52 | | 71,685 | | 29,541 | | 128,924 | | | (42,144) | | | | 0010 |
| .F053023 SPX EUR005/28/24\|.F053023\| SPX EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 05/30/2023 | 05/28/2024 | 3,822 | 16,075,000 | 4205.52 | | 210,052 | | 85,878 | | 291,534 | | | (124,174) | | | | 0010 |
| .053023B EEJ EUR005/28/24\|.053023B\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 7,607 | 1,075,000 | 141.31 | | 11,503 | | 4,703 | | 8,698 | | | (6,800) | | | | 0010 |
| .053023W EEJ EUR005/28/24\|.053023W\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 7,480 | 1,080,000 | 144.390558 | | 22,464 | | 9,184 | | 9,380 | | | (13,280) | | | | 0010 |
| .053023C EEJ EUR005/28/24\|.053023C\| EEJ EURO 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/30/2023 | 05/28/2024 | 10,933 | 1,545,000 | 141.31 | | 25,802 | | 10,549 | | 20,019 | | | (15,253) | | | | 0010 |
| .D053023 SPX ASIAN05/30/2\|.D053023\| SPX ASIAN 05/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/30/2023 | 05/30/2024 | 396 | 1,665,000 | 4205.52 | | 52,947 | | 21,819 | | 92,597 | | | (31,128) | | | | 0010 |
| .Q053023 PDLV5E EUR005/28\|.Q053023\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/30/2023 | 05/28/2024 | 1,638 | 634,769 | 387.53 | | 12,886 | | 5,268 | | 3,685 | | | (7,618) | | | | 0010 |
| .053123B SGIXCGMS EUR004/\|.053123B\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 05/31/2023 | 04/28/2025 | 4,065 | 1,340,938 | 329.84 | | 41,630 | | 28,890 | | 42,915 | | | (12,740) | | | | 0010 |
| .053123C SGIXCGMS EUR005/\|.053123C\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 05/31/2023 | 05/07/2024 | 2,462 | 812,151 | 329.92 | | 17,552 | | 6,556 | | 19,755 | | | (10,996) | | | | 0010 |
| .053123A SGIXCGMS EUR004/\|.053123A\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 05/31/2023 | 04/29/2024 | 1,117 | 368,491 | 329.84 | | 7,910 | | 2,835 | | 8,930 | | | (5,075) | | | | 0010 |
| .053123D SGIXCGMS EUR005/\|.053123D\|SGIXC GMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 05/31/2023 | 05/07/2025 | 7,811 | 2,576,880 | 329.92 | | 80,293 | | 56,034 | | 82,451 | | | (24,259) | | | | 0010 |
| .060723N EEJ EUR006/07/24\|.060723N\| EEJ EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 40,195 | 5,690,000 | 141.56 | | 147,940 | | 64,216 | | 95,043 | | | (83,724) | | | | 0010 |
| .060723B EEJ EUR004/15/24\|.060723B\| EEJ EURO 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 04/15/2024 | 36,762 | 5,250,000 | 142.81 | | 113,400 | | 38,286 | | 52,371 | | | (75,114) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .060723M EEJ EUR006/07/24\|.060723M\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 22,358 | 3,165,000 | 141.56 | | 79,442 | | 34,483 | | 52,278 | | | (44,959) | | | | 0010 |
| .060723A EEJ EUR004/15/24\|.060723A\| EEJ EUR0 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 04/15/2024 | 48,841 | 6,975,000 | 142.81 | | 113,693 | | 38,385 | | 62,086 | | | (75,308) | | | | 0010 |
| .J060723 SPX EUR006/07/24\|.J060723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/07/2023 | 06/07/2024 | 6,568 | 28,030,000 | 4267.52 | | 367,193 | | 159,386 | | 494,093 | | | (207,807) | | | | 0010 |
| .U060723 SPX EUR006/07/24\|.U060723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/07/2023 | 06/07/2024 | 458 | 1,955,000 | 4267.52 | | 84,847 | | 36,829 | | 119,866 | | | (48,018) | | | | 0010 |
| .L060723 SPX EUR006/07/24\|.L060723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/07/2023 | 06/07/2024 | 1,385 | 5,910,000 | 4267.52 | | 134,748 | | 58,490 | | 183,412 | | | (76,258) | | | | 0010 |
| .K060723 SPX EUR006/07/24\|.K060723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/07/2023 | 06/07/2024 | 718 | 3,065,000 | 4267.52 | | 59,155 | | 25,677 | | 79,944 | | | (33,478) | | | | 0010 |
| .T060723 SPX EUR006/07/24\|.T060723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/07/2023 | 06/07/2024 | 328 | 1,400,000 | 4267.52 | | 57,260 | | 24,855 | | 80,658 | | | (32,405) | | | | 0010 |
| .060723R EEJ EUR006/07/24\|.060723R\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 2,967 | 420,000 | 141.56 | | 12,096 | | 5,250 | | 7,119 | | | (6,846) | | | | 0010 |
| .060723F EEJ EUR006/07/24\|.060723F\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 17,978 | 2,545,000 | 141.56 | | 45,810 | | 19,885 | | 33,838 | | | (25,925) | | | | 0010 |
| .AJ60723 PDLV5E EUR006/07\|.AJ60723\|PDLV5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/07/2023 | 06/07/2024 | 284 | 109,777 | 386.61 | | 2,448 | | 1,063 | | 754 | | | (1,385) | | | | 0010 |
| .C060723 EEJ EUR006/07/24\|.C060723\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 1,551 | 225,000 | 145.070688 | | 4,523 | | 1,963 | | 1,759 | | | (2,559) | | | | 0010 |
| .B060723 EEJ EUR006/07/24\|.B060723\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 1,627 | 235,000 | 144.447824 | | 5,076 | | 2,203 | | 2,134 | | | (2,873) | | | | 0010 |
| .060723P EEJ EUR006/07/24\|.060723P\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 9,113 | 1,290,000 | 141.56 | | 36,378 | | 15,790 | | 21,844 | | | (20,588) | | | | 0010 |
| .060723Z EEJ EUR006/07/24\|.060723Z\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 8,642 | 1,235,000 | 142.90482 | | 31,740 | | 13,777 | | 15,877 | | | (17,962) | | | | 0010 |
| .060723Q EEJ EUR006/07/24\|.060723Q\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 3,815 | 540,000 | 141.56 | | 15,444 | | 6,704 | | 9,150 | | | (8,740) | | | | 0010 |
| .R060723 SPX EUR006/07/24\|.R060723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/07/2023 | 06/07/2024 | 682 | 2,910,000 | 4267.52 | | 112,035 | | 48,631 | | 156,764 | | | (63,404) | | | | 0010 |
| .060723G EEJ EUR006/07/24\|.060723G\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 4,733 | 670,000 | 141.56 | | 12,797 | | 5,555 | | 9,365 | | | (7,242) | | | | 0010 |
| .A060723 EEJ EUR006/07/24\|.A060723\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 3,697 | 530,000 | 143.357812 | | 12,932 | | 5,613 | | 6,173 | | | (7,319) | | | | 0010 |
| .AL60723 PDLV5E EUR006/07\|.AL60723\|PDLV5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/07/2023 | 06/07/2024 | 7,990 | 3,089,164 | 386.61 | | 69,197 | | 30,036 | | 21,212 | | | (39,161) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .060723H EEJ EUR006/07/24\|.060723H\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 2,861 | 405,000 | 141.56 | | 8,060 | | 3,498 | | 5,841 | | | (4,561) | | | | 0010 |
| .H060723 SPX ASIAN06/07/2\|.H060723\| SPX ASIAN 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/07/2023 | 06/07/2024 | 634 | 2,705,000 | 4267.52 | | 83,062 | | 36,055 | | 144,401 | | | (47,008) | | | | 0010 |
| .F060723 SPX ASIAN06/07/2\|.F060723\| SPX ASIAN 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/07/2023 | 06/07/2024 | 1,946 | 8,305,000 | 4267.52 | | 105,822 | | 45,934 | | 161,781 | | | (59,888) | | | | 0010 |
| .060723I EEJ EUR006/07/24\|.060723I\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 14,658 | 2,075,000 | 141.56 | | 43,783 | | 19,004 | | 31,237 | | | (24,778) | | | | 0010 |
| .Q060723 SPX EUR006/07/24\|.Q060723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/07/2023 | 06/07/2024 | 4,628 | 19,750,000 | 4267.52 | | 716,925 | | 311,193 | | 1,001,587 | | | (405,732) | | | | 0010 |
| .060723J EEJ EUR006/07/24\|.060723J\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 15,329 | 2,170,000 | 141.56 | | 47,523 | | 20,628 | | 33,465 | | | (26,895) | | | | 0010 |
| .I060723 SPX ASIAN06/07/2\|.I060723\| SPX ASIAN 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/07/2023 | 06/07/2024 | 1,131 | 4,825,000 | 4267.52 | | 166,540 | | 72,289 | | 298,095 | | | (94,250) | | | | 0010 |
| .D060723 EEJ EUR006/07/24\|.D060723\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 16,620 | 2,435,000 | 146.5146 | | 41,152 | | 17,862 | | 13,166 | | | (23,289) | | | | 0010 |
| .G060723 SPX ASIAN06/07/2\|.G060723\| SPX ASIAN 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/07/2023 | 06/07/2024 | 269 | 1,150,000 | 4267.52 | | 29,200 | | 12,675 | | 48,509 | | | (16,525) | | | | 0010 |
| .060723K EEJ EUR006/07/24\|.060723K\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 10,949 | 1,550,000 | 141.56 | | 35,185 | | 15,273 | | 24,403 | | | (19,912) | | | | 0010 |
| .N060723 SPX EUR006/07/24\|.N060723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/07/2023 | 06/07/2024 | 1,497 | 6,390,000 | 4267.52 | | 180,837 | | 78,495 | | 249,010 | | | (102,342) | | | | 0010 |
| .060723E EEJ EUR006/07/24\|.060723E\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 14,058 | 1,990,000 | 141.56 | | 33,034 | | 14,339 | | 24,716 | | | (18,695) | | | | 0010 |
| .060723L EEJ EUR006/07/24\|.060723L\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 18,225 | 2,580,000 | 141.56 | | 61,920 | | 26,877 | | 41,819 | | | (35,043) | | | | 0010 |
| .M060723 SPX EUR006/07/24\|.M060723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/07/2023 | 06/07/2024 | 1,272 | 5,430,000 | 4267.52 | | 140,094 | | 60,810 | | 191,974 | | | (79,284) | | | | 0010 |
| .AN60723 PDLV5E EUR006/09\|.AN60723\|PDLV5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/07/2023 | 06/09/2025 | 8,962 | 3,464,699 | 386.61 | | 106,366 | | 76,392 | | 56,705 | | | (29,975) | | | | 0010 |
| .060723D EEJ EUR006/07/24\|.060723D\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 18,296 | 2,590,000 | 141.56 | | 27,713 | | 12,029 | | 20,080 | | | (15,684) | | | | 0010 |
| .P060723 SPX EUR006/07/24\|.P060723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/07/2023 | 06/07/2024 | 1,173 | 5,005,000 | 4267.52 | | 169,169 | | 73,431 | | 234,949 | | | (95,739) | | | | 0010 |
| .0607230 EEJ EUR006/07/24\|.0607230\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 1,625 | 230,000 | 141.56 | | 6,164 | | 2,676 | | 3,867 | | | (3,488) | | | | 0010 |
| .060723Y EEJ EUR006/07/24\|.060723Y\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 3,603 | 510,000 | 141.56 | | 15,147 | | 6,575 | | 8,647 | | | (8,572) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .O060723 SPX EUR006/07/24\|.O060723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 06/07/2023 | 06/07/2024 | 3,701 | 15,795,000 | 4267.52 | | 470,691 | | 204,311 | | 649,816 | | | (266,380) | | | | 0010 |
| .W060723 SPX EUR006/07/24\|.W060723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 06/07/2023 | 06/07/2024 | 467 | 1,995,000 | 4267.52 | | 100,349 | | 43,558 | | 144,358 | | | (56,791) | | | | 0010 |
| .060723T EEJ EUR003/21/25\|.060723T\| EEJ EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 03/21/2025 | 2,477 | 350,000 | 141.3 | | 14,070 | | 9,618 | | 9,623 | | | (4,452) | | | | 0010 |
| .060723C EEJ EUR005/14/24\|.060723C\| EEJ EUR0 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 05/14/2024 | 2,882 | 410,000 | 142.26 | | 11,398 | | 4,492 | | 5,499 | | | (6,906) | | | | 0010 |
| .060723S EEJ EUR006/07/24\|.060723S\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 18,826 | 2,665,000 | 141.56 | | 76,219 | | 33,084 | | 45,158 | | | (43,135) | | | | 0010 |
| .AK60723 PDLV5E EUR006/07\|.AK60723\|PDL V5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/07/2023 | 06/07/2024 | 1,136 | 439,107 | 386.61 | | 9,792 | | 4,250 | | 3,015 | | | (5,542) | | | | 0010 |
| .060723V EEJ EUR005/21/24\|.060723V\| EEJ EUR0 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 05/21/2024 | 3,388 | 480,000 | 141.68 | | 14,592 | | 5,929 | | 7,528 | | | (8,663) | | | | 0010 |
| .V060723 SPX EUR006/07/24\|.V060723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 06/07/2023 | 06/07/2024 | 4,559 | 19,455,000 | 4267.52 | | 844,347 | | 366,502 | | 1,192,836 | | | (477,845) | | | | 0010 |
| .AM60723 PDLV5E EUR006/07\|.AM60723\|PDL V5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/07/2023 | 06/07/2024 | 18,484 | 7,146,188 | 386.61 | | 160,075 | | 69,483 | | 49,070 | | | (90,592) | | | | 0010 |
| .060723U EEJ EUR003/28/24\|.060723U\| EEJ EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 03/28/2024 | 2,266 | 320,000 | 141.23 | | 9,600 | | 2,851 | | 4,524 | | | (6,749) | | | | 0010 |
| .E060723 EEJ EUR006/07/24\|.E060723\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 06/07/2024 | 8,936 | 1,265,000 | 141.56 | | 37,571 | | 16,308 | | 21,447 | | | (21,262) | | | | 0010 |
| .060723W EEJ EUR005/21/25\|.060723W\| EEJ EUR0 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 05/21/2025 | 2,576 | 365,000 | 141.68 | | 14,710 | | 10,454 | | 10,124 | | | (4,256) | | | | 0010 |
| .AO60723 PDLV5E EUR006/09\|.AO60723\|PDL V5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/07/2023 | 06/09/2025 | 6,931 | 2,679,651 | 386.61 | | 82,265 | | 59,082 | | 43,857 | | | (23,183) | | | | 0010 |
| .SO60723 SPX EUR006/07/24\|.SO60723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 06/07/2023 | 06/07/2024 | 1,459 | 6,225,000 | 4267.52 | | 253,980 | | 110,244 | | 357,646 | | | (143,736) | | | | 0010 |
| .XO60723 SPX EUR006/07/24\|.XO60723\| SPX EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 06/07/2023 | 06/07/2024 | 955 | 4,075,000 | 4267.52 | | 220,050 | | 95,516 | | 320,144 | | | (124,534) | | | | 0010 |
| .060723X EEJ EUR005/28/24\|.060723X\| EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/07/2023 | 05/28/2024 | 2,548 | 360,000 | 141.31 | | 11,448 | | 4,786 | | 6,217 | | | (6,662) | | | | 0010 |
| .AC61423 SPX EUR006/14/24\|.AC61423\| SPX EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 345 | 1,510,000 | 4372.59 | | 83,033 | | 113,456 | | 113,456 | 30,423 | | | | | | 0010 |
| .O061423 SPX EUR006/14/24\|.O061423\| SPX EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 348 | 1,520,000 | 4372.59 | | 51,885 | | 68,302 | | 68,302 | 16,417 | | | | | | 0010 |
| .C061423 EEJ EUR006/14/24\|.C061423\| EEJ EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 97,030 | 13,850,000 | 142.74 | | 412,730 | | 187,637 | | 187,637 | (225,093) | | | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AE61423 SPX EUR006/16/25\|.AE61423\| SPX EUR0 06/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/16/2025 | 780 | 3,410,000 | 4372.59 | | 468,684 | | 607,753 | | 607,753 | 139,069 | | | | | | 0010 |
| .D061423 EEJ EUR006/16/25\|.D061423\| EEJ EUR0 06/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/16/2025 | 88,728 | 12,665,000 | 142.74 | | 502,801 | | 316,722 | | 316,722 | (186,078) | | | | | | 0010 |
| .Y061423 SPX EUR006/14/24\|.Y061423\| SPX EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 8,497 | 37,155,000 | 4372.59 | | 1,748,551 | | 2,355,251 | | 2,355,251 | 606,699 | | | | | | 0010 |
| .A061423 PDLV5E EUR006/14\|.A061423\|PDL V5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 06/14/2024 | 24,463 | 9,442,560 | 386.0 | | 211,513 | | 71,903 | | 71,903 | (139,610) | | | | | | 0010 |
| .T061423 SPX EUR006/14/24\|.T061423\| SPX EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 2,964 | 12,960,000 | 4372.59 | | 528,924 | | 703,946 | | 703,946 | 175,023 | | | | | | 0010 |
| .Z061423 SPX EUR006/14/24\|.Z061423\| SPX EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 1,278 | 5,590,000 | 4372.59 | | 295,303 | | 402,329 | | 402,329 | 107,026 | | | | | | 0010 |
| .AD61423 SPX EUR006/14/24\|.AD61423\| SPX EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 246 | 1,075,000 | 4372.59 | | 62,417 | | 85,695 | | 85,695 | 23,279 | | | | | | 0010 |
| .AI61423 PDLV5E EUR005/14\|.AI61423\|PDL V5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 05/14/2024 | 1,119 | 440,193 | 393.49 | | 6,075 | | 2,444 | | 1,021 | | | (3,630) | | | | 0010 |
| .061423E EEJ EUR005/28/24\|.061423E\| EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 05/28/2024 | 2,052 | 290,000 | 141.31 | | 9,860 | | 4,205 | | 5,007 | | | (5,655) | | | | 0010 |
| .AB61423 SPX EUR006/14/24\|.AB61423\| SPX EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 874 | 3,820,000 | 4372.59 | | 202,636 | | 91,854 | | 276,161 | | | (110,782) | | | | 0010 |
| .E061423 EEJ EUR006/14/24\|.E061423\| EEJ EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 13,311 | 1,900,000 | 142.74 | | 56,620 | | 25,666 | | 25,741 | | | (30,954) | | | | 0010 |
| .AJ61423 PDLV5E EUR005/21\|.AJ61423\|PDL V5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 05/21/2024 | 1,163 | 452,531 | 389.21 | | 8,191 | | 3,397 | | 2,044 | | | (4,794) | | | | 0010 |
| .AH61423 PDLV5E EUR005/07\|.AH61423\|PDL V5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 05/07/2024 | 2,927 | 1,152,837 | 393.81 | | 15,333 | | 5,973 | | 2,347 | | | (9,360) | | | | 0010 |
| .AT61423 PDLV5E EUR006/16\|.AT61423\|PDL V5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 06/16/2025 | 5,246 | 2,025,010 | 386.0 | | 61,965 | | 45,096 | | 34,634 | | | (16,869) | | | | 0010 |
| .AL61423 PDLV5E EUR006/07\|.AL61423\|PDL V5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 06/07/2024 | 3,788 | 1,464,578 | 386.61 | | 31,488 | | 13,936 | | 10,079 | | | (17,552) | | | | 0010 |
| .AR61423 PDLV5E EUR005/14\|.AR61423\|PDL V5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 05/14/2025 | 1,168 | 454,634 | 389.21 | | 12,048 | | 8,613 | | 6,188 | | | (3,435) | | | | 0010 |
| .AF61423 PDLV5E EUR006/14\|.AF61423\|PDL V5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 06/14/2024 | 1,332 | 514,238 | 386.0 | | 11,468 | | 5,198 | | 3,916 | | | (6,269) | | | | 0010 |
| .061423T EEJ EUR006/14/24\|.061423T\| EEJ EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 6,620 | 945,000 | 142.74 | | 27,122 | | 12,294 | | 12,796 | | | (14,827) | | | | 0010 |
| .AK61423 PDLV5E EUR005/28\|.AK61423\|PDL V5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 05/28/2024 | 3,225 | 1,249,713 | 387.53 | | 25,244 | | 10,767 | | 7,305 | | | (14,477) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .061423S EEJ EUR006/14/24\|.061423S\| EEJ EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 1,927 | 275,000 | 142.74 | | 7,783 | | 3,528 | | 3,721 | | | (4,255) | | | | 0010 |
| .AG61423 PDLV5E EUR004/08\|.AG61423\|PDL V5E EUR0 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 04/08/2024 | 1,861 | 734,187 | 394.47 | | 8,737 | | 2,883 | | 858 | | | (5,854) | | | | 0010 |
| .061423U EEJ EUR006/14/24\|.061423U\| EEJ EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 2,102 | 300,000 | 142.74 | | 8,670 | | 3,930 | | 4,063 | | | (4,740) | | | | 0010 |
| .061423D EEJ EUR005/07/24\|.061423D\| EEJ EUR0 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 05/07/2024 | 2,211 | 315,000 | 142.47 | | 9,324 | | 3,632 | | 3,900 | | | (5,692) | | | | 0010 |
| .AN61423 PDLV5E EUR006/14\|.AN61423\|PDL V5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 06/14/2024 | 13,578 | 5,240,937 | 386.0 | | 117,397 | | 53,216 | | 39,909 | | | (64,181) | | | | 0010 |
| .U061423 SPX EUR006/14/24\|.U061423\| SPX EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 446 | 1,950,000 | 4372.59 | | 79,583 | | 36,075 | | 105,918 | | | (43,509) | | | | 0010 |
| .W061423 SPX EUR006/14/24\|.W061423\| SPX EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 4,198 | 18,355,000 | 4372.59 | | 796,020 | | 360,833 | | 1,064,484 | | | (435,187) | | | | 0010 |
| .AP61423 PDLV5E EUR005/07\|.AP61423\|PDL V5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 05/07/2025 | 1,357 | 534,410 | 393.81 | | 11,704 | | 8,333 | | 5,387 | | | (3,371) | | | | 0010 |
| .061423C EEJ EUR004/29/24\|.061423C\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 04/29/2024 | 1,925 | 275,000 | 142.85 | | 7,700 | | 2,881 | | 2,969 | | | (4,819) | | | | 0010 |
| .061423W EEJ EUR004/08/24\|.061423W\| EEJ EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 04/08/2024 | 1,860 | 265,000 | 142.46 | | 7,712 | | 2,545 | | 2,814 | | | (5,167) | | | | 0010 |
| .J061423 SPX ASIAN06/14/2\|.J061423\| SPX ASIAN 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 133 | 580,000 | 4372.59 | | 21,100 | | 9,565 | | 34,621 | | | (11,536) | | | | 0010 |
| .K061423 SPX EUR006/14/24\|.K061423\| SPX EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 4,367 | 19,095,000 | 4372.59 | | 255,377 | | 115,761 | | 325,046 | | | (139,615) | | | | 0010 |
| .061423J EEJ EUR006/14/24\|.061423J\| EEJ EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 1,331 | 190,000 | 142.74 | | 3,838 | | 1,740 | | 2,241 | | | (2,098) | | | | 0010 |
| .061423K EEJ EUR006/14/24\|.061423K\| EEJ EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 9,423 | 1,345,000 | 142.74 | | 28,380 | | 12,864 | | 16,347 | | | (15,515) | | | | 0010 |
| .061423L EEJ EUR006/14/24\|.061423L\| EEJ EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 13,591 | 1,940,000 | 142.74 | | 42,486 | | 19,259 | | 24,075 | | | (23,227) | | | | 0010 |
| .X061423 SPX EUR006/14/24\|.X061423\| SPX EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 1,314 | 5,745,000 | 4372.59 | | 256,365 | | 116,209 | | 343,603 | | | (140,156) | | | | 0010 |
| .L061423 SPX EUR006/14/24\|.L061423\| SPX EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 1,332 | 5,825,000 | 4372.59 | | 122,069 | | 55,333 | | 157,731 | | | (66,735) | | | | 0010 |
| .V061423 SPX EUR006/14/24\|.V061423\| SPX EUR0 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 1,373 | 6,005,000 | 4372.59 | | 258,599 | | 117,222 | | 345,629 | | | (141,377) | | | | 0010 |
| .061423A EEJ EUR004/29/24\|.061423A\| EEJ EUR0 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 04/29/2024 | 35,107 | 5,015,000 | 142.85 | | 89,267 | | 33,405 | | 46,681 | | | (55,862) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AS61423 PDLV5E EUR006/16\|.AS61423\|PDLV5E EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 06/16/2025 | 4,714 | 1,819,624 | 386.0 | | 55,681 | | 40,523 | | 31,121 | | | (15,158) | | | | 0010 |
| .061423H EEJ EUR006/14/24\|.061423H\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 15,413 | 2,200,000 | 142.74 | | 39,600 | | 17,951 | | 23,848 | | | (21,649) | | | | 0010 |
| .AA61423 SPX EUR006/14/24\|.AA61423\|SPX EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 218 | 955,000 | 4372.59 | | 50,659 | | 22,964 | | 69,040 | | | (27,695) | | | | 0010 |
| .I061423 SPX ASIAN06/14/2\|.I061423\|SPX ASIAN 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 496 | 2,170,000 | 4372.59 | | 75,483 | | 34,216 | | 124,199 | | | (41,267) | | | | 0010 |
| .061423I EEJ EUR006/14/24\|.061423I\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 3,363 | 480,000 | 142.74 | | 9,312 | | 4,221 | | 5,485 | | | (5,091) | | | | 0010 |
| .H061423 SPX ASIAN06/14/2\|.H061423\|SPX ASIAN 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 365 | 1,595,000 | 4372.59 | | 50,002 | | 22,666 | | 82,032 | | | (27,336) | | | | 0010 |
| .S061423 SPX EUR006/14/24\|.S061423\|SPX EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 2,608 | 11,405,000 | 4372.59 | | 421,050 | | 190,860 | | 556,479 | | | (230,189) | | | | 0010 |
| .061423Q EEJ EUR006/14/24\|.061423Q\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 15,623 | 2,230,000 | 142.74 | | 63,332 | | 28,708 | | 30,181 | | | (34,624) | | | | 0010 |
| .061423F EEJ EUR006/14/24\|.061423F\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 12,715 | 1,815,000 | 142.74 | | 19,421 | | 8,803 | | 11,702 | | | (10,617) | | | | 0010 |
| .R061423 SPX EUR006/14/24\|.R061423\|SPX EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 1,607 | 7,025,000 | 4372.59 | | 249,486 | | 113,091 | | 329,004 | | | (136,395) | | | | 0010 |
| .G061423 SPX ASIAN06/14/2\|.G061423\|SPX ASIAN 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 270 | 1,180,000 | 4372.59 | | 29,492 | | 13,369 | | 46,980 | | | (16,123) | | | | 0010 |
| .061423R EEJ EUR006/14/24\|.061423R\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 2,487 | 355,000 | 142.74 | | 10,224 | | 4,635 | | 4,808 | | | (5,589) | | | | 0010 |
| .061423P EEJ EUR006/14/24\|.061423P\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 23,084 | 3,295,000 | 142.74 | | 86,329 | | 39,133 | | 44,075 | | | (47,196) | | | | 0010 |
| .B061423 EEJ EUR006/14/24\|.B061423\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 8,292 | 1,225,000 | 147.7359 | | 20,825 | | 9,440 | | 4,983 | | | (11,385) | | | | 0010 |
| .061423G EEJ EUR006/14/24\|.061423G\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 12,926 | 1,845,000 | 142.74 | | 31,365 | | 14,218 | | 19,048 | | | (17,147) | | | | 0010 |
| .A061423 EEJ EUR006/14/24\|.A061423\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 2,778 | 405,000 | 145.766088 | | 8,667 | | 3,929 | | 2,757 | | | (4,738) | | | | 0010 |
| .F061423 SPX ASIAN06/14/2\|.F061423\|SPX ASIAN 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 1,074 | 4,695,000 | 4372.59 | | 59,270 | | 26,867 | | 88,705 | | | (32,403) | | | | 0010 |
| .P061423 SPX EUR006/14/24\|.P061423\|SPX EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/14/2023 | 06/14/2024 | 907 | 3,965,000 | 4372.59 | | 134,683 | | 61,051 | | 177,264 | | | (73,632) | | | | 0010 |
| .061423Z EEJ EUR006/14/24\|.061423Z\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 3,736 | 540,000 | 144.538524 | | 13,284 | | 6,022 | | 4,932 | | | (7,262) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .0061423 SPX EUR006/14/24\|.0061423\| SPX EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 06/14/2023 | 06/14/2024 | 2,509 | 10,970,000 | 4372.59 | | 328,146 | | 148,747 | | 429,593 | | | (179,398) | | | | 0010 |
| .061423N EEJ EUR006/14/24\|.061423N\| EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 14,432 | 2,060,000 | 142.74 | | 49,646 | | 22,504 | | 26,838 | | | (27,142) | | | | 0010 |
| .N061423 SPX EUR006/14/24\|.N061423\| SPX EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 06/14/2023 | 06/14/2024 | 1,174 | 5,135,000 | 4372.59 | | 144,473 | | 65,489 | | 188,653 | | | (78,984) | | | | 0010 |
| .0614230 EEJ EUR006/14/24\|.0614230\| EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 13,346 | 1,905,000 | 142.74 | | 48,197 | | 21,847 | | 25,236 | | | (26,349) | | | | 0010 |
| .061423B EEJ EUR004/29/24\|.061423B\| EEJ EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 04/29/2024 | 41,057 | 5,865,000 | 142.85 | | 143,693 | | 53,772 | | 62,725 | | | (89,921) | | | | 0010 |
| .AM61423 PDLV5E EUR006/14\|.AM61423\|PDLV5E EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 06/14/2024 | 6,042 | 2,332,019 | 386.0 | | 52,237 | | 23,679 | | 17,758 | | | (28,558) | | | | 0010 |
| .AQ61423 PDLV5E EUR005/14\|.AQ61423\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/14/2023 | 05/14/2025 | 1,334 | 525,016 | 393.49 | | 11,708 | | 8,370 | | 5,473 | | | (3,338) | | | | 0010 |
| .061423Y EEJ EUR006/14/24\|.061423Y\| EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 2,116 | 305,000 | 144.1674 | | 7,808 | | 3,539 | | 3,032 | | | (4,269) | | | | 0010 |
| .061423M EEJ EUR006/14/24\|.061423M\| EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 6,025 | 860,000 | 142.74 | | 19,608 | | 8,888 | | 10,909 | | | (10,720) | | | | 0010 |
| .M061423 SPX EUR006/14/24\|.M061423\| SPX EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 06/14/2023 | 06/14/2024 | 1,142 | 4,995,000 | 4372.59 | | 125,330 | | 56,811 | | 163,018 | | | (68,518) | | | | 0010 |
| .061423X EEJ EUR006/14/24\|.061423X\| EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 06/14/2024 | 3,919 | 560,000 | 142.88274 | | 16,464 | | 7,463 | | 7,364 | | | (9,001) | | | | 0010 |
| .061523A SGIXCGMS EUR005/\|.061523A\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/15/2023 | 05/14/2025 | 7,272 | 2,399,387 | 329.97 | | 94,966 | | 68,283 | | 76,807 | | | (26,684) | | | | 0010 |
| .061523C SGIXCGMS EUR005/\|.061523C\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/15/2023 | 05/21/2025 | 2,399 | 789,598 | 329.08 | | 32,440 | | 23,416 | | 26,565 | | | (9,024) | | | | 0010 |
| .061523B SGIXCGMS EUR005/\|.061523B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/15/2023 | 05/21/2024 | 1,842 | 606,034 | 329.08 | | 19,779 | | 8,300 | | 16,102 | | | (11,479) | | | | 0010 |
| .062123Y EEJ EUR006/21/24\|.062123Y\| EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 2,400 | 350,000 | 145.810368 | | 7,245 | | 3,423 | | 2,459 | | | (3,822) | | | | 0010 |
| .B062123 SPX ASIAN06/21/2\|.B062123\| SPX ASIAN 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/21/2023 | 06/21/2024 | 1,518 | 6,625,000 | 4365.69 | | 82,813 | | 39,131 | | 121,998 | | | (43,681) | | | | 0010 |
| .062123B EEJ EUR005/07/24\|.062123B\| EEJ EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 05/07/2024 | 66,224 | 9,435,000 | 142.47 | | 236,819 | | 94,282 | | 116,216 | | | (142,537) | | | | 0010 |
| .062123M EEJ EUR006/21/24\|.062123M\| EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 2,210 | 315,000 | 142.56 | | 7,907 | | 3,736 | | 4,422 | | | (4,170) | | | | 0010 |
| .062123A EEJ EUR005/07/24\|.062123A\| EEJ EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 05/07/2024 | 50,853 | 7,245,000 | 142.47 | | 149,972 | | 59,707 | | 83,876 | | | (90,265) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .C062123 SPX ASIAN06/21/2\|.C062123\| SPX ASIAN 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/21/2023 | 06/21/2024 | 298 | 1,300,000 | 4365.69 | | 31,200 | | 14,743 | | 48,060 | | | (16,457) | | | | 0010 |
| .062123L EEJ EUR006/21/24\|.062123L\| EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 3,121 | 445,000 | 142.56 | | 10,947 | | 5,173 | | 6,197 | | | (5,774) | | | | 0010 |
| .062123J EEJ EUR006/21/24\|.062123J\| EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 1,859 | 265,000 | 142.56 | | 6,175 | | 2,918 | | 3,599 | | | (3,257) | | | | 0010 |
| .I062123 SPX EUR006/21/24\|.I062123\| SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/21/2023 | 06/21/2024 | 2,119 | 9,250,000 | 4365.69 | | 248,612 | | 117,476 | | 322,712 | | | (131,136) | | | | 0010 |
| .E062123 SPX ASIAN06/21/2\|.E062123\| SPX ASIAN 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/21/2023 | 06/21/2024 | 834 | 3,640,000 | 4365.69 | | 126,672 | | 59,856 | | 198,857 | | | (66,816) | | | | 0010 |
| .H062123 SPX EUR006/21/24\|.H062123\| SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/21/2023 | 06/21/2024 | 789 | 3,445,000 | 4365.69 | | 78,408 | | 37,050 | | 101,213 | | | (41,358) | | | | 0010 |
| .062123K EEJ EUR006/21/24\|.062123K\| EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 4,314 | 615,000 | 142.56 | | 14,760 | | 6,975 | | 8,477 | | | (7,785) | | | | 0010 |
| .G062123 SPX EUR006/21/24\|.G062123\| SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/21/2023 | 06/21/2024 | 967 | 4,220,000 | 4365.69 | | 82,429 | | 38,950 | | 105,790 | | | (43,479) | | | | 0010 |
| .F062123 SPX EUR006/21/24\|.F062123\| SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/21/2023 | 06/21/2024 | 5,575 | 24,340,000 | 4365.69 | | 324,282 | | 153,232 | | 411,391 | | | (171,050) | | | | 0010 |
| .062123G EEJ EUR006/21/24\|.062123G\| EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 4,945 | 705,000 | 142.56 | | 14,876 | | 7,029 | | 9,031 | | | (7,846) | | | | 0010 |
| .K062123 SPX EUR006/21/24\|.K062123\| SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/21/2023 | 06/21/2024 | 1,425 | 6,220,000 | 4365.69 | | 206,467 | | 97,561 | | 269,748 | | | (108,906) | | | | 0010 |
| .L062123 SPX EUR006/21/24\|.L062123\| SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/21/2023 | 06/21/2024 | 1,605 | 7,005,000 | 4365.69 | | 249,938 | | 118,103 | | 327,831 | | | (131,836) | | | | 0010 |
| .062123H EEJ EUR006/21/24\|.062123H\| EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 5,647 | 805,000 | 142.56 | | 17,630 | | 8,330 | | 10,564 | | | (9,299) | | | | 0010 |
| .062123I EEJ EUR006/21/24\|.062123I\| EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 5,436 | 775,000 | 142.56 | | 17,515 | | 8,276 | | 10,378 | | | (9,239) | | | | 0010 |
| .062123S EEJ EUR005/14/24\|.062123S\| EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 05/14/2024 | 6,137 | 885,000 | 144.208962 | | 20,444 | | 8,403 | | 7,423 | | | (12,040) | | | | 0010 |
| .J062123 SPX EUR006/21/24\|.J062123\| SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/21/2023 | 06/21/2024 | 2,139 | 9,340,000 | 4365.69 | | 280,480 | | 132,535 | | 365,360 | | | (147,946) | | | | 0010 |
| .062123P EEJ EUR006/21/24\|.062123P\| EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 1,859 | 265,000 | 142.56 | | 7,606 | | 3,594 | | 3,817 | | | (4,012) | | | | 0010 |
| .062123V EEJ EUR006/21/24\|.062123V\| EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 2,490 | 355,000 | 142.56 | | 10,508 | | 4,965 | | 5,116 | | | (5,543) | | | | 0010 |
| .062123D EEJ EUR006/21/24\|.062123D\| EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 4,980 | 710,000 | 142.56 | | 11,999 | | 5,670 | | 7,634 | | | (6,329) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .062123W EEJ EUR006/21/24\|.062123W\| EEJ EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 2,674 | 385,000 | 143.971344 | | 9,818 | | 4,639 | | 4,129 | | | (5,178) | | | | 0010 |
| .062123C EEJ EUR006/21/24\|.062123C\| EEJ EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 5,612 | 800,000 | 142.56 | | 8,560 | | 4,045 | | 5,345 | | | (4,515) | | | | 0010 |
| .M062123 SPX EUR006/21/24\|.M062123\| SPX EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/21/2023 | 06/21/2024 | 2,568 | 11,210,000 | 4365.69 | | 415,263 | | 196,223 | | 545,769 | | | (219,040) | | | | 0010 |
| .062123X EEJ EUR006/21/24\|.062123X\| EEJ EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 4,915 | 710,000 | 144.441792 | | 17,182 | | 8,119 | | 6,862 | | | (9,063) | | | | 0010 |
| .062123F EEJ EUR006/21/24\|.062123F\| EEJ EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 1,824 | 260,000 | 142.56 | | 4,966 | | 2,347 | | 3,100 | | | (2,619) | | | | 0010 |
| .062123Z EEJ EUR006/21/24\|.062123Z\| EEJ EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 7,557 | 1,115,000 | 147.5496 | | 18,732 | | 8,851 | | 5,043 | | | (9,881) | | | | 0010 |
| .D062123 SPX ASIAN06/21/2\|.D062123\| SPX ASIAN 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/21/2023 | 06/21/2024 | 562 | 2,455,000 | 4365.69 | | 75,860 | | 35,846 | | 119,343 | | | (40,014) | | | | 0010 |
| .062123N EEJ EUR006/21/24\|.062123N\| EEJ EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 8,207 | 1,170,000 | 142.56 | | 30,537 | | 14,430 | | 16,622 | | | (16,107) | | | | 0010 |
| .062123E EEJ EUR006/21/24\|.062123E\| EEJ EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 8,312 | 1,185,000 | 142.56 | | 21,330 | | 10,079 | | 13,453 | | | (11,251) | | | | 0010 |
| .062123O EEJ EUR006/21/24\|.062123O\| EEJ EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 6,980 | 995,000 | 142.56 | | 28,059 | | 13,259 | | 14,320 | | | (14,800) | | | | 0010 |
| .0062123 SPX EUR006/21/24\|.0062123\| SPX EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/21/2023 | 06/21/2024 | 2,874 | 12,545,000 | 4365.69 | | 548,605 | | 259,231 | | 728,153 | | | (289,374) | | | | 0010 |
| .A062123 EEJ EUR006/21/24\|.A062123\| EEJ EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 6,033 | 860,000 | 142.56 | | 25,456 | | 12,029 | | 12,394 | | | (13,427) | | | | 0010 |
| .062123U EEJ EUR006/16/25\|.062123U\| EEJ EUR0 06/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/16/2025 | 4,694 | 670,000 | 142.74 | | 25,661 | | 18,856 | | 16,755 | | | (6,805) | | | | 0010 |
| .062123Q EEJ EUR006/21/24\|.062123Q\| EEJ EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 2,630 | 375,000 | 142.56 | | 10,613 | | 5,015 | | 5,398 | | | (5,598) | | | | 0010 |
| .R062123 SPX EUR006/21/24\|.R062123\| SPX EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/21/2023 | 06/21/2024 | 1,088 | 4,750,000 | 4365.69 | | 265,701 | | 125,551 | | 360,539 | | | (140,150) | | | | 0010 |
| .062123T EEJ EUR006/07/24\|.062123T\| EEJ EUR0 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/07/2024 | 1,801 | 255,000 | 141.56 | | 8,186 | | 3,695 | | 4,323 | | | (4,490) | | | | 0010 |
| .062123R EEJ EUR006/21/24\|.062123R\| EEJ EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2023 | 06/21/2024 | 10,136 | 1,445,000 | 142.56 | | 41,327 | | 19,528 | | 20,813 | | | (21,799) | | | | 0010 |
| .N062123 SPX EUR006/21/24\|.N062123\| SPX EUR0 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 06/21/2023 | 06/21/2024 | 386 | 1,685,000 | 4365.69 | | 69,225 | | 32,711 | | 91,464 | | | (36,514) | | | | 0010 |
| .062223T PDLV5E EUR006/14\|.062223T\|PDLV5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 06/14/2024 | 690 | 266,479 | 386.0 | | 6,156 | | 2,869 | | 2,017 | | | (3,286) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .062223S PDLV5E EUR005/21\|.062223S\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 05/21/2024 | 1,164 | 453,093 | 389.21 | | 8,518 | | 3,640 | | 2,034 | | | (4,879) | | | | 0010 |
| .062223V PDLV5E EUR006/21\|.062223V\|PDL V5E EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 06/21/2024 | 10,942 | 4,247,976 | 388.24 | | 87,933 | | 41,896 | | 26,023 | | | (46,037) | | | | 0010 |
| .062223W PDLV5E EUR004/28\|.062223W\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 04/28/2025 | 744 | 293,318 | 394.14 | | 6,365 | | 4,575 | | 2,825 | | | (1,790) | | | | 0010 |
| .0622230 PDLV5E EUR006/21\|.0622230\|PDL V5E EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 06/21/2024 | 1,170 | 454,254 | 388.24 | | 9,358 | | 4,458 | | 2,783 | | | (4,899) | | | | 0010 |
| .A062223 PDLV5E EUR006/23\|.A062223\|PDL V5E EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 06/23/2025 | 5,406 | 2,098,810 | 388.24 | | 60,656 | | 44,908 | | 31,752 | | | (15,747) | | | | 0010 |
| .062223Y PDLV5E EUR005/21\|.062223Y\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 05/21/2025 | 771 | 299,960 | 389.21 | | 8,129 | | 5,918 | | 4,098 | | | (2,211) | | | | 0010 |
| .062223P PDLV5E EUR004/08\|.062223P\|PDL V5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 04/08/2024 | 773 | 305,021 | 394.47 | | 3,752 | | 1,281 | | 354 | | | (2,471) | | | | 0010 |
| .062223A MXEA ASIAN05/30/\|.062223A\|M XEA ASIAN 05/3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 06/22/2023 | 05/30/2024 | 490 | 1,017,167 | 2075.85 | | 30,939 | | 13,690 | | 37,000 | | | (17,249) | | | | 0010 |
| .062223G MXEA EUR006/07/2\|.062223G\|M XEA EURO 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 06/22/2023 | 06/07/2024 | 521 | 1,093,094 | 2098.07 | | 14,400 | | 6,557 | | 17,454 | | | (7,843) | | | | 0010 |
| .062223Q PDLV5E EUR005/07\|.062223Q\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 05/07/2024 | 730 | 287,434 | 393.81 | | 3,938 | | 1,583 | | 581 | | | (2,355) | | | | 0010 |
| .062223R PDLV5E EUR005/21\|.062223R\|PDL V5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 05/21/2024 | 968 | 376,772 | 389.21 | | 7,083 | | 3,027 | | 1,691 | | | (4,057) | | | | 0010 |
| .062223C MXEA ASIAN06/14/\|.062223C\|M XEA ASIAN 06/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 06/22/2023 | 06/14/2024 | 453 | 977,379 | 2157.57 | | 18,867 | | 8,794 | | 16,072 | | | (10,073) | | | | 0010 |
| .062223K MXEA EUR006/21/2\|.062223K\|M XEA EURO 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 06/22/2023 | 06/21/2024 | 553 | 1,182,745 | 2138.78 | | 14,107 | | 6,721 | | 17,021 | | | (7,386) | | | | 0010 |
| .062223B MXEA ASIAN06/07/\|.062223B\|M XEA ASIAN 06/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 06/22/2023 | 06/07/2024 | 611 | 1,281,921 | 2098.07 | | 38,004 | | 17,305 | | 38,531 | | | (20,700) | | | | 0010 |
| .062223L MXEA EUR006/21/2\|.062223L\|M XEA EURO 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 06/22/2023 | 06/21/2024 | 738 | 1,578,420 | 2138.78 | | 41,099 | | 19,582 | | 50,933 | | | (21,517) | | | | 0010 |
| .062223U PDLV5E EUR006/21\|.062223U\|PDL V5E EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 06/21/2024 | 1,431 | 555,399 | 388.24 | | 11,497 | | 5,478 | | 3,402 | | | (6,019) | | | | 0010 |
| .062223D MXEA ASIAN06/21/\|.062223D\|M XEA ASIAN 06/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 06/22/2023 | 06/21/2024 | 749 | 1,601,946 | 2138.78 | | 46,693 | | 22,247 | | 32,990 | | | (24,446) | | | | 0010 |
| .062223N PDLV5E EUR006/21\|.062223N\|PDL V5E EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 06/21/2024 | 861 | 334,451 | 388.24 | | 6,555 | | 3,123 | | 2,045 | | | (3,432) | | | | 0010 |
| .062223E MXEA EUR005/28/2\|.062223E\|M XEA EURO 05/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 06/22/2023 | 05/28/2024 | 424 | 880,160 | 2075.85 | | 15,756 | | 6,919 | | 19,250 | | | (8,836) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .062223Z PDLV5E EUR006/23\|.062223Z\|PDLV5E EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 06/23/2025 | 3,549 | 1,377,776 | 388.24 | | 39,818 | | 29,480 | | 20,844 | | | (10,337) | | | | 0010 |
| .062223M PDLV5E EUR005/14\|.062223M\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 05/14/2024 | 579 | 227,863 | 393.49 | | 3,236 | | 1,342 | | 525 | | | (1,893) | | | | 0010 |
| .062223J MXEA EUR006/14/2\|.062223J\|MXEA EURO 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 06/22/2023 | 06/14/2024 | 926 | 1,997,910 | 2157.57 | | 49,893 | | 23,255 | | 62,284 | | | (26,638) | | | | 0010 |
| .062223F MXEA EUR005/28/2\|.062223F\|MXEA EURO 05/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 06/22/2023 | 05/28/2024 | 568 | 1,179,083 | 2075.85 | | 38,391 | | 16,860 | | 47,751 | | | (21,531) | | | | 0010 |
| .062223X PDLV5E EUR005/21\|.062223X\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2023 | 05/21/2025 | 640 | 249,193 | 389.21 | | 6,753 | | 4,917 | | 3,405 | | | (1,836) | | | | 0010 |
| .062223I MXEA EUR006/14/2\|.062223I\|MXEA EURO 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 06/22/2023 | 06/14/2024 | 590 | 1,272,966 | 2157.57 | | 14,957 | | 6,971 | | 18,387 | | | (7,985) | | | | 0010 |
| .062223H MXEA EUR006/07/2\|.062223H\|MXEA EURO 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 06/22/2023 | 06/07/2024 | 1,132 | 2,375,015 | 2098.07 | | 91,081 | | 41,472 | | 87,575 | | | (49,609) | | | | 0010 |
| .062323F SPX EUR004/08/24\|.062323F\|SPX EURO 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 04/08/2024 | 859 | 3,529,725 | 4109.11 | | 237,582 | | 81,409 | | 307,513 | | | (156,173) | | | | 0010 |
| .062323L SPX EUR004/29/24\|.062323L\|SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 04/29/2024 | 851 | 3,548,227 | 4169.48 | | 232,212 | | 90,011 | | 303,521 | | | (142,202) | | | | 0010 |
| .062323E SPX EUR003/28/24\|.062323E\|SPX EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 03/28/2024 | 847 | 3,363,666 | 3971.27 | | 257,912 | | 81,594 | | 321,746 | | | (176,318) | | | | 0010 |
| .062323A SPX EUR003/21/24\|.062323A\|SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 03/21/2024 | 312 | 1,248,895 | 4002.87 | | 52,903 | | 15,792 | | 64,680 | | | (37,111) | | | | 0010 |
| .062323J SPX EUR004/15/24\|.062323J\|SPX EURO 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 04/15/2024 | 296 | 1,224,741 | 4137.64 | | 84,366 | | 30,234 | | 110,355 | | | (54,132) | | | | 0010 |
| .062323N SPX EUR005/07/24\|.062323N\|SPX EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 05/07/2024 | 404 | 1,671,800 | 4138.12 | | 114,033 | | 45,975 | | 147,171 | | | (68,058) | | | | 0010 |
| .062323M SPX EUR005/07/24\|.062323M\|SPX EURO 05/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 05/07/2024 | 695 | 2,875,993 | 4138.12 | | 184,210 | | 74,269 | | 236,657 | | | (109,941) | | | | 0010 |
| .062323K SPX EUR004/29/24\|.062323K\|SPX EURO 04/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 04/29/2024 | 259 | 1,079,895 | 4169.48 | | 61,494 | | 23,837 | | 79,541 | | | (37,658) | | | | 0010 |
| .062323C SPX EUR003/28/24\|.062323C\|SPX EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 03/28/2024 | 115 | 456,696 | 3971.27 | | 19,682 | | 6,227 | | 23,803 | | | (13,456) | | | | 0010 |
| .0623230 SPX EUR005/14/24\|.0623230\|SPX EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 05/14/2024 | 910 | 3,764,015 | 4136.28 | | 257,066 | | 106,978 | | 330,684 | | | (150,088) | | | | 0010 |
| .062323I SPX EUR004/15/24\|.062323I\|SPX EURO 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 04/15/2024 | 442 | 1,828,837 | 4137.64 | | 119,778 | | 42,924 | | 156,004 | | | (76,854) | | | | 0010 |
| .062323H SPX EUR004/15/24\|.062323H\|SPX EURO 04/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 04/15/2024 | 389 | 1,609,542 | 4137.64 | | 71,047 | | 25,461 | | 90,180 | | | (45,586) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .062323D SPX EUR003/28/24\|.062323D\| SPX EUR0 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 03/28/2024 | 705 | 2,799,745 | 3971.27 | | 202,384 | | 64,027 | | 251,474 | | | (138,357) | | | | 0010 |
| .062323B SPX EUR003/21/24\|.062323B\| SPX EUR0 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 03/21/2024 | 1,538 | 6,156,414 | 4002.87 | | 461,031 | | 137,621 | | 582,604 | | | (323,410) | | | | 0010 |
| .062323G SPX EUR004/08/24\|.062323G\| SPX EUR0 04/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 04/08/2024 | 925 | 3,800,927 | 4109.11 | | 267,945 | | 91,813 | | 348,344 | | | (176,132) | | | | 0010 |
| .062823T EEJ EUR006/28/24\|.062823T\| EEJ EUR0 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 15,066 | 2,140,000 | 142.04 | | 62,488 | | 30,729 | | 34,996 | | | (31,759) | | | | 0010 |
| .U062823 PDLV5E EUR005/28\|.U062823\|PDL V5E EUR0 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2023 | 05/28/2024 | 1,611 | 624,257 | 387.53 | | 12,735 | | 5,660 | | 3,639 | | | (7,075) | | | | 0010 |
| .Q062823 SPX EUR006/28/24\|.Q062823\| SPX EUR0 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/28/2023 | 06/28/2024 | 1,282 | 5,610,000 | 4376.86 | | 314,721 | | 154,767 | | 421,993 | | | (159,954) | | | | 0010 |
| .Z062823 PDLV5E EUR006/30\|.Z062823\|PDL V5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2023 | 06/30/2025 | 6,271 | 2,424,378 | 386.59 | | 74,186 | | 55,411 | | 40,741 | | | (18,775) | | | | 0010 |
| .W062823 PDLV5E EUR006/28\|.W062823\|PDL V5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2023 | 06/28/2024 | 15,174 | 5,865,928 | 386.59 | | 131,397 | | 64,615 | | 44,635 | | | (66,781) | | | | 0010 |
| .062823U EEJ EUR005/28/25\|.062823U\| EEJ EUR0 05/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 05/28/2025 | 1,946 | 275,000 | 141.31 | | 11,220 | | 8,246 | | 8,001 | | | (2,974) | | | | 0010 |
| .X062823 PDLV5E EUR006/23\|.X062823\|PDL V5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2023 | 06/23/2025 | 2,392 | 928,674 | 388.24 | | 26,560 | | 19,773 | | 14,100 | | | (6,787) | | | | 0010 |
| .B062823 EEJ EUR006/30/25\|.B062823\| EEJ EUR0 06/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/30/2025 | 1,866 | 265,000 | 142.04 | | 10,468 | | 7,818 | | 7,282 | | | (2,649) | | | | 0010 |
| .062823D EEJ EUR006/28/24\|.062823D\| EEJ EUR0 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 13,940 | 1,980,000 | 142.04 | | 33,066 | | 16,260 | | 23,338 | | | (16,806) | | | | 0010 |
| .P062823 SPX EUR006/28/24\|.P062823\| SPX EUR0 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/28/2023 | 06/28/2024 | 2,950 | 12,910,000 | 4376.86 | | 614,516 | | 302,193 | | 810,073 | | | (312,323) | | | | 0010 |
| .L062823 SPX EUR006/28/24\|.L062823\| SPX EUR0 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/28/2023 | 06/28/2024 | 1,473 | 6,445,000 | 4376.86 | | 210,752 | | 103,639 | | 270,881 | | | (107,113) | | | | 0010 |
| .A062823 EEJ EUR006/28/24\|.A062823\| EEJ EUR0 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 12,004 | 1,705,000 | 142.04 | | 50,639 | | 24,902 | | 27,885 | | | (25,737) | | | | 0010 |
| .V062823 PDLV5E EUR006/28\|.V062823\|PDL V5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2023 | 06/28/2024 | 8,555 | 3,307,131 | 386.59 | | 74,080 | | 36,429 | | 25,165 | | | (37,650) | | | | 0010 |
| .S062823 PDLV5E EUR006/28\|.S062823\|PDL V5E EUR0 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2023 | 06/28/2024 | 819 | 316,733 | 386.59 | | 7,063 | | 3,473 | | 2,410 | | | (3,590) | | | | 0010 |
| .062823R EEJ EUR006/28/24\|.062823R\| EEJ EUR0 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 2,288 | 325,000 | 142.04 | | 9,490 | | 4,667 | | 5,315 | | | (4,823) | | | | 0010 |
| .062823S EEJ EUR006/28/24\|.062823S\| EEJ EUR0 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 1,830 | 260,000 | 142.04 | | 7,540 | | 3,708 | | 4,251 | | | (3,832) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .T062823 PDLV5E EUR005/28\|.T062823\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2023 | 05/28/2024 | 1,334 | 517,000 | 387.53 | | 10,547 | | 4,687 | | 3,013 | | | (5,859) | | | | 0010 |
| .0062823 SPX EUR006/28/24\|.0062823\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/28/2023 | 06/28/2024 | 659 | 2,885,000 | 4376.86 | | 127,806 | | 62,849 | | 167,679 | | | (64,956) | | | | 0010 |
| .M062823 SPX EUR006/28/24\|.M062823\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/28/2023 | 06/28/2024 | 2,833 | 12,400,000 | 4376.86 | | 443,920 | | 218,301 | | 573,623 | | | (225,619) | | | | 0010 |
| .062823B EEJ EUR005/14/24\|.062823B\|EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 05/14/2024 | 46,288 | 6,585,000 | 142.26 | | 166,601 | | 69,983 | | 88,171 | | | (96,618) | | | | 0010 |
| .J062823 SPX EUR006/28/24\|.J062823\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/28/2023 | 06/28/2024 | 1,282 | 5,610,000 | 4376.86 | | 157,641 | | 77,521 | | 201,688 | | | (80,120) | | | | 0010 |
| .062823C EEJ EUR006/28/24\|.062823C\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 13,799 | 1,960,000 | 142.04 | | 20,972 | | 10,313 | | 14,255 | | | (10,659) | | | | 0010 |
| .062823V EEJ EUR006/28/24\|.062823V\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 4,928 | 700,000 | 142.04 | | 20,790 | | 10,224 | | 11,449 | | | (10,566) | | | | 0010 |
| .K062823 SPX EUR006/28/24\|.K062823\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/28/2023 | 06/28/2024 | 1,389 | 6,080,000 | 4376.86 | | 183,616 | | 90,295 | | 235,522 | | | (93,321) | | | | 0010 |
| .062823A EEJ EUR005/14/24\|.062823A\|EEJ EURO 05/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 05/14/2024 | 41,227 | 5,865,000 | 142.26 | | 107,330 | | 45,085 | | 68,710 | | | (62,244) | | | | 0010 |
| .H062823 SPX EUR006/28/24\|.H062823\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/28/2023 | 06/28/2024 | 1,525 | 6,675,000 | 4376.86 | | 142,178 | | 69,917 | | 180,972 | | | (72,261) | | | | 0010 |
| .062823K EEJ EUR006/28/24\|.062823K\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 7,427 | 1,055,000 | 142.04 | | 25,320 | | 12,451 | | 16,359 | | | (12,869) | | | | 0010 |
| .062823J EEJ EUR006/28/24\|.062823J\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 7,427 | 1,055,000 | 142.04 | | 24,687 | | 12,140 | | 16,124 | | | (12,547) | | | | 0010 |
| .F062823 SPX ASIAN06/28/2\|.F062823\|SPX ASIAN 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 06/28/2023 | 06/28/2024 | 803 | 3,515,000 | 4376.86 | | 122,041 | | 60,015 | | 188,187 | | | (62,026) | | | | 0010 |
| .062823I EEJ EUR006/28/24\|.062823I\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 11,088 | 1,575,000 | 142.04 | | 35,753 | | 17,582 | | 23,643 | | | (18,171) | | | | 0010 |
| .N062823 SPX EUR006/28/24\|.N062823\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/28/2023 | 06/28/2024 | 2,983 | 13,055,000 | 4376.86 | | 520,895 | | 256,154 | | 676,739 | | | (264,740) | | | | 0010 |
| .062823Y EEJ EUR006/28/24\|.062823Y\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 2,377 | 345,000 | 145.122268 | | 7,280 | | 3,580 | | 2,967 | | | (3,700) | | | | 0010 |
| .E062823 SPX ASIAN06/28/2\|.E062823\|SPX ASIAN 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 06/28/2023 | 06/28/2024 | 455 | 1,990,000 | 4376.86 | | 61,531 | | 30,258 | | 95,251 | | | (31,273) | | | | 0010 |
| .062823M EEJ EUR006/28/24\|.062823M\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 10,490 | 1,490,000 | 142.04 | | 37,399 | | 18,391 | | 23,591 | | | (19,008) | | | | 0010 |
| .062823N EEJ EUR006/28/24\|.062823N\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 12,672 | 1,800,000 | 142.04 | | 46,800 | | 23,014 | | 28,876 | | | (23,786) | | | | 0010 |

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .G062823 SPX EUR006/28/24\|.G062823\| SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/28/2023 | 06/28/2024 | 4,740 | 20,745,000 | 4376.86 | | 277,983 | | 136,700 | | 347,703 | | | (141,283) | | | | 0010 |
| .C062823 SPX ASIAN06/28/2\|.C062823\| SPX ASIAN 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 06/28/2023 | 06/28/2024 | 1,510 | 6,610,000 | 4376.86 | | 84,079 | | 41,347 | | 121,053 | | | (42,733) | | | | 0010 |
| .Y062823 PDLV5E EUR006/30\|.Y062823\|PDL V5E EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2023 | 06/30/2025 | 5,310 | 2,052,643 | 386.59 | | 62,811 | | 46,915 | | 34,494 | | | (15,896) | | | | 0010 |
| .D062823 SPX ASIAN06/28/2\|.D062823\| SPX ASIAN 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 06/28/2023 | 06/28/2024 | 352 | 1,540,000 | 4376.86 | | 38,223 | | 18,796 | | 57,960 | | | (19,426) | | | | 0010 |
| .062823L EEJ EUR006/28/24\|.062823L\| EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 2,112 | 300,000 | 142.04 | | 7,380 | | 3,629 | | 4,706 | | | (3,751) | | | | 0010 |
| .062823F EEJ EUR006/28/24\|.062823F\| EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 3,450 | 490,000 | 142.04 | | 9,457 | | 4,651 | | 6,540 | | | (4,806) | | | | 0010 |
| .062823W EEJ EUR006/28/24\|.062823W\| EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 6,452 | 925,000 | 143.360972 | | 23,865 | | 11,736 | | 11,647 | | | (12,129) | | | | 0010 |
| .062823Q EEJ EUR006/28/24\|.062823Q\| EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 3,133 | 445,000 | 142.04 | | 12,816 | | 6,302 | | 7,274 | | | (6,514) | | | | 0010 |
| .I062823 SPX EUR006/28/24\|.I062823\| SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 06/28/2023 | 06/28/2024 | 1,494 | 6,540,000 | 4376.86 | | 166,770 | | 82,011 | | 212,651 | | | (84,759) | | | | 0010 |
| .062823E EEJ EUR006/28/24\|.062823E\| EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 17,425 | 2,475,000 | 142.04 | | 44,550 | | 21,908 | | 31,108 | | | (22,642) | | | | 0010 |
| .062823X EEJ EUR006/28/24\|.062823X\| EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 5,454 | 785,000 | 143.929132 | | 18,997 | | 9,342 | | 8,777 | | | (9,655) | | | | 0010 |
| .0628230 EEJ EUR006/28/24\|.0628230\| EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 1,654 | 235,000 | 142.04 | | 6,298 | | 3,097 | | 3,800 | | | (3,201) | | | | 0010 |
| .062823H EEJ EUR006/28/24\|.062823H\| EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 11,828 | 1,680,000 | 142.04 | | 36,792 | | 18,093 | | 24,663 | | | (18,699) | | | | 0010 |
| .062823G EEJ EUR006/28/24\|.062823G\| EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 7,568 | 1,075,000 | 142.04 | | 22,683 | | 11,154 | | 15,399 | | | (11,528) | | | | 0010 |
| .062823Z EEJ EUR006/28/24\|.062823Z\| EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 10,034 | 1,475,000 | 146.997196 | | 24,928 | | 12,258 | | 8,106 | | | (12,669) | | | | 0010 |
| .062823P EEJ EUR006/28/24\|.062823P\| EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2023 | 06/28/2024 | 13,201 | 1,875,000 | 142.04 | | 53,625 | | 26,371 | | 30,635 | | | (27,254) | | | | 0010 |
| .R062823 PDLV5E EUR006/28\|.R062823\|PDL V5E EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2023 | 06/28/2024 | 643 | 248,603 | 386.59 | | 5,221 | | 2,567 | | 1,885 | | | (2,653) | | | | 0010 |
| .70723AJ SPX EUR007/08/24\|.70723AJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 07/07/2023 | 07/08/2024 | 4,682 | 20,595,000 | 4398.95 | | 276,529 | | 143,978 | | 342,378 | | | (132,551) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .070723Y EEJ EUR007/08/24\|.070723Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 2,535 | 365,000 | 144.005388 | | 8,359 | | 4,352 | | 4,140 | | | (4,007) | | | | 0010 |
| .070723M EEJ EUR007/08/24\|.070723M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 2,153 | 305,000 | 141.64 | | 7,503 | | 3,907 | | 5,227 | | | (3,596) | | | | 0010 |
| .070723A EEJ EUR005/21/24\|.070723A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 05/21/2024 | 27,386 | 3,880,000 | 141.68 | | 74,884 | | 33,520 | | 52,657 | | | (41,365) | | | | 0010 |
| .70723AI SPX ASIAN07/08/2\|.70723AI\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 533 | 2,345,000 | 4398.95 | | 80,326 | | 41,822 | | 122,947 | | | (38,503) | | | | 0010 |
| .070723B EEJ EUR005/21/24\|.070723B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 05/21/2024 | 37,267 | 5,280,000 | 141.68 | | 136,752 | | 61,213 | | 82,381 | | | (75,539) | | | | 0010 |
| .70723AK SPX EUR007/08/24\|.70723AK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 1,188 | 5,225,000 | 4398.95 | | 102,917 | | 53,585 | | 128,940 | | | (49,332) | | | | 0010 |
| .070723Z EEJ EUR007/08/24\|.070723Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 1,554 | 225,000 | 144.75608 | | 4,725 | | 2,460 | | 2,175 | | | (2,265) | | | | 0010 |
| .70723AU SPX EUR007/08/24\|.70723AU\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 2,032 | 8,940,000 | 4398.95 | | 400,771 | | 208,666 | | 520,937 | | | (192,105) | | | | 0010 |
| .70723AG SPX ASIAN07/08/2\|.70723AG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 250 | 1,100,000 | 4398.95 | | 26,059 | | 13,568 | | 38,823 | | | (12,491) | | | | 0010 |
| .70723AA EEJ EUR007/08/24\|.70723AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 11,019 | 1,615,000 | 146.569072 | | 27,294 | | 14,211 | | 10,321 | | | (13,083) | | | | 0010 |
| .070723I EEJ EUR007/08/24\|.070723I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 27,005 | 3,825,000 | 141.64 | | 83,768 | | 43,614 | | 60,968 | | | (40,153) | | | | 0010 |
| .70723AH SPX ASIAN07/08/2\|.70723AH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 408 | 1,795,000 | 4398.95 | | 53,744 | | 27,982 | | 82,100 | | | (25,762) | | | | 0010 |
| .70723AR SPX EUR007/08/24\|.70723AR\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 2,619 | 11,520,000 | 4398.95 | | 458,623 | | 238,787 | | 590,619 | | | (219,836) | | | | 0010 |
| .70723AF SPX ASIAN07/08/2\|.70723AF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 1,275 | 5,610,000 | 4398.95 | | 71,219 | | 37,081 | | 101,455 | | | (34,138) | | | | 0010 |
| .70723AQ SPX EUR007/08/24\|.70723AQ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 1,517 | 6,675,000 | 4398.95 | | 244,305 | | 127,200 | | 312,856 | | | (117,105) | | | | 0010 |
| .70723AP SPX EUR007/08/24\|.70723AP\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 1,476 | 6,495,000 | 4398.95 | | 214,023 | | 111,434 | | 272,621 | | | (102,590) | | | | 0010 |
| .070723G EEJ EUR007/08/24\|.070723G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 4,413 | 625,000 | 141.64 | | 12,063 | | 6,280 | | 8,995 | | | (5,782) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .070723F EEJ EUR007/08/24\|.070723F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 20,333 | 2,880,000 | 141.64 | | 51,840 | | 26,991 | | 38,915 | | | (24,849) | | | | 0010 |
| .70723AO SPX EUR007/08/24\|.70723AO\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 1,690 | 7,435,000 | 4398.95 | | 223,444 | | 116,339 | | 283,579 | | | (107,105) | | | | 0010 |
| .070723S EEJ EUR007/08/24\|.070723S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 3,459 | 490,000 | 141.64 | | 14,308 | | 7,450 | | 8,817 | | | (6,858) | | | | 0010 |
| .070723Q EEJ EUR007/08/24\|.070723Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 18,886 | 2,675,000 | 141.64 | | 76,505 | | 39,833 | | 48,072 | | | (36,672) | | | | 0010 |
| .070723H EEJ EUR007/08/24\|.070723H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 11,755 | 1,665,000 | 141.64 | | 35,132 | | 18,292 | | 25,801 | | | (16,840) | | | | 0010 |
| .070723R EEJ EUR007/08/24\|.070723R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 4,024 | 570,000 | 141.64 | | 16,416 | | 8,547 | | 10,250 | | | (7,869) | | | | 0010 |
| .070723J EEJ EUR007/08/24\|.070723J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 5,648 | 800,000 | 141.64 | | 18,320 | | 9,539 | | 13,129 | | | (8,781) | | | | 0010 |
| .070723D EEJ EUR007/08/24\|.070723D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 13,379 | 1,895,000 | 141.64 | | 20,277 | | 10,557 | | 14,633 | | | (9,719) | | | | 0010 |
| .070723P EEJ EUR007/08/24\|.070723P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 1,306 | 185,000 | 141.64 | | 4,995 | | 2,601 | | 3,291 | | | (2,394) | | | | 0010 |
| .70723AM SPX EUR007/08/24\|.70723AM\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 1,378 | 6,060,000 | 4398.95 | | 155,500 | | 80,963 | | 196,393 | | | (74,537) | | | | 0010 |
| .070723K EEJ EUR007/08/24\|.070723K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 13,202 | 1,870,000 | 141.64 | | 43,758 | | 22,783 | | 31,138 | | | (20,975) | | | | 0010 |
| .070723E EEJ EUR007/08/24\|.070723E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 10,343 | 1,465,000 | 141.64 | | 24,466 | | 12,738 | | 18,456 | | | (11,727) | | | | 0010 |
| .070723O EEJ EUR007/08/24\|.070723O\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 12,285 | 1,740,000 | 141.64 | | 45,414 | | 23,645 | | 30,588 | | | (21,769) | | | | 0010 |
| .070723V EEJ EUR007/08/24\|.070723V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 2,753 | 390,000 | 141.64 | | 11,427 | | 5,950 | | 7,018 | | | (5,477) | | | | 0010 |
| .70723AL SPX EUR007/08/24\|.70723AL\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 1,662 | 7,310,000 | 4398.95 | | 168,042 | | 87,493 | | 211,372 | | | (80,549) | | | | 0010 |
| .70723AY SPX EUR007/08/24\|.70723AY\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 1,083 | 4,765,000 | 4398.95 | | 268,146 | | 139,613 | | 355,137 | | | (128,533) | | | | 0010 |
| .70723AN SPX EUR007/08/24\|.70723AN\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 1,830 | 8,050,000 | 4398.95 | | 223,693 | | 116,468 | | 283,142 | | | (107,225) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .70723AV SPX EUR007/08/24\|.70723AV\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 4,678 | 20,580,000 | 4398.95 | | 972,981 | | 506,594 | | 1,270,782 | | | (466,388) | | | | 0010 |
| .070723L EEJ EUR007/08/24\|.070723L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 1,236 | 175,000 | 141.64 | | 4,200 | | 2,187 | | 2,961 | | | (2,013) | | | | 0010 |
| .70723AB EEJ EUR007/08/24\|.70723AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 5,048 | 715,000 | 141.64 | | 21,236 | | 11,057 | | 12,868 | | | (10,179) | | | | 0010 |
| .070723U EEJ EUR007/08/24\|.070723U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 15,638 | 2,215,000 | 141.64 | | 64,678 | | 33,675 | | 39,854 | | | (31,003) | | | | 0010 |
| .070723N EEJ EUR007/08/24\|.070723N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 8,613 | 1,220,000 | 141.64 | | 30,744 | | 16,007 | | 21,127 | | | (14,737) | | | | 0010 |
| .070723C EEJ EUR006/28/24\|.070723C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 06/28/2024 | 3,555 | 505,000 | 142.04 | | 14,090 | | 7,145 | | 8,258 | | | (6,945) | | | | 0010 |
| .070723X EEJ EUR007/08/24\|.070723X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 2,626 | 375,000 | 142.787284 | | 9,863 | | 5,135 | | 5,437 | | | (4,727) | | | | 0010 |
| .70723AT SPX EUR007/08/24\|.70723AT\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 571 | 2,510,000 | 4398.95 | | 111,642 | | 58,128 | | 145,023 | | | (53,514) | | | | 0010 |
| .070723W EEJ EUR007/08/24\|.070723W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 2,118 | 300,000 | 141.64 | | 8,910 | | 4,639 | | 5,399 | | | (4,271) | | | | 0010 |
| .070723T EEJ EUR007/08/24\|.070723T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2023 | 07/08/2024 | 2,753 | 390,000 | 141.64 | | 11,271 | | 5,868 | | 7,014 | | | (5,403) | | | | 0010 |
| .70723AX SPX EUR007/08/24\|.70723AX\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/07/2023 | 07/08/2024 | 432 | 1,900,000 | 4398.95 | | 101,635 | | 52,917 | | 134,040 | | | (48,718) | | | | 0010 |
| .071023K PDLV5E EUR007/08\|.071023K\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/10/2023 | 07/08/2024 | 1,002 | 382,073 | 381.38 | | 8,024 | | 4,189 | | 4,882 | | | (3,834) | | | | 0010 |
| .071023O PDLV5E EUR007/07\|.071023O\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/10/2023 | 07/07/2025 | 5,155 | 1,966,084 | 381.38 | | 63,701 | | 48,522 | | 44,378 | | | (15,179) | | | | 0010 |
| .071023L PDLV5E EUR007/08\|.071023L\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/10/2023 | 07/08/2024 | 5,435 | 2,072,865 | 381.38 | | 49,749 | | 25,974 | | 27,336 | | | (23,775) | | | | 0010 |
| .071023P PDLV5E EUR007/07\|.071023P\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/10/2023 | 07/07/2025 | 5,149 | 1,963,566 | 381.38 | | 63,620 | | 48,460 | | 44,321 | | | (15,160) | | | | 0010 |
| .071023M PDLV5E EUR007/08\|.071023M\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/10/2023 | 07/08/2024 | 12,820 | 4,889,243 | 381.38 | | 117,342 | | 61,264 | | 64,477 | | | (56,078) | | | | 0010 |
| .071023N PDLV5E EUR003/21\|.071023N\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/10/2023 | 03/21/2025 | 901 | 352,394 | 391.15 | | 7,048 | | 5,075 | | 3,918 | | | (1,973) | | | | 0010 |
| .071123A SPX EQFWD05/07/2\|.071123A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/11/2023 | 05/07/2024 | 1,697 | 7,500,611 | 4420.55 | | 572,674 | | 243,243 | | 786,244 | | | (329,431) | | | | 0010 |
| .71423BC SPX EUR007/15/24\|.71423BC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 1,119 | 5,040,000 | 4505.42 | | 292,824 | | 354,890 | | 354,890 | 62,066 | | | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .71423AY SPX EUR007/15/24\|.71423AY\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 11,532 | 51,955,000 | 4505.42 | | 2,462,667 | | 2,950,664 | | 2,950,664 | 487,997 | | | | | | 0010 |
| .71423BE SPX EUR007/14/25\|.71423BE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/14/2025 | 572 | 2,595,000 | 4536.96 | | 336,053 | | 388,439 | | 388,439 | 52,386 | | | | | | 0010 |
| .71423BA SPX EUR007/15/24\|.71423BA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 1,517 | 6,835,000 | 4505.42 | | 361,572 | | 435,092 | | 435,092 | 73,521 | | | | | | 0010 |
| .71423AW SPX EUR007/15/24\|.71423AW\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 2,859 | 12,880,000 | 4505.42 | | 529,368 | | 627,648 | | 627,648 | 98,280 | | | | | | 0010 |
| .71423AI EEJ EUR007/14/25\|.71423AI\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/14/2025 | 7,316 | 1,050,000 | 143.53 | | 41,475 | | 24,534 | | 24,534 | (16,941) | | | | | | 0010 |
| .71423BL PDLV5E EUR007/15\|.71423BL\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2023 | 07/15/2024 | 49,782 | 19,258,991 | 386.87 | | 439,105 | | 153,053 | | 153,053 | (286,052) | | | | | | 0010 |
| .71423AH EEJ EUR007/15/24\|.71423AH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 18,498 | 2,655,000 | 143.53 | | 79,119 | | 33,581 | | 33,581 | (45,538) | | | | | | 0010 |
| .71423BD SPX EUR007/15/24\|.71423BD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 212 | 1,005,000 | 4745.11 | | 52,059 | | 60,477 | | 60,477 | 8,418 | | | | | | 0010 |
| .71423BI PDLV5E EUR007/08\|.71423BI\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2023 | 07/08/2024 | 1,012 | 385,985 | 381.38 | | 11,464 | | 6,086 | | 5,004 | | | (5,378) | | | | 0010 |
| .071423B EEJ EUR006/07/24\|.071423B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 06/07/2024 | 1,978 | 280,000 | 141.56 | | 9,940 | | 4,832 | | 4,747 | | | (5,108) | | | | 0010 |
| .071423Y EEJ EUR004/15/24\|.071423Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 04/15/2024 | 1,506 | 215,000 | 142.81 | | 6,321 | | 2,440 | | 2,164 | | | (3,881) | | | | 0010 |
| .71423BP PDLV5E EUR007/14\|.71423BP\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2023 | 07/14/2025 | 4,313 | 1,668,521 | 386.87 | | 52,058 | | 40,100 | | 28,050 | | | (11,958) | | | | 0010 |
| .071423Z EEJ EUR006/21/24\|.071423Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 06/21/2024 | 1,473 | 210,000 | 142.56 | | 6,930 | | 3,516 | | 3,027 | | | (3,414) | | | | 0010 |
| .71423AJ EEJ EUR007/15/24\|.71423AJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 10,172 | 1,460,000 | 143.53 | | 43,508 | | 23,492 | | 18,466 | | | (20,016) | | | | 0010 |
| .071423T EEJ EUR007/15/24\|.071423T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 2,508 | 360,000 | 143.53 | | 10,476 | | 5,656 | | 4,552 | | | (4,820) | | | | 0010 |
| .71423AZ SPX EUR007/15/24\|.71423AZ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 3,898 | 17,560,000 | 4505.42 | | 832,344 | | 449,420 | | 997,280 | | | (382,924) | | | | 0010 |
| .71423BM PDLV5E EUR006/16\|.71423BM\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2023 | 06/16/2025 | 1,916 | 739,649 | 386.0 | | 23,299 | | 17,733 | | 12,588 | | | (5,566) | | | | 0010 |
| .071423X EEJ EUR002/28/24\|.071423X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 02/28/2024 | 1,428 | 200,000 | 140.01 | | 7,800 | | 2,011 | | 3,401 | | | (5,789) | | | | 0010 |
| .071423C EEJ EUR006/14/24\|.071423C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 06/14/2024 | 1,786 | 255,000 | 142.74 | | 8,033 | | 3,992 | | 3,454 | | | (4,040) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .71423AX SPX EUR007/15/24\|.71423AX\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 305 | 1,375,000 | 4505.42 | | 62,288 | | 33,632 | | 74,018 | | | (28,656) | | | | 0010 |
| .71423BK PDLV5E EUR007/15\|.71423BK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2023 | 07/15/2024 | 10,711 | 4,143,707 | 386.87 | | 94,477 | | 51,012 | | 32,930 | | | (43,464) | | | | 0010 |
| .71423BG PDLV5E EUR007/15\|.71423BG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2023 | 07/15/2024 | 2,274 | 879,558 | 386.87 | | 19,966 | | 10,781 | | 6,990 | | | (9,185) | | | | 0010 |
| .071423W EEJ EUR002/21/24\|.071423W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 02/21/2024 | 1,611 | 225,000 | 139.64 | | 9,113 | | 2,132 | | 4,107 | | | (6,981) | | | | 0010 |
| .071423V EEJ EUR007/15/24\|.071423V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 1,916 | 275,000 | 143.53 | | 8,085 | | 4,365 | | 3,478 | | | (3,720) | | | | 0010 |
| .071423U EEJ EUR007/15/24\|.071423U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 13,063 | 1,875,000 | 143.53 | | 54,938 | | 29,663 | | 23,712 | | | (25,274) | | | | 0010 |
| .71423AA EEJ EUR006/28/24\|.71423AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 06/28/2024 | 1,408 | 200,000 | 142.04 | | 7,020 | | 3,632 | | 3,271 | | | (3,388) | | | | 0010 |
| .71423AO SPX ASIAN07/15/2\|.71423AO\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/14/2023 | 07/15/2024 | 168 | 755,000 | 4505.42 | | 28,061 | | 15,151 | | 33,255 | | | (12,910) | | | | 0010 |
| .071423A EEJ EUR005/21/24\|.071423A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 05/21/2024 | 2,400 | 340,000 | 141.68 | | 11,764 | | 5,385 | | 5,332 | | | (6,379) | | | | 0010 |
| .71423BB SPX EUR007/15/24\|.71423BB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 1,105 | 4,980,000 | 4505.42 | | 276,888 | | 149,504 | | 334,107 | | | (127,384) | | | | 0010 |
| .71423BH PDLV5E EUR006/14\|.71423BH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2023 | 06/14/2024 | 1,315 | 507,415 | 386.0 | | 11,569 | | 5,750 | | 3,845 | | | (5,819) | | | | 0010 |
| .071423S EEJ EUR007/15/24\|.071423S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 2,996 | 430,000 | 143.53 | | 12,599 | | 6,803 | | 5,438 | | | (5,796) | | | | 0010 |
| .071423G EEJ EUR007/15/24\|.071423G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 11,740 | 1,685,000 | 143.53 | | 30,162 | | 16,286 | | 16,532 | | | (13,876) | | | | 0010 |
| .71423AM SPX ASIAN07/15/2\|.71423AM\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/14/2023 | 07/15/2024 | 247 | 1,115,000 | 4505.42 | | 32,444 | | 17,518 | | 41,913 | | | (14,926) | | | | 0010 |
| .71423AU SPX EUR007/15/24\|.71423AU\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 1,366 | 6,155,000 | 4505.42 | | 228,351 | | 123,297 | | 270,026 | | | (105,054) | | | | 0010 |
| .71423AD EEJ EUR007/15/24\|.71423AD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 2,643 | 385,000 | 145.68295 | | 9,086 | | 4,906 | | 3,092 | | | (4,180) | | | | 0010 |
| .71423AF EEJ EUR007/15/24\|.71423AF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 1,116 | 165,000 | 147.850253 | | 3,036 | | 1,639 | | 795 | | | (1,397) | | | | 0010 |
| .71423AL SPX ASIAN07/15/2\|.71423AL\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/14/2023 | 07/15/2024 | 328 | 1,480,000 | 4505.42 | | 35,954 | | 19,413 | | 47,356 | | | (16,541) | | | | 0010 |
| .71423BO PDLV5E EUR007/14\|.71423BO\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2023 | 07/14/2025 | 4,394 | 1,699,921 | 386.87 | | 53,038 | | 40,854 | | 28,578 | | | (12,183) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .71423AV SPX EUR007/15/24\|.71423AV\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 2,668 | 12,020,000 | 4505.42 | | 484,406 | | 261,553 | | 573,617 | | | (222,853) | | | | 0010 |
| .071423F EEJ EUR007/15/24\|.071423F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 13,760 | 1,975,000 | 143.53 | | 33,180 | | 17,915 | | 18,368 | | | (15,265) | | | | 0010 |
| .71423AG EEJ EUR007/15/24\|.71423AG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 11,812 | 1,755,000 | 148.582256 | | 29,660 | | 16,015 | | 7,032 | | | (13,645) | | | | 0010 |
| .071423E EEJ EUR007/15/24\|.071423E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 2,578 | 370,000 | 143.53 | | 5,624 | | 3,037 | | 3,142 | | | (2,587) | | | | 0010 |
| .071423K EEJ EUR007/15/24\|.071423K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 4,354 | 625,000 | 143.53 | | 13,625 | | 7,357 | | 7,125 | | | (6,268) | | | | 0010 |
| .71423AQ SPX EUR007/15/24\|.71423AQ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 920 | 4,145,000 | 4505.42 | | 87,874 | | 47,447 | | 101,698 | | | (40,427) | | | | 0010 |
| .71423AK SPX ASIAN07/15/2\|.71423AK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/14/2023 | 07/15/2024 | 908 | 4,090,000 | 4505.42 | | 51,587 | | 27,854 | | 67,435 | | | (23,733) | | | | 0010 |
| .71423AP SPX EUR007/15/24\|.71423AP\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 4,307 | 19,405,000 | 4505.42 | | 263,908 | | 142,496 | | 304,778 | | | (121,412) | | | | 0010 |
| .071423L EEJ EUR007/15/24\|.071423L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 12,367 | 1,775,000 | 143.53 | | 41,535 | | 22,427 | | 21,077 | | | (19,108) | | | | 0010 |
| .71423AS SPX EUR007/15/24\|.71423AS\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 2,034 | 9,165,000 | 4505.42 | | 279,533 | | 150,932 | | 327,339 | | | (128,600) | | | | 0010 |
| .71423AR SPX EUR007/15/24\|.71423AR\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 1,444 | 6,505,000 | 4505.42 | | 171,082 | | 92,375 | | 199,246 | | | (78,707) | | | | 0010 |
| .71423AE EEJ EUR007/15/24\|.71423AE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 1,906 | 280,000 | 146.874249 | | 5,768 | | 3,114 | | 1,710 | | | (2,654) | | | | 0010 |
| .71423AN SPX ASIAN07/15/2\|.71423AN\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/14/2023 | 07/15/2024 | 289 | 1,300,000 | 4505.42 | | 44,201 | | 23,866 | | 54,872 | | | (20,335) | | | | 0010 |
| .71423BF PDLV5E EUR007/15\|.71423BF\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2023 | 07/15/2024 | 1,251 | 483,841 | 386.87 | | 10,645 | | 5,747 | | 3,841 | | | (4,897) | | | | 0010 |
| .071423M EEJ EUR007/15/24\|.071423M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 1,637 | 235,000 | 143.53 | | 5,664 | | 3,058 | | 2,831 | | | (2,606) | | | | 0010 |
| .71423BJ PDLV5E EUR007/15\|.71423BJ\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2023 | 07/15/2024 | 5,654 | 2,187,170 | 386.87 | | 49,867 | | 26,926 | | 17,382 | | | (22,942) | | | | 0010 |
| .0714230 EEJ EUR007/15/24\|.0714230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 9,475 | 1,360,000 | 143.53 | | 34,272 | | 18,505 | | 16,699 | | | (15,767) | | | | 0010 |
| .071423D EEJ EUR007/15/24\|.071423D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 10,068 | 1,445,000 | 143.53 | | 15,462 | | 8,348 | | 8,418 | | | (7,113) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .071423N EEJ EUR007/15/24\|.071423N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 4,842 | 695,000 | 143.53 | | 17,167 | | 9,269 | | 8,461 | | | (7,898) | | | | 0010 |
| .071423J EEJ EUR007/15/24\|.071423J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 4,668 | 670,000 | 143.53 | | 14,137 | | 7,633 | | 7,475 | | | (6,504) | | | | 0010 |
| .71423AB EEJ EUR007/15/24\|.71423AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 2,961 | 425,000 | 143.53 | | 12,665 | | 6,838 | | 5,375 | | | (5,827) | | | | 0010 |
| .071423Q EEJ EUR007/15/24\|.071423Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 3,031 | 435,000 | 143.53 | | 11,745 | | 6,342 | | 5,452 | | | (5,403) | | | | 0010 |
| .071423P EEJ EUR007/15/24\|.071423P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 9,963 | 1,430,000 | 143.53 | | 37,323 | | 20,152 | | 17,767 | | | (17,171) | | | | 0010 |
| .071423I EEJ EUR007/15/24\|.071423I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 19,578 | 2,810,000 | 143.53 | | 56,762 | | 30,648 | | 30,343 | | | (26,114) | | | | 0010 |
| .71423AC EEJ EUR007/15/24\|.71423AC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 3,380 | 490,000 | 144.9653 | | 12,544 | | 6,773 | | 4,605 | | | (5,771) | | | | 0010 |
| .071423H EEJ EUR007/15/24\|.071423H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 5,365 | 770,000 | 143.53 | | 14,784 | | 7,983 | | 7,997 | | | (6,801) | | | | 0010 |
| .071423R EEJ EUR007/15/24\|.071423R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2023 | 07/15/2024 | 12,959 | 1,860,000 | 143.53 | | 53,382 | | 28,823 | | 23,504 | | | (24,559) | | | | 0010 |
| .71423AT SPX EUR007/15/24\|.71423AT\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/14/2023 | 07/15/2024 | 978 | 4,405,000 | 4505.42 | | 150,211 | | 81,105 | | 176,737 | | | (69,105) | | | | 0010 |
| .071723D SGIXCGMS EUR006/\|.071723D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 07/17/2023 | 06/09/2025 | 2,181 | 719,570 | 329.96 | | 28,416 | | 21,589 | | 23,306 | | | (6,826) | | | | 0010 |
| .071723A SGIXCGMS EUR005/\|.071723A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 07/17/2023 | 05/28/2024 | 2,058 | 678,060 | 329.4 | | 21,264 | | 10,023 | | 17,684 | | | (11,241) | | | | 0010 |
| .071723B SGIXCGMS EUR005/\|.071723B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 07/17/2023 | 05/28/2025 | 5,983 | 1,970,675 | 329.4 | | 78,971 | | 59,664 | | 65,390 | | | (19,307) | | | | 0010 |
| .071723C SGIXCGMS EUR006/\|.071723C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 07/17/2023 | 06/07/2024 | 1,593 | 525,626 | 329.96 | | 16,137 | | 7,869 | | 13,241 | | | (8,268) | | | | 0010 |
| .072123V EEJ EUR007/22/24\|.072123V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 1,964 | 285,000 | 145.138554 | | 7,325 | | 4,096 | | 2,656 | | | (3,228) | | | | 0010 |
| .72123AE SPX EUR007/22/24\|.72123AE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 07/21/2023 | 07/22/2024 | 4,688 | 21,265,000 | 4536.34 | | 286,525 | | 160,233 | | 325,108 | | | (126,292) | | | | 0010 |
| .072123W EEJ EUR007/22/24\|.072123W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 2,262 | 330,000 | 145.88595 | | 7,821 | | 4,374 | | 2,616 | | | (3,447) | | | | 0010 |
| .072123J EEJ EUR007/22/24\|.072123J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 2,400 | 345,000 | 143.73 | | 7,866 | | 4,399 | | 3,951 | | | (3,467) | | | | 0010 |
| .72123AS SPX EUR007/22/24\|.72123AS\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 07/21/2023 | 07/22/2024 | 960 | 4,355,000 | 4536.34 | | 207,002 | | 115,761 | | 240,830 | | | (91,240) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .072123I EEJ EUR007/22/24\|.072123I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 1,426 | 205,000 | 143.73 | | 4,490 | | 2,511 | | 2,291 | | | (1,979) | | | | 0010 |
| .72123AG SPX EUR007/22/24\|.72123AG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 1,114 | 5,055,000 | 4536.34 | | 116,447 | | 65,120 | | 133,998 | | | (51,326) | | | | 0010 |
| .072123G EEJ EUR007/22/24\|.072123G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 7,723 | 1,110,000 | 143.73 | | 22,422 | | 12,539 | | 11,738 | | | (9,883) | | | | 0010 |
| .072123R EEJ EUR007/22/24\|.072123R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 1,670 | 240,000 | 143.73 | | 7,056 | | 3,946 | | 2,983 | | | (3,110) | | | | 0010 |
| .72123AF SPX EUR007/22/24\|.72123AF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 885 | 4,015,000 | 4536.34 | | 78,196 | | 43,730 | | 89,534 | | | (34,467) | | | | 0010 |
| .72123AC SPX ASIAN07/22/2\|.72123AC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 471 | 2,135,000 | 4536.34 | | 70,553 | | 39,455 | | 70,448 | | | (31,098) | | | | 0010 |
| .72123AM SPX EUR007/22/24\|.72123AM\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 2,688 | 12,195,000 | 4536.34 | | 486,629 | | 272,137 | | 565,406 | | | (214,492) | | | | 0010 |
| .072123H EEJ EUR007/22/24\|.072123H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 2,400 | 345,000 | 143.73 | | 7,314 | | 4,090 | | 3,768 | | | (3,224) | | | | 0010 |
| .72123AW SPX EUR007/22/24\|.72123AW\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 339 | 1,540,000 | 4536.34 | | 86,613 | | 48,436 | | 101,233 | | | (38,176) | | | | 0010 |
| .72123AJ SPX EUR007/22/24\|.72123AJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 1,039 | 4,715,000 | 4536.34 | | 151,823 | | 84,904 | | 176,423 | | | (66,919) | | | | 0010 |
| .072123D EEJ EUR007/22/24\|.072123D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 5,775 | 830,000 | 143.73 | | 13,861 | | 7,751 | | 7,502 | | | (6,110) | | | | 0010 |
| .072123P EEJ EUR007/22/24\|.072123P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 6,505 | 935,000 | 143.73 | | 26,835 | | 15,007 | | 11,611 | | | (11,828) | | | | 0010 |
| .72123AO SPX EUR007/22/24\|.72123AO\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 883 | 4,005,000 | 4536.34 | | 179,885 | | 100,597 | | 209,071 | | | (79,288) | | | | 0010 |
| .72123AI SPX EUR007/22/24\|.72123AI\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 2,049 | 9,295,000 | 4536.34 | | 278,506 | | 155,749 | | 322,999 | | | (122,758) | | | | 0010 |
| .072123Q EEJ EUR007/22/24\|.072123Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 1,287 | 185,000 | 143.73 | | 5,365 | | 3,000 | | 2,299 | | | (2,365) | | | | 0010 |
| .72123AH SPX EUR007/22/24\|.72123AH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 1,491 | 6,765,000 | 4536.34 | | 180,619 | | 101,007 | | 208,682 | | | (79,612) | | | | 0010 |
| .072123F EEJ EUR007/22/24\|.072123F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 3,583 | 515,000 | 143.73 | | 9,888 | | 5,530 | | 5,232 | | | (4,358) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .072123E EEJ EUR007/22/24\|.072123E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 14,924 | 2,145,000 | 143.73 | | 38,610 | | 21,592 | | 20,669 | | | (17,018) | | | | 0010 |
| .0721230 EEJ EUR007/22/24\|.0721230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 6,957 | 1,000,000 | 143.73 | | 26,200 | | 14,652 | | 12,202 | | | (11,548) | | | | 0010 |
| .072123Y EEJ EUR007/22/24\|.072123Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 8,641 | 1,285,000 | 148.703058 | | 21,974 | | 12,288 | | 5,240 | | | (9,685) | | | | 0010 |
| .072123M EEJ EUR007/22/24\|.072123M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 3,305 | 475,000 | 143.73 | | 11,733 | | 6,561 | | 5,673 | | | (5,171) | | | | 0010 |
| .72123AA SPX ASIAN07/22/2\|.72123AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 1,121 | 5,085,000 | 4536.34 | | 64,274 | | 35,944 | | 77,273 | | | (28,330) | | | | 0010 |
| .072123N EEJ EUR007/22/24\|.072123N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 5,044 | 725,000 | 143.73 | | 18,343 | | 10,258 | | 8,741 | | | (8,085) | | | | 0010 |
| .072123X EEJ EUR007/22/24\|.072123X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 1,123 | 165,000 | 146.935179 | | 3,482 | | 1,947 | | 1,032 | | | (1,535) | | | | 0010 |
| .72123AX SPX EUR007/22/24\|.72123AX\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 928 | 4,210,000 | 4536.34 | | 239,351 | | 133,852 | | 279,851 | | | (105,499) | | | | 0010 |
| .72123AK SPX EUR007/22/24\|.72123AK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 1,043 | 4,730,000 | 4536.34 | | 164,169 | | 91,808 | | 190,840 | | | (72,361) | | | | 0010 |
| .72123AR SPX EUR007/22/24\|.72123AR\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 3,270 | 14,835,000 | 4536.34 | | 704,440 | | 393,943 | | 819,532 | | | (310,497) | | | | 0010 |
| .072123U EEJ EUR007/22/24\|.072123U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 1,913 | 275,000 | 143.73 | | 8,223 | | 4,598 | | 3,419 | | | (3,624) | | | | 0010 |
| .072123T EEJ EUR007/22/24\|.072123T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 3,027 | 435,000 | 143.73 | | 12,789 | | 7,152 | | 5,407 | | | (5,637) | | | | 0010 |
| .072123L EEJ EUR007/22/24\|.072123L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 1,496 | 215,000 | 143.73 | | 5,203 | | 2,910 | | 2,540 | | | (2,293) | | | | 0010 |
| .072123S EEJ EUR007/22/24\|.072123S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 11,515 | 1,655,000 | 143.73 | | 48,492 | | 27,118 | | 20,571 | | | (21,374) | | | | 0010 |
| .72123AB SPX ASIAN07/22/2\|.72123AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 538 | 2,440,000 | 4536.34 | | 67,515 | | 37,756 | | 73,491 | | | (29,759) | | | | 0010 |
| .72123AU SPX EUR007/22/24\|.72123AU\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/21/2023 | 07/22/2024 | 362 | 1,640,000 | 4536.34 | | 90,041 | | 50,353 | | 105,177 | | | (39,687) | | | | 0010 |
| .072123C EEJ EUR007/22/24\|.072123C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 8,732 | 1,255,000 | 143.73 | | 13,554 | | 7,580 | | 7,162 | | | (5,974) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .72123AP SPX EUR007/22/24\|.72123AP\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 07/21/2023 | 07/22/2024 | 420 | 1,905,000 | 4536.34 | | 85,750 | | 47,954 | | 99,667 | | | (37,796) | | | | 0010 |
| .72123AL SPX EUR007/22/24\|.72123AL\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 07/21/2023 | 07/22/2024 | 1,270 | 5,760,000 | 4536.34 | | 216,386 | | 121,009 | | 251,374 | | | (95,377) | | | | 0010 |
| .072123Z EEJ EUR007/22/24\|.072123Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 3,966 | 570,000 | 143.73 | | 17,043 | | 9,531 | | 7,086 | | | (7,512) | | | | 0010 |
| .072123K EEJ EUR007/22/24\|.072123K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 07/22/2024 | 5,288 | 760,000 | 143.73 | | 17,860 | | 9,988 | | 8,854 | | | (7,872) | | | | 0010 |
| .72123AD SPX ASIAN07/22/2\|.72123AD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 07/21/2023 | 07/22/2024 | 117 | 530,000 | 4536.34 | | 19,519 | | 10,916 | | 18,153 | | | (8,604) | | | | 0010 |
| .072123B EEJ EUR005/28/24\|.072123B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 05/28/2024 | 32,977 | 4,660,000 | 141.31 | | 162,168 | | 77,925 | | 80,328 | | | (84,243) | | | | 0010 |
| .072123A EEJ EUR005/28/24\|.072123A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2023 | 05/28/2024 | 26,042 | 3,680,000 | 141.31 | | 94,944 | | 45,622 | | 56,812 | | | (49,322) | | | | 0010 |
| .072423N PDLV5E EUR006/21\|.072423N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/24/2023 | 06/21/2024 | 1,027 | 398,682 | 388.24 | | 8,731 | | 4,537 | | 2,440 | | | (4,194) | | | | 0010 |
| .072423T PDLV5E EUR007/21\|.072423T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/24/2023 | 07/21/2025 | 4,496 | 1,747,299 | 388.67 | | 53,642 | | 41,894 | | 26,710 | | | (11,748) | | | | 0010 |
| .072423R PDLV5E EUR006/21\|.072423R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/24/2023 | 06/21/2024 | 1,257 | 488,171 | 388.24 | | 10,691 | | 5,555 | | 2,987 | | | (5,136) | | | | 0010 |
| .072423P PDLV5E EUR007/22\|.072423P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/24/2023 | 07/22/2024 | 12,646 | 4,914,973 | 388.67 | | 109,604 | | 61,463 | | 33,384 | | | (48,141) | | | | 0010 |
| .072423D MXEA ASIAN07/22/\|.072423D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/24/2023 | 07/22/2024 | 597 | 1,299,418 | 2176.58 | | 30,178 | | 16,923 | | 17,138 | | | (13,255) | | | | 0010 |
| .072423J MXEA EUR007/15/2\|.072423J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/24/2023 | 07/15/2024 | 698 | 1,527,915 | 2188.99 | | 45,279 | | 24,999 | | 45,085 | | | (20,280) | | | | 0010 |
| .072423K MXEA EUR007/22/2\|.072423K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/24/2023 | 07/22/2024 | 484 | 1,053,465 | 2176.58 | | 16,311 | | 9,147 | | 16,128 | | | (7,164) | | | | 0010 |
| .072423E MXEA EUR006/28/2\|.072423E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/24/2023 | 06/28/2024 | 500 | 1,056,885 | 2113.77 | | 16,085 | | 8,518 | | 16,065 | | | (7,567) | | | | 0010 |
| .0724230 PDLV5E EUR007/22\|.0724230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/24/2023 | 07/22/2024 | 5,917 | 2,299,715 | 388.67 | | 51,284 | | 28,759 | | 15,620 | | | (22,525) | | | | 0010 |
| .072423Q PDLV5E EUR006/21\|.072423Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/24/2023 | 06/21/2024 | 905 | 351,517 | 388.24 | | 7,698 | | 4,000 | | 2,151 | | | (3,698) | | | | 0010 |
| .072423H MXEA EUR007/08/2\|.072423H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/24/2023 | 07/08/2024 | 574 | 1,198,351 | 2087.72 | | 42,752 | | 23,219 | | 45,037 | | | (19,533) | | | | 0010 |
| .072423I MXEA EUR007/15/2\|.072423I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/24/2023 | 07/15/2024 | 508 | 1,112,007 | 2188.99 | | 16,886 | | 9,323 | | 16,590 | | | (7,563) | | | | 0010 |
| .072423G MXEA EUR007/08/2\|.072423G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/24/2023 | 07/08/2024 | 401 | 837,176 | 2087.72 | | 14,933 | | 8,110 | | 15,215 | | | (6,823) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .072423S PDLV5E EUR007/21\|.072423S\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/24/2023 | 07/21/2025 | 5,120 | 1,989,833 | 388.67 | | 61,088 | | 47,709 | | 30,417 | | | (13,379) | | | | 0010 |
| .072423A MXEA ASIAN06/28/\|.072423A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/24/2023 | 06/28/2024 | 365 | 771,526 | 2113.77 | | 24,802 | | 13,135 | | 21,831 | | | (11,667) | | | | 0010 |
| .072423F MXEA EUR006/28/2\|.072423F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/24/2023 | 06/28/2024 | 785 | 1,659,309 | 2113.77 | | 53,600 | | 28,386 | | 56,006 | | | (25,214) | | | | 0010 |
| .072423B MXEA ASIAN07/08/\|.072423B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/24/2023 | 07/08/2024 | 520 | 1,085,614 | 2087.72 | | 33,623 | | 18,261 | | 33,503 | | | (15,362) | | | | 0010 |
| .072423L MXEA EUR007/22/2\|.072423L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/24/2023 | 07/22/2024 | 754 | 1,641,141 | 2176.58 | | 50,141 | | 28,118 | | 50,421 | | | (22,023) | | | | 0010 |
| .072423C MXEA ASIAN07/15/\|.072423C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/24/2023 | 07/15/2024 | 433 | 947,833 | 2188.99 | | 22,165 | | 12,238 | | 11,468 | | | (9,928) | | | | 0010 |
| .072423M PDLV5E EUR007/22\|.072423M\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/24/2023 | 07/22/2024 | 1,017 | 395,467 | 388.67 | | 7,633 | | 4,280 | | 2,623 | | | (3,352) | | | | 0010 |
| .72823AJ SPX EUR007/29/24\|.72823AJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 1,132 | 5,185,000 | 4582.23 | | 195,729 | | 113,231 | | 217,272 | | | (82,497) | | | | 0010 |
| .072823L EEJ EUR007/29/24\|.072823L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 4,527 | 652,500 | 144.14 | | 16,639 | | 9,626 | | 7,407 | | | (7,013) | | | | 0010 |
| .072823R EEJ EUR007/29/24\|.072823R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 2,716 | 391,500 | 144.14 | | 11,588 | | 6,704 | | 4,584 | | | (4,884) | | | | 0010 |
| .072823Y SPX ASIAN07/29/2\|.072823Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 998 | 4,575,000 | 4582.23 | | 58,656 | | 33,933 | | 61,133 | | | (24,723) | | | | 0010 |
| .72823AM SPX EUR007/29/24\|.72823AM\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 374 | 1,715,000 | 4582.23 | | 77,605 | | 44,896 | | 86,034 | | | (32,710) | | | | 0010 |
| .072823M EEJ EUR007/29/24\|.072823M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 6,244 | 900,000 | 144.14 | | 23,760 | | 13,745 | | 10,340 | | | (10,015) | | | | 0010 |
| .072823Q EEJ EUR007/29/24\|.072823Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 10,334 | 1,489,500 | 144.14 | | 43,940 | | 25,420 | | 17,439 | | | (18,520) | | | | 0010 |
| .72823AL SPX EUR007/29/24\|.72823AL\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 787 | 3,605,000 | 4582.23 | | 162,773 | | 94,166 | | 180,446 | | | (68,607) | | | | 0010 |
| .72823AB SPX ASIAN07/29/2\|.72823AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 104 | 475,000 | 4582.23 | | 18,065 | | 10,451 | | 12,997 | | | (7,614) | | | | 0010 |
| .72823AI SPX EUR007/29/24\|.72823AI\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 929 | 4,255,000 | 4582.23 | | 148,427 | | 85,867 | | 164,988 | | | (62,560) | | | | 0010 |
| .72823AP SPX EUR007/29/24\|.72823AP\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 322 | 1,475,000 | 4582.23 | | 81,413 | | 47,098 | | 90,068 | | | (34,314) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .072823B EEJ EUR007/29/24\|.072823B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 5,182 | 747,000 | 144.14 | | 12,550 | | 7,260 | | 6,361 | | | (5,290) | | | | 0010 |
| .072823X EEJ EUR007/29/24\|.072823X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 3,559 | 513,000 | 144.14 | | 15,390 | | 8,903 | | 6,007 | | | (6,487) | | | | 0010 |
| .72823AH SPX EUR007/29/24\|.72823AH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 926 | 4,245,000 | 4582.23 | | 137,330 | | 79,447 | | 152,808 | | | (57,883) | | | | 0010 |
| .72823AR SPX EUR007/29/24\|.72823AR\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 827 | 3,790,000 | 4582.23 | | 216,553 | | 125,279 | | 238,908 | | | (91,274) | | | | 0010 |
| .072823K EEJ EUR007/29/24\|.072823K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 2,966 | 427,500 | 144.14 | | 10,645 | | 6,158 | | 4,806 | | | (4,487) | | | | 0010 |
| .72823AN SPX EUR007/29/24\|.72823AN\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 2,913 | 13,350,000 | 4582.23 | | 637,316 | | 368,695 | | 706,663 | | | (268,621) | | | | 0010 |
| .072823A EEJ EUR007/29/24\|.072823A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 7,836 | 1,129,500 | 144.14 | | 12,199 | | 7,057 | | 6,081 | | | (5,142) | | | | 0010 |
| .072823I EEJ EUR007/29/24\|.072823I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 4,745 | 684,000 | 144.14 | | 16,142 | | 9,339 | | 7,502 | | | (6,804) | | | | 0010 |
| .072823J EEJ EUR007/29/24\|.072823J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 1,342 | 193,500 | 144.14 | | 4,702 | | 2,720 | | 2,152 | | | (1,982) | | | | 0010 |
| .72823AG SPX EUR007/29/24\|.72823AG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 1,826 | 8,365,000 | 4582.23 | | 251,887 | | 145,720 | | 280,548 | | | (106,167) | | | | 0010 |
| .72823AF SPX EUR007/29/24\|.72823AF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 1,329 | 6,090,000 | 4582.23 | | 163,309 | | 94,477 | | 182,278 | | | (68,833) | | | | 0010 |
| .72823AO SPX EUR007/29/24\|.72823AO\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 855 | 3,920,000 | 4582.23 | | 187,325 | | 108,370 | | 207,705 | | | (78,955) | | | | 0010 |
| .72823AC SPX EUR007/29/24\|.72823AC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 4,177 | 19,140,000 | 4582.23 | | 259,156 | | 149,925 | | 284,926 | | | (109,231) | | | | 0010 |
| .72823AD SPX EUR007/29/24\|.72823AD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 789 | 3,615,000 | 4582.23 | | 70,731 | | 40,919 | | 78,484 | | | (29,812) | | | | 0010 |
| .072823W EEJ EUR007/29/24\|.072823W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 7,755 | 1,156,500 | 149.127244 | | 19,892 | | 11,508 | | 4,439 | | | (8,384) | | | | 0010 |
| .072823F EEJ EUR007/29/24\|.072823F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 2,154 | 310,500 | 144.14 | | 6,614 | | 3,826 | | 3,193 | | | (2,788) | | | | 0010 |
| .72823AE SPX EUR007/29/24\|.72823AE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 993 | 4,550,000 | 4582.23 | | 105,232 | | 60,878 | | 117,244 | | | (44,354) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .072823G EEJ EUR007/29/24\|.072823G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 1,280 | 184,500 | 144.14 | | 4,059 | | 2,348 | | 1,941 | | | (1,711) | | | | 0010 |
| .072823V EEJ EUR007/29/24\|.072823V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 1,008 | 148,500 | 147.354322 | | 3,148 | | 1,821 | | 873 | | | (1,327) | | | | 0010 |
| .072823H EEJ EUR007/29/24\|.072823H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 2,154 | 310,500 | 144.14 | | 7,110 | | 4,113 | | 3,348 | | | (2,997) | | | | 0010 |
| .072823U EEJ EUR007/29/24\|.072823U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 2,030 | 297,000 | 146.3021 | | 7,098 | | 4,106 | | 2,215 | | | (2,992) | | | | 0010 |
| .72823AQ SPX EUR007/29/24\|.72823AQ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 302 | 1,385,000 | 4582.23 | | 78,298 | | 45,296 | | 86,447 | | | (33,002) | | | | 0010 |
| .072823S EEJ EUR007/29/24\|.072823S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 1,717 | 247,500 | 144.14 | | 7,425 | | 4,295 | | 2,898 | | | (3,130) | | | | 0010 |
| .072823T EEJ EUR007/29/24\|.072823T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 1,762 | 256,500 | 145.552572 | | 6,643 | | 3,843 | | 2,249 | | | (2,800) | | | | 0010 |
| .72823AA SPX ASIAN07/29/2\|.72823AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 419 | 1,920,000 | 4582.23 | | 65,255 | | 37,751 | | 51,215 | | | (27,504) | | | | 0010 |
| .072823D EEJ EUR007/29/24\|.072823D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 3,216 | 463,500 | 144.14 | | 8,946 | | 5,175 | | 4,434 | | | (3,770) | | | | 0010 |
| .072823P EEJ EUR007/29/24\|.072823P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 1,499 | 216,000 | 144.14 | | 6,372 | | 3,686 | | 2,529 | | | (2,686) | | | | 0010 |
| .072823C EEJ EUR007/29/24\|.072823C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 13,393 | 1,930,500 | 144.14 | | 34,942 | | 20,214 | | 17,519 | | | (14,728) | | | | 0010 |
| .072823Z SPX ASIAN07/29/2\|.072823Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 479 | 2,195,000 | 4582.23 | | 62,149 | | 35,954 | | 54,298 | | | (26,195) | | | | 0010 |
| .072823E EEJ EUR007/29/24\|.072823E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 6,931 | 999,000 | 144.14 | | 20,280 | | 11,732 | | 9,946 | | | (8,548) | | | | 0010 |
| .072823N EEJ EUR007/29/24\|.072823N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 5,838 | 841,500 | 144.14 | | 24,319 | | 14,069 | | 9,842 | | | (10,250) | | | | 0010 |
| .72823AK SPX EUR007/29/24\|.72823AK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/28/2023 | 07/29/2024 | 2,395 | 10,975,000 | 4582.23 | | 440,328 | | 254,735 | | 488,203 | | | (185,593) | | | | 0010 |
| .0728230 EEJ EUR007/29/24\|.0728230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2023 | 07/29/2024 | 1,155 | 166,500 | 144.14 | | 4,862 | | 2,813 | | 1,949 | | | (2,049) | | | | 0010 |
| .073123E EEJ EUR007/29/24\|.073123E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 7,423 | 1,070,000 | 144.14 | | 21,079 | | 12,228 | | 10,245 | | | (8,851) | | | | 0010 |
| .073123Y PDLV5E EUR006/23\|.073123Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/31/2023 | 06/23/2025 | 905 | 351,517 | 388.24 | | 9,456 | | 7,376 | | 5,358 | | | (2,080) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .073123R EEJ EUR007/29/24\|.073123R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 11,311 | 1,650,000 | 145.86968 | | 42,240 | | 24,504 | | 13,521 | | | (17,736) | | | | 0010 |
| .073123D EEJ EUR007/29/24\|.073123D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 7,736 | 1,115,000 | 144.14 | | 20,182 | | 11,708 | | 9,969 | | | (8,474) | | | | 0010 |
| .073123G EEJ EUR007/29/24\|.073123G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 7,944 | 1,145,000 | 144.14 | | 24,732 | | 14,347 | | 11,760 | | | (10,385) | | | | 0010 |
| .073123U PDLV5E EUR007/29\|.073123U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/31/2023 | 07/29/2024 | 755 | 290,939 | 385.31 | | 6,459 | | 3,747 | | 2,839 | | | (2,712) | | | | 0010 |
| .073123F EEJ EUR007/29/24\|.073123F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 13,598 | 1,960,000 | 144.14 | | 40,572 | | 23,536 | | 19,514 | | | (17,036) | | | | 0010 |
| .073123P EEJ EUR007/29/24\|.073123P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 3,850 | 555,000 | 144.14 | | 17,039 | | 9,884 | | 6,499 | | | (7,154) | | | | 0010 |
| .073123H EEJ EUR007/29/24\|.073123H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 21,056 | 3,035,000 | 144.14 | | 72,537 | | 42,079 | | 33,160 | | | (30,457) | | | | 0010 |
| .073123T EEJ EUR007/29/24\|.073123T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 2,443 | 365,000 | 149.415524 | | 6,242 | | 3,621 | | 1,303 | | | (2,621) | | | | 0010 |
| .073123C EEJ EUR007/29/24\|.073123C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 14,430 | 2,080,000 | 144.14 | | 35,568 | | 20,633 | | 17,735 | | | (14,935) | | | | 0010 |
| .73123AA PDLV5E EUR007/28\|.73123AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/31/2023 | 07/28/2025 | 5,208 | 2,006,726 | 385.31 | | 61,606 | | 48,708 | | 37,391 | | | (12,898) | | | | 0010 |
| .073123N EEJ EUR007/29/24\|.073123N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 4,475 | 645,000 | 144.14 | | 19,415 | | 11,263 | | 7,551 | | | (8,152) | | | | 0010 |
| .073123I EEJ EUR007/29/24\|.073123I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 14,777 | 2,130,000 | 144.14 | | 53,250 | | 30,891 | | 23,768 | | | (22,359) | | | | 0010 |
| .073123A EEJ EUR006/21/24\|.073123A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 06/21/2024 | 9,820 | 1,400,000 | 142.56 | | 16,800 | | 8,919 | | 9,354 | | | (7,881) | | | | 0010 |
| .073123W PDLV5E EUR007/29\|.073123W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/31/2023 | 07/29/2024 | 5,379 | 2,072,574 | 385.31 | | 46,426 | | 26,932 | | 20,230 | | | (19,494) | | | | 0010 |
| .073123K EEJ EUR007/29/24\|.073123K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 12,280 | 1,770,000 | 144.14 | | 49,914 | | 28,956 | | 20,579 | | | (20,958) | | | | 0010 |
| .073123J EEJ EUR007/29/24\|.073123J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 7,736 | 1,115,000 | 144.14 | | 29,325 | | 17,011 | | 12,715 | | | (12,313) | | | | 0010 |
| .073123S EEJ EUR007/29/24\|.073123S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 2,456 | 365,000 | 148.593926 | | 6,862 | | 3,981 | | 1,599 | | | (2,881) | | | | 0010 |
| .073123L EEJ EUR007/29/24\|.073123L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 10,962 | 1,580,000 | 144.14 | | 46,768 | | 27,131 | | 18,480 | | | (19,637) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .073123B EEJ EUR007/29/24\|.073123B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 10,164 | 1,465,000 | 144.14 | | 16,115 | | 9,348 | | 7,918 | | | (6,767) | | | | 0010 |
| .073123Q EEJ EUR007/29/24\|.073123Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 6,799 | 980,000 | 144.14 | | 30,086 | | 17,453 | | 11,476 | | | (12,633) | | | | 0010 |
| .073123Z PDLV5E EUR006/23\|.073123Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/31/2023 | 06/23/2025 | 1,257 | 488,171 | 388.24 | | 13,132 | | 10,243 | | 7,442 | | | (2,889) | | | | 0010 |
| .073123V PDLV5E EUR007/29\|.073123V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/31/2023 | 07/29/2024 | 2,010 | 774,426 | 385.31 | | 17,347 | | 10,063 | | 7,559 | | | (7,284) | | | | 0010 |
| .073123M EEJ EUR007/29/24\|.073123M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 3,365 | 485,000 | 144.14 | | 14,550 | | 8,441 | | 5,677 | | | (6,109) | | | | 0010 |
| .73123AB PDLV5E EUR007/28\|.73123AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/31/2023 | 07/28/2025 | 4,279 | 1,648,613 | 385.31 | | 50,612 | | 40,016 | | 30,719 | | | (10,597) | | | | 0010 |
| .0731230 EEJ EUR007/29/24\|.0731230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/31/2023 | 07/29/2024 | 3,504 | 505,000 | 144.14 | | 15,251 | | 8,847 | | 5,913 | | | (6,404) | | | | 0010 |
| .073123X PDLV5E EUR007/29\|.073123X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/31/2023 | 07/29/2024 | 11,699 | 4,507,883 | 385.31 | | 100,977 | | 58,578 | | 44,000 | | | (42,399) | | | | 0010 |
| .80723BE SPX EQFWD08/14/2\|.80723BE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/14/2024 | 1,660 | 7,500,000 | 4518.44 | | 680,715 | | 772,089 | | 772,089 | 91,374 | | | | | | 0010 |
| .80723BZ PDLV5E EUR008/07\|.80723BZ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/07/2023 | 08/07/2025 | 8,819 | 3,375,855 | 382.79 | | 107,690 | | 86,270 | | 72,733 | | | (21,420) | | | | 0010 |
| .80723BU PDLV5E EUR007/08\|.80723BU\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/07/2023 | 07/08/2024 | 1,163 | 443,414 | 381.38 | | 10,731 | | 6,072 | | 5,837 | | | (4,659) | | | | 0010 |
| .80723AG SPX ASIAN08/07/2\|.80723AG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 08/07/2023 | 08/07/2024 | 149 | 675,000 | 4518.44 | | 27,743 | | 16,691 | | 29,257 | | | (11,051) | | | | 0010 |
| .080723V EEJ EUR007/22/24\|.080723V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 07/22/2024 | 1,844 | 265,000 | 143.73 | | 6,996 | | 4,081 | | 3,294 | | | (2,915) | | | | 0010 |
| .80723AX SPX EUR008/07/24\|.80723AX\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 1,929 | 8,715,000 | 4518.44 | | 512,207 | | 308,168 | | 604,281 | | | (204,038) | | | | 0010 |
| .80723BX PDLV5E EUR005/21\|.80723BX\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/07/2023 | 05/21/2025 | 802 | 312,100 | 389.21 | | 7,334 | | 5,701 | | 4,333 | | | (1,634) | | | | 0010 |
| .80723BT PDLV5E EUR008/07\|.80723BT\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/07/2023 | 08/07/2024 | 1,088 | 416,432 | 382.79 | | 9,661 | | 5,813 | | 5,250 | | | (3,849) | | | | 0010 |
| .080723U EEJ EUR008/07/24\|.080723U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 17,872 | 2,555,000 | 142.96 | | 75,884 | | 45,655 | | 38,835 | | | (30,228) | | | | 0010 |
| .80723BW PDLV5E EUR008/07\|.80723BW\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/07/2023 | 08/07/2024 | 26,379 | 10,097,601 | 382.79 | | 234,264 | | 140,945 | | 127,292 | | | (93,320) | | | | 0010 |
| .80723AU SPX EUR008/07/24\|.80723AU\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 2,873 | 12,980,000 | 4518.44 | | 620,626 | | 373,398 | | 726,943 | | | (247,227) | | | | 0010 |
| .80723BB SPX EQFWD05/07/2\|.80723BB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 05/07/2024 | 2,213 | 10,000,000 | 4518.44 | | 734,100 | | 342,760 | | 838,496 | | | (391,340) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .80723BD SPX EQFWD08/07/2\|.80723BD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 2,213 | 10,000,000 | 4518.44 | | 898,530 | | 540,599 | | 1,016,656 | | | (357,931) | | | | 0010 |
| .80723AT SPX EUR008/07/24\|.80723AT\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 475 | 2,145,000 | 4518.44 | | 97,241 | | 58,505 | | 113,797 | | | (38,736) | | | | 0010 |
| .80723AB EEJ EUR008/07/24\|.80723AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 17,487 | 2,500,000 | 142.96 | | 75,500 | | 45,424 | | 38,012 | | | (30,076) | | | | 0010 |
| .080723L EEJ EUR008/07/24\|.080723L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 14,305 | 2,045,000 | 142.96 | | 48,467 | | 29,160 | | 28,576 | | | (19,307) | | | | 0010 |
| .80723BV PDLV5E EUR008/07\|.80723BV\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/07/2023 | 08/07/2024 | 8,693 | 3,327,728 | 382.79 | | 77,203 | | 46,449 | | 41,950 | | | (30,754) | | | | 0010 |
| .080723X EEJ EUR008/07/24\|.080723X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 1,941 | 280,000 | 144.275232 | | 7,364 | | 4,431 | | 3,329 | | | (2,933) | | | | 0010 |
| .080723K EEJ EUR008/07/24\|.080723K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 3,463 | 495,000 | 142.96 | | 11,385 | | 6,850 | | 6,779 | | | (4,535) | | | | 0010 |
| .080723A EEJ EUR006/07/24\|.080723A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 06/07/2024 | 38,570 | 5,460,000 | 141.56 | | 126,672 | | 66,053 | | 81,910 | | | (60,619) | | | | 0010 |
| .080723M EEJ EUR008/07/24\|.080723M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 16,963 | 2,425,000 | 142.96 | | 59,170 | | 35,600 | | 34,450 | | | (23,570) | | | | 0010 |
| .080723W EEJ EUR008/07/24\|.080723W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 4,477 | 640,000 | 142.96 | | 19,328 | | 11,629 | | 9,731 | | | (7,699) | | | | 0010 |
| .080723Y EEJ EUR008/07/24\|.080723Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 2,826 | 410,000 | 145.061512 | | 9,881 | | 5,945 | | 4,174 | | | (3,936) | | | | 0010 |
| .080723T EEJ EUR008/07/24\|.080723T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 3,148 | 450,000 | 142.96 | | 13,365 | | 8,041 | | 6,840 | | | (5,324) | | | | 0010 |
| .080723B EEJ EUR006/07/24\|.080723B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 06/07/2024 | 38,111 | 5,395,000 | 141.56 | | 160,232 | | 83,553 | | 90,876 | | | (76,678) | | | | 0010 |
| .80723AF SPX ASIAN08/07/2\|.80723AF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 08/07/2023 | 08/07/2024 | 554 | 2,505,000 | 4518.44 | | 88,427 | | 53,202 | | 100,855 | | | (35,225) | | | | 0010 |
| .080723Z EEJ EUR008/07/24\|.080723Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 1,437 | 210,000 | 146.133712 | | 4,494 | | 2,704 | | 1,713 | | | (1,790) | | | | 0010 |
| .80723BY PDLV5E EUR008/07\|.80723BY\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/07/2023 | 08/07/2025 | 7,839 | 3,000,746 | 382.79 | | 95,724 | | 76,684 | | 64,651 | | | (19,040) | | | | 0010 |
| .080723J EEJ EUR008/07/24\|.080723J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 2,658 | 380,000 | 142.96 | | 8,436 | | 5,076 | | 5,078 | | | (3,360) | | | | 0010 |
| .80723AQ SPX EUR008/07/24\|.80723AQ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 4,039 | 18,250,000 | 4518.44 | | 733,687 | | 441,421 | | 858,549 | | | (292,265) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .80723AA EEJ EUR008/07/24\|.80723AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 6,084 | 900,000 | 147.920712 | | 15,570 | | 9,368 | | 4,946 | | | (6,202) | | | | 0010 |
| .080723H EEJ EUR008/07/24\|.080723H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 17,068 | 2,440,000 | 142.96 | | 49,776 | | 29,948 | | 30,512 | | | (19,828) | | | | 0010 |
| .080723I EEJ EUR008/07/24\|.080723I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 12,171 | 1,740,000 | 142.96 | | 37,236 | | 22,403 | | 22,565 | | | (14,833) | | | | 0010 |
| .080723S EEJ EUR008/07/24\|.080723S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 5,281 | 755,000 | 142.96 | | 22,122 | | 13,309 | | 11,466 | | | (8,812) | | | | 0010 |
| .80723AH SPX EUR008/07/24\|.80723AH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 7,318 | 33,065,000 | 4518.44 | | 439,864 | | 264,643 | | 507,879 | | | (175,220) | | | | 0010 |
| .080723F EEJ EUR008/07/24\|.080723F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 3,812 | 545,000 | 142.96 | | 9,756 | | 5,869 | | 6,062 | | | (3,886) | | | | 0010 |
| .80723BA SPX E0FIID02/14/2\|.80723BA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 02/14/2024 | 1,107 | 5,000,000 | 4518.44 | | 283,100 | | 65,907 | | 328,322 | | | (217,193) | | | | 0010 |
| .080723R EEJ EUR008/07/24\|.080723R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 16,753 | 2,395,000 | 142.96 | | 69,695 | | 41,932 | | 36,341 | | | (27,763) | | | | 0010 |
| .80723AO SPX EUR008/07/24\|.80723AO\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 1,872 | 8,460,000 | 4518.44 | | 289,027 | | 173,893 | | 337,861 | | | (115,135) | | | | 0010 |
| .080723G EEJ EUR008/07/24\|.080723G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 18,921 | 2,705,000 | 142.96 | | 51,395 | | 30,922 | | 31,839 | | | (20,473) | | | | 0010 |
| .080723Q EEJ EUR008/07/24\|.080723Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 17,382 | 2,485,000 | 142.96 | | 69,083 | | 41,564 | | 37,384 | | | (27,519) | | | | 0010 |
| .80723AP SPX EUR008/07/24\|.80723AP\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 1,785 | 8,065,000 | 4518.44 | | 299,139 | | 179,976 | | 350,185 | | | (119,162) | | | | 0010 |
| .80723AC SPX ASIAN08/07/2\|.80723AC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 08/07/2023 | 08/07/2024 | 1,535 | 6,935,000 | 4518.44 | | 88,768 | | 53,407 | | 110,977 | | | (35,361) | | | | 0010 |
| .080723P EEJ EUR008/07/24\|.080723P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 4,582 | 655,000 | 142.96 | | 17,292 | | 10,404 | | 9,682 | | | (6,888) | | | | 0010 |
| .080723D EEJ EUR008/07/24\|.080723D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 4,757 | 680,000 | 142.96 | | 10,472 | | 6,300 | | 6,565 | | | (4,172) | | | | 0010 |
| .80723AD SPX ASIAN08/07/2\|.80723AD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 08/07/2023 | 08/07/2024 | 233 | 1,055,000 | 4518.44 | | 29,540 | | 17,773 | | 35,506 | | | (11,767) | | | | 0010 |
| .080723E EEJ EUR008/07/24\|.080723E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 29,519 | 4,220,000 | 142.96 | | 71,740 | | 43,162 | | 44,739 | | | (28,578) | | | | 0010 |
| .080723C EEJ EUR008/07/24\|.080723C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 20,006 | 2,860,000 | 142.96 | | 30,888 | | 18,584 | | 18,561 | | | (12,304) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .80723BS PDLV5E EUR008/07\|.80723BS\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/07/2023 | 08/07/2024 | 1,089 | 416,807 | 382.79 | | 8,878 | | 5,341 | | 5,157 | | | (3,537) | | | | 0010 |
| .80723AN SPX EUR008/07/24\|.80723AN\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 1,601 | 7,235,000 | 4518.44 | | 229,820 | | 138,271 | | 268,081 | | | (91,549) | | | | 0010 |
| .80723AE SPX ASIAN08/07/2\|.80723AE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 08/07/2023 | 08/07/2024 | 427 | 1,930,000 | 4518.44 | | 64,076 | | 38,551 | | 74,621 | | | (25,525) | | | | 0010 |
| .0807230 EEJ EUR008/07/24\|.0807230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 2,938 | 420,000 | 142.96 | | 10,668 | | 6,418 | | 6,097 | | | (4,250) | | | | 0010 |
| .080723N EEJ EUR008/07/24\|.080723N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2023 | 08/07/2024 | 10,527 | 1,505,000 | 142.96 | | 37,625 | | 22,637 | | 21,670 | | | (14,988) | | | | 0010 |
| .80723AM SPX EUR008/07/24\|.80723AM\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 1,618 | 7,310,000 | 4518.44 | | 221,617 | | 133,336 | | 258,171 | | | (88,282) | | | | 0010 |
| .80723AS SPX EUR008/07/24\|.80723AS\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 1,257 | 5,680,000 | 4518.44 | | 256,918 | | 154,574 | | 300,659 | | | (102,344) | | | | 0010 |
| .80723AL SPX EUR008/07/24\|.80723AL\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 715 | 3,230,000 | 4518.44 | | 89,972 | | 54,131 | | 104,541 | | | (35,840) | | | | 0010 |
| .80723AI SPX EUR008/07/24\|.80723AI\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 1,645 | 7,435,000 | 4518.44 | | 146,930 | | 88,400 | | 169,182 | | | (58,530) | | | | 0010 |
| .80723BC SPX EQFW08/07/2\|.80723BC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 2,213 | 10,000,000 | 4518.44 | | 898,530 | | 540,599 | | 1,016,656 | | | (357,931) | | | | 0010 |
| .80723AK SPX EUR008/07/24\|.80723AK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 1,584 | 7,155,000 | 4518.44 | | 185,243 | | 111,451 | | 214,778 | | | (73,792) | | | | 0010 |
| .80723AJ SPX EUR008/07/24\|.80723AJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 1,597 | 7,215,000 | 4518.44 | | 175,534 | | 105,610 | | 203,104 | | | (69,924) | | | | 0010 |
| .080823B SGIXCGMS EUR006/\|.080823B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/08/2023 | 06/16/2025 | 4,531 | 1,512,893 | 333.91 | | 47,619 | | 37,475 | | 39,780 | | | (10,144) | | | | 0010 |
| .080823C SGIXCGMS EUR006/\|.080823C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/08/2023 | 06/21/2024 | 1,842 | 614,563 | 333.65 | | 13,722 | | 7,469 | | 11,525 | | | (6,253) | | | | 0010 |
| .080823A SGIXCGMS EUR006/\|.080823A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/08/2023 | 06/14/2024 | 3,133 | 1,046,213 | 333.91 | | 22,716 | | 12,130 | | 18,915 | | | (10,586) | | | | 0010 |
| .080823D SGIXCGMS EUR006/\|.080823D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/08/2023 | 06/23/2025 | 4,413 | 1,472,541 | 333.65 | | 47,047 | | 37,128 | | 39,432 | | | (9,919) | | | | 0010 |
| .81423AT SPX EUR008/14/24\|.81423AT\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 896 | 4,025,000 | 4489.72 | | 234,436 | | 145,557 | | 286,366 | | | (88,880) | | | | 0010 |
| .81423AA EEJ EUR008/14/24\|.81423AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 5,729 | 815,000 | 142.26 | | 24,532 | | 15,231 | | 14,331 | | | (9,300) | | | | 0010 |
| .81423AQ SPX EUR008/14/24\|.81423AQ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 2,262 | 10,155,000 | 4489.72 | | 481,103 | | 298,707 | | 582,882 | | | (182,396) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .81423AO SPX EUR008/14/24\|.81423AO\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 292 | 1,310,000 | 4489.72 | | 58,704 | | 36,448 | | 71,016 | | | (22,256) | | | | 0010 |
| .81423BE PDLV5E EUR008/14\|.81423BE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/14/2023 | 08/14/2025 | 6,545 | 2,488,990 | 380.3 | | 79,399 | | 64,369 | | 61,328 | | | (15,030) | | | | 0010 |
| .081423S EEJ EUR008/14/24\|.081423S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 15,781 | 2,245,000 | 142.26 | | 66,452 | | 41,259 | | 39,454 | | | (25,193) | | | | 0010 |
| .81423BA PDLV5E EUR008/14\|.81423BA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/14/2023 | 08/14/2024 | 26,012 | 9,892,326 | 380.3 | | 229,502 | | 142,493 | | 156,170 | | | (87,009) | | | | 0010 |
| .81423AP SPX EUR008/14/24\|.81423AP\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 12,328 | 55,350,000 | 4489.72 | | 2,614,070 | | 3,166,926 | | 3,166,926 | 552,856 | | | | | | 0010 |
| .81423AN SPX EUR008/14/24\|.81423AN\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 3,168 | 14,225,000 | 4489.72 | | 579,157 | | 699,254 | | 699,254 | 120,097 | | | | | | 0010 |
| .81423BB PDLV5E EUR008/14\|.81423BB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/14/2023 | 08/14/2024 | 54,467 | 20,713,852 | 380.3 | | 480,561 | | 327,008 | | 327,008 | (153,553) | | | | | | 0010 |
| .81423AS SPX EUR008/14/24\|.81423AS\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 921 | 4,135,000 | 4489.72 | | 220,193 | | 267,767 | | 267,767 | 47,574 | | | | | | 0010 |
| .81423AW SPX EUR008/14/25\|.81423AW\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2025 | 445 | 2,000,000 | 4489.72 | | 285,392 | | 322,655 | | 322,655 | 37,263 | | | | | | 0010 |
| .81423AX SPX EUR008/14/25\|.81423AX\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2025 | 132 | 610,000 | 4624.41 | | 75,665 | | 85,592 | | 85,592 | 9,927 | | | | | | 0010 |
| .081423Y EEJ EUR008/14/24\|.081423Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 41,227 | 5,865,000 | 142.26 | | 176,537 | | 103,130 | | 103,130 | (73,406) | | | | | | 0010 |
| .81423AR SPX EUR008/14/24\|.81423AR\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 1,006 | 4,515,000 | 4489.72 | | 224,933 | | 272,911 | | 272,911 | 47,978 | | | | | | 0010 |
| .81423AV SPX EUR008/14/24\|.81423AV\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 364 | 1,715,000 | 4714.21 | | 101,204 | | 121,913 | | 121,913 | 20,709 | | | | | | 0010 |
| .081423Z EEJ EUR008/14/25\|.081423Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2025 | 21,580 | 3,070,000 | 142.26 | | 123,107 | | 85,396 | | 85,396 | (37,711) | | | | | | 0010 |
| .81423AU SPX EUR008/14/24\|.81423AU\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 434 | 1,950,000 | 4489.72 | | 114,057 | | 139,362 | | 139,362 | 25,304 | | | | | | 0010 |
| .81423AK SPX EUR008/14/24\|.81423AK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 1,334 | 5,990,000 | 4489.72 | | 202,228 | | 125,559 | | 242,811 | | | (76,669) | | | | 0010 |
| .081423X EEJ EUR008/14/24\|.081423X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 6,114 | 900,000 | 147.196422 | | 15,570 | | 9,667 | | 6,063 | | | (5,903) | | | | 0010 |
| .081423K EEJ EUR008/14/24\|.081423K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 8,716 | 1,240,000 | 142.26 | | 30,132 | | 18,708 | | 20,122 | | | (11,424) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .81423AJ SPX EUR008/14/24\|.81423AJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 2,050 | 9,205,000 | 4489.72 | | 284,821 | | 176,839 | | 340,781 | | | (107,982) | | | | 0010 |
| .081423A EEJ EUR006/14/24\|.081423A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 06/14/2024 | 33,943 | 4,845,000 | 142.74 | | 96,900 | | 52,767 | | 60,532 | | | (44,133) | | | | 0010 |
| .81423AY PDLV5E EUR008/14\|.81423AY\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/14/2023 | 08/14/2024 | 893 | 339,675 | 380.3 | | 6,794 | | 4,218 | | 5,046 | | | (2,576) | | | | 0010 |
| .081423B EEJ EUR006/14/24\|.081423B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 06/14/2024 | 26,692 | 3,810,000 | 142.74 | | 93,345 | | 50,831 | | 51,512 | | | (42,514) | | | | 0010 |
| .081423W EEJ EUR008/14/24\|.081423W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 1,513 | 220,000 | 145.403946 | | 4,686 | | 2,909 | | 2,157 | | | (1,777) | | | | 0010 |
| .081423M EEJ EUR008/14/24\|.081423M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 2,566 | 365,000 | 142.26 | | 9,308 | | 5,779 | | 6,092 | | | (3,529) | | | | 0010 |
| .081423V EEJ EUR008/14/24\|.081423V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 6,301 | 910,000 | 144.422352 | | 21,749 | | 13,504 | | 10,815 | | | (8,246) | | | | 0010 |
| .081423L EEJ EUR008/14/24\|.081423L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 6,221 | 885,000 | 142.26 | | 22,037 | | 13,682 | | 14,589 | | | (8,355) | | | | 0010 |
| .081423J EEJ EUR008/14/24\|.081423J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 18,487 | 2,630,000 | 142.26 | | 62,331 | | 38,700 | | 41,931 | | | (23,631) | | | | 0010 |
| .81423AD SPX ASIAN08/14/2\|.81423AD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 08/14/2023 | 08/14/2024 | 392 | 1,760,000 | 4489.72 | | 56,496 | | 35,077 | | 76,607 | | | (21,419) | | | | 0010 |
| .081423U EEJ EUR008/14/24\|.081423U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 2,472 | 355,000 | 143.625696 | | 9,266 | | 5,753 | | 4,899 | | | (3,513) | | | | 0010 |
| .81423AM SPX EUR008/14/24\|.81423AM\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 2,994 | 13,440,000 | 4489.72 | | 533,044 | | 330,956 | | 643,314 | | | (202,088) | | | | 0010 |
| .81423AI SPX EUR008/14/24\|.81423AI\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 1,104 | 4,955,000 | 4489.72 | | 130,995 | | 81,332 | | 156,083 | | | (49,663) | | | | 0010 |
| .81423AE SPX ASIAN08/14/2\|.81423AE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 08/14/2023 | 08/14/2024 | 266 | 1,195,000 | 4489.72 | | 41,467 | | 25,746 | | 55,917 | | | (15,721) | | | | 0010 |
| .81423AC SPX ASIAN08/14/2\|.81423AC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 08/14/2023 | 08/14/2024 | 261 | 1,170,000 | 4489.72 | | 28,899 | | 17,943 | | 39,546 | | | (10,956) | | | | 0010 |
| .81423AL SPX EUR008/14/24\|.81423AL\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 1,068 | 4,795,000 | 4489.72 | | 175,780 | | 109,138 | | 211,600 | | | (66,642) | | | | 0010 |
| .81423AB SPX ASIAN08/14/2\|.81423AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 08/14/2023 | 08/14/2024 | 1,222 | 5,485,000 | 4489.72 | | 69,111 | | 42,910 | | 92,036 | | | (26,201) | | | | 0010 |
| .081423F EEJ EUR008/14/24\|.081423F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 23,619 | 3,360,000 | 142.26 | | 62,832 | | 39,011 | | 43,857 | | | (23,821) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .81423BD PDLV5E EUR008/14\|.81423BD\| .081423R EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/14/2023 | 08/14/2025 | 5,017 | 1,908,108 | 380.3 | | 60,869 | | 49,346 | | 47,016 | | | (11,522) | | | | 0010 |
| EUR008/14/24\|.081423R\| .81423AF SPX | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 3,409 | 485,000 | 142.26 | | 14,308 | | 8,883 | | 8,522 | | | (5,424) | | | | 0010 |
| EUR008/14/24\|.81423AF\| .81423BC PDLV5E EUR007/14\|.81423BC\| .081423T EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 4,665 | 20,945,000 | 4489.72 | | 276,244 | | 171,514 | | 326,151 | | | (104,730) | | | | 0010 |
| EUR008/14/24\|.081423T\| .0814230 EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/14/2023 | 07/14/2025 | 823 | 318,506 | 386.87 | | 7,644 | | 6,133 | | 5,437 | | | (1,511) | | | | 0010 |
| EUR008/14/24\|.0814230\| .81423AZ PDLV5E EUR008/14\|.81423AZ\| .081423I EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 2,987 | 425,000 | 142.26 | | 12,793 | | 7,943 | | 7,473 | | | (4,850) | | | | 0010 |
| EUR008/14/24\|.081423I\| .081423C EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 3,163 | 450,000 | 142.26 | | 11,925 | | 7,404 | | 7,667 | | | (4,521) | | | | 0010 |
| EUR008/14/24\|.081423C\| .081423D EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/14/2023 | 08/14/2024 | 8,558 | 3,254,694 | 380.3 | | 75,509 | | 46,882 | | 51,382 | | | (28,627) | | | | 0010 |
| EUR008/14/24\|.081423D\| .81423AH SPX | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 3,761 | 535,000 | 142.26 | | 12,305 | | 7,640 | | 8,343 | | | (4,665) | | | | 0010 |
| EUR008/14/24\|.81423AH\| .081423H EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 13,145 | 1,870,000 | 142.26 | | 20,196 | | 12,539 | | 13,422 | | | (7,657) | | | | 0010 |
| EUR008/14/24\|.081423H\| .081423N EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 2,601 | 370,000 | 142.26 | | 5,772 | | 3,584 | | 4,044 | | | (2,188) | | | | 0010 |
| EUR008/14/24\|.081423N\| .81423AG SPX | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 1,372 | 6,160,000 | 4489.72 | | 148,000 | | 91,890 | | 176,066 | | | (56,110) | | | | 0010 |
| EUR008/14/24\|.81423AG\| .081423E EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 6,572 | 935,000 | 142.26 | | 19,822 | | 12,307 | | 13,656 | | | (7,515) | | | | 0010 |
| EUR008/14/24\|.081423E\| .081423G EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 1,406 | 200,000 | 142.26 | | 5,200 | | 3,229 | | 3,373 | | | (1,971) | | | | 0010 |
| EUR008/14/24\|.081423G\| .0814230 EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/14/2023 | 08/14/2024 | 865 | 3,885,000 | 4489.72 | | 75,015 | | 46,576 | | 89,055 | | | (28,440) | | | | 0010 |
| EUR008/14/24\|.0814230\| .081423P EEJ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 19,717 | 2,805,000 | 142.26 | | 47,405 | | 29,432 | | 33,335 | | | (17,972) | | | | 0010 |
| EUR008/14/24\|.081423P\| .82123BJ PDLV5E EUR008/21\|.82123BJ\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 12,547 | 1,785,000 | 142.26 | | 35,343 | | 21,944 | | 24,539 | | | (13,399) | | | | 0010 |
| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 9,841 | 1,400,000 | 142.26 | | 40,600 | | 25,208 | | 24,545 | | | (15,392) | | | | 0010 |
| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/14/2023 | 08/14/2024 | 7,908 | 1,125,000 | 142.26 | | 31,275 | | 19,418 | | 19,522 | | | (11,857) | | | | 0010 |
| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/21/2023 | 08/21/2025 | 10,025 | 3,773,701 | 376.42 | | 120,004 | | 98,439 | | 112,964 | | | (21,564) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .82123BD PDLV5E EUR008/21\|.82123BD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/21/2023 | 08/21/2024 | 1,023 | 385,182 | 376.42 | | 8,936 | | 5,720 | | 8,271 | | | (3,216) | | | | 0010 |
| .82123BG PDLV5E EUR008/21\|.82123BG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/21/2023 | 08/21/2024 | 21,241 | 7,995,432 | 376.42 | | 185,494 | | 118,737 | | 171,684 | | | (66,757) | | | | 0010 |
| .082123X EEJ EUR008/21/24\|.082123X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 15,707 | 2,215,000 | 141.02 | | 66,450 | | 42,535 | | 48,853 | | | (23,915) | | | | 0010 |
| .82123BH PDLV5E EUR006/30\|.82123BH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/21/2023 | 06/30/2025 | 775 | 299,613 | 386.59 | | 5,992 | | 4,833 | | 5,152 | | | (1,160) | | | | 0010 |
| .82123BE PDLV5E EUR007/22\|.82123BE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/21/2023 | 07/22/2024 | 1,280 | 497,620 | 388.67 | | 5,076 | | 3,085 | | 3,477 | | | (1,991) | | | | 0010 |
| .82123AQ SPX EUR008/21/24\|.82123AQ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 1,539 | 6,770,000 | 4399.77 | | 393,337 | | 251,779 | | 516,907 | | | (141,558) | | | | 0010 |
| .82123AN SPX EUR008/21/24\|.82123AN\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 3,092 | 13,605,000 | 4399.77 | | 633,721 | | 405,651 | | 821,523 | | | (228,070) | | | | 0010 |
| .82123AT SPX EUR008/21/24\|.82123AT\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 178 | 785,000 | 4399.77 | | 73,044 | | 46,756 | | 101,037 | | | (26,288) | | | | 0010 |
| .082123G EEJ EUR008/21/24\|.082123G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 7,020 | 990,000 | 141.02 | | 19,404 | | 12,421 | | 16,368 | | | (6,983) | | | | 0010 |
| .82123AE SPX EUR008/21/24\|.82123AE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 1,890 | 8,315,000 | 4399.77 | | 197,232 | | 126,250 | | 247,283 | | | (70,982) | | | | 0010 |
| .082123R EEJ EUR008/21/24\|.082123R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 10,389 | 1,465,000 | 141.02 | | 42,192 | | 27,008 | | 32,164 | | | (15,184) | | | | 0010 |
| .082123E EEJ EUR008/21/24\|.082123E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 13,083 | 1,845,000 | 141.02 | | 31,181 | | 19,959 | | 26,176 | | | (11,222) | | | | 0010 |
| .82123AF SPX EUR008/21/24\|.82123AF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 749 | 3,295,000 | 4399.77 | | 83,561 | | 53,488 | | 105,009 | | | (30,073) | | | | 0010 |
| .082123T EEJ EUR008/21/24\|.082123T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 5,744 | 810,000 | 141.02 | | 24,300 | | 15,555 | | 17,865 | | | (8,745) | | | | 0010 |
| .082123H EEJ EUR008/21/24\|.082123H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 4,716 | 665,000 | 141.02 | | 13,766 | | 8,811 | | 11,569 | | | (4,954) | | | | 0010 |
| .82123AC SPX EUR008/21/24\|.82123AC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 4,295 | 18,895,000 | 4399.77 | | 249,603 | | 159,773 | | 305,515 | | | (89,830) | | | | 0010 |
| .082123I EEJ EUR008/21/24\|.082123I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 2,127 | 300,000 | 141.02 | | 6,360 | | 4,071 | | 5,355 | | | (2,289) | | | | 0010 |
| .082123S EEJ EUR008/21/24\|.082123S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 1,631 | 230,000 | 141.02 | | 6,739 | | 4,314 | | 5,066 | | | (2,425) | | | | 0010 |
| .82123AP SPX EUR008/21/24\|.82123AP\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 532 | 2,340,000 | 4399.77 | | 132,233 | | 84,644 | | 173,418 | | | (47,589) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .82123AD SPX EUR008/21/24\|.82123AD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 756 | 3,325,000 | 4399.77 | | 64,439 | | 41,248 | | 80,220 | | | (23,191) | | | | 0010 |
| .82123AG SPX EUR008/21/24\|.82123AG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 1,371 | 6,030,000 | 4399.77 | | 174,448 | | 111,666 | | 220,317 | | | (62,782) | | | | 0010 |
| .082123J EEJ EUR008/21/24\|.082123J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 6,701 | 945,000 | 141.02 | | 20,885 | | 13,368 | | 17,483 | | | (7,516) | | | | 0010 |
| .82123AM SPX EUR008/21/24\|.82123AM\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 1,403 | 6,175,000 | 4399.77 | | 281,765 | | 180,361 | | 364,774 | | | (101,405) | | | | 0010 |
| .82123AH SPX EUR008/21/24\|.82123AH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 1,976 | 8,695,000 | 4399.77 | | 274,153 | | 175,488 | | 347,415 | | | (98,665) | | | | 0010 |
| .082123V EEJ EUR008/21/24\|.082123V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 2,005 | 290,000 | 144.644214 | | 5,800 | | 3,713 | | 3,410 | | | (2,087) | | | | 0010 |
| .82123BF PDLV5E EUR008/21\|.82123BF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/21/2023 | 08/21/2024 | 5,323 | 2,003,600 | 376.42 | | 46,484 | | 29,755 | | 43,023 | | | (16,729) | | | | 0010 |
| .082123U EEJ EUR008/21/24\|.082123U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 1,754 | 250,000 | 142.557118 | | 6,350 | | 4,065 | | 4,283 | | | (2,285) | | | | 0010 |
| .082123O EEJ EUR008/21/24\|.082123O\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 3,936 | 555,000 | 141.02 | | 14,042 | | 8,988 | | 11,449 | | | (5,053) | | | | 0010 |
| .082123B EEJ EUR006/21/24\|.082123B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 06/21/2024 | 61,869 | 8,820,000 | 142.56 | | 186,984 | | 106,143 | | 126,078 | | | (80,841) | | | | 0010 |
| .82123AI SPX EUR008/21/24\|.82123AI\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 1,397 | 6,145,000 | 4399.77 | | 211,449 | | 135,351 | | 268,985 | | | (76,099) | | | | 0010 |
| .82123AK SPX EUR008/21/24\|.82123AK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 2,294 | 10,095,000 | 4399.77 | | 395,825 | | 253,371 | | 507,256 | | | (142,453) | | | | 0010 |
| .082123N EEJ EUR008/21/24\|.082123N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 2,198 | 310,000 | 141.02 | | 7,781 | | 4,981 | | 6,346 | | | (2,800) | | | | 0010 |
| .082123M EEJ EUR008/21/24\|.082123M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 4,609 | 650,000 | 141.02 | | 15,730 | | 10,069 | | 12,981 | | | (5,661) | | | | 0010 |
| .082123D EEJ EUR008/21/24\|.082123D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 1,347 | 190,000 | 141.02 | | 2,926 | | 1,873 | | 2,438 | | | (1,053) | | | | 0010 |
| .82123BC PDLV5E EUR008/21\|.82123BC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/21/2023 | 08/21/2024 | 1,530 | 575,819 | 376.42 | | 11,689 | | 7,482 | | 11,474 | | | (4,207) | | | | 0010 |
| .082123C EEJ EUR008/21/24\|.082123C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 9,999 | 1,410,000 | 141.02 | | 15,228 | | 9,748 | | 11,842 | | | (5,480) | | | | 0010 |
| .82123AJ SPX EUR008/21/24\|.82123AJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/21/2023 | 08/21/2024 | 425 | 1,870,000 | 4399.77 | | 68,218 | | 43,667 | | 87,054 | | | (24,551) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .082123W EEJ EUR008/21/24\|.082123W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 7,157 | 1,045,000 | 146.012108 | | 17,765 | | 11,372 | | 9,395 | | | (6,393) | | | | 0010 |
| .082123L EEJ EUR008/21/24\|.082123L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 10,743 | 1,515,000 | 141.02 | | 35,754 | | 22,886 | | 29,636 | | | (12,868) | | | | 0010 |
| .082123Y SPX ASIAN08/21/2\|.082123Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 08/21/2023 | 08/21/2024 | 1,406 | 6,185,000 | 4399.77 | | 77,313 | | 49,489 | | 108,995 | | | (27,824) | | | | 0010 |
| .082123A EEJ EUR006/21/24\|.082123A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 06/21/2024 | 74,004 | 10,550,000 | 142.56 | | 176,185 | | 100,013 | | 131,258 | | | (76,172) | | | | 0010 |
| .082123K EEJ EUR008/21/24\|.082123K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 2,553 | 360,000 | 141.02 | | 8,208 | | 5,254 | | 6,856 | | | (2,954) | | | | 0010 |
| .82123BI PDLV5E EUR008/21\|.82123BI\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/21/2023 | 08/21/2025 | 6,487 | 2,441,891 | 376.42 | | 77,652 | | 63,698 | | 73,097 | | | (13,954) | | | | 0010 |
| .082123P EEJ EUR008/21/24\|.082123P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 1,099 | 155,000 | 141.02 | | 4,061 | | 2,599 | | 3,266 | | | (1,462) | | | | 0010 |
| .82123AA SPX ASIAN08/21/2\|.82123AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 08/21/2023 | 08/21/2024 | 513 | 2,255,000 | 4399.77 | | 71,033 | | 45,469 | | 107,105 | | | (25,564) | | | | 0010 |
| .082123Z SPX ASIAN08/21/2\|.082123Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 08/21/2023 | 08/21/2024 | 319 | 1,405,000 | 4399.77 | | 34,704 | | 22,214 | | 51,054 | | | (12,489) | | | | 0010 |
| .082123Q EEJ EUR008/21/24\|.082123Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 9,219 | 1,300,000 | 141.02 | | 35,880 | | 22,967 | | 28,142 | | | (12,913) | | | | 0010 |
| .82123AB SPX ASIAN08/21/2\|.82123AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 08/21/2023 | 08/21/2024 | 607 | 2,670,000 | 4399.77 | | 91,848 | | 58,793 | | 139,408 | | | (33,055) | | | | 0010 |
| .082123F EEJ EUR008/21/24\|.082123F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/21/2023 | 08/21/2024 | 11,665 | 1,645,000 | 141.02 | | 30,597 | | 19,585 | | 25,764 | | | (11,012) | | | | 0010 |
| .082223J MXEA EUR008/14/2\|.082223J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/22/2023 | 08/14/2024 | 451 | 952,282 | 2111.49 | | 23,826 | | 15,126 | | 33,368 | | | (8,701) | | | | 0010 |
| .082223A MXEA ASIAN07/29/\|.082223A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/22/2023 | 07/29/2024 | 477 | 1,047,606 | 2196.24 | | 10,108 | | 6,243 | | 11,244 | | | (3,865) | | | | 0010 |
| .082223G MXEA EUR008/07/2\|.082223G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/22/2023 | 08/07/2024 | 543 | 1,162,731 | 2141.31 | | 15,383 | | 9,653 | | 21,700 | | | (5,730) | | | | 0010 |
| .082223E MXEA EUR007/29/2\|.082223E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/22/2023 | 07/29/2024 | 622 | 1,366,061 | 2196.24 | | 13,945 | | 8,613 | | 20,870 | | | (5,332) | | | | 0010 |
| .082223L MXEA EUR008/21/2\|.082223L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/22/2023 | 08/21/2024 | 832 | 1,710,051 | 2055.35 | | 48,106 | | 30,878 | | 64,072 | | | (17,228) | | | | 0010 |
| .082223B MXEA ASIAN08/07/\|.082223B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/22/2023 | 08/07/2024 | 615 | 1,316,906 | 2141.31 | | 24,397 | | 15,309 | | 32,931 | | | (9,088) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .082223D MXEA ASIAN08/21/\|.082223D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/22/2023 | 08/21/2024 | 328 | 674,155 | 2055.35 | | 15,714 | | 10,087 | | 23,893 | | | (5,628) | | | | 0010 |
| .082223H MXEA EUR008/07/2\|.082223H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/22/2023 | 08/07/2024 | 1,117 | 2,391,843 | 2141.31 | | 71,030 | | 44,572 | | 81,162 | | | (26,458) | | | | 0010 |
| .082223K MXEA EUR008/21/2\|.082223K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/22/2023 | 08/21/2024 | 408 | 838,583 | 2055.35 | | 11,555 | | 7,417 | | 15,112 | | | (4,138) | | | | 0010 |
| .082223I MXEA EUR008/14/2\|.082223I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/22/2023 | 08/14/2024 | 523 | 1,104,309 | 2111.49 | | 12,923 | | 8,204 | | 17,628 | | | (4,719) | | | | 0010 |
| .082223C MXEA ASIAN08/14/\|.082223C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/22/2023 | 08/14/2024 | 421 | 888,937 | 2111.49 | | 14,112 | | 8,959 | | 23,814 | | | (5,153) | | | | 0010 |
| .082223F MXEA EUR007/29/2\|.082223F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/22/2023 | 07/29/2024 | 509 | 1,117,886 | 2196.24 | | 19,194 | | 11,855 | | 28,996 | | | (7,339) | | | | 0010 |
| .82823AU SPX EUR008/28/24\|.82823AU\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 614 | 2,720,000 | 4433.31 | | 164,813 | | 108,668 | | 211,889 | | | (56,145) | | | | 0010 |
| .82823AP SPX EUR008/28/24\|.82823AP\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 339 | 1,505,000 | 4433.31 | | 67,088 | | 44,234 | | 84,465 | | | (22,854) | | | | 0010 |
| .82823AR SPX EUR008/28/24\|.82823AR\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 2,663 | 11,805,000 | 4433.31 | | 555,673 | | 366,378 | | 702,004 | | | (189,295) | | | | 0010 |
| .82823AA EEJ EUR008/28/24\|.82823AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 3,106 | 440,000 | 141.65 | | 13,112 | | 8,645 | | 8,853 | | | (4,467) | | | | 0010 |
| .082823U EEJ EUR008/28/24\|.082823U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 13,307 | 1,885,000 | 141.65 | | 55,231 | | 36,416 | | 37,891 | | | (18,815) | | | | 0010 |
| .082823C EEJ EUR008/21/24\|.082823C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/21/2024 | 11,204 | 1,580,000 | 141.02 | | 49,454 | | 32,277 | | 34,810 | | | (17,177) | | | | 0010 |
| .82823AS SPX EUR008/28/24\|.82823AS\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 495 | 2,195,000 | 4433.31 | | 127,347 | | 83,965 | | 162,999 | | | (43,382) | | | | 0010 |
| .82823AN SPX EUR008/28/24\|.82823AN\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 803 | 3,560,000 | 4433.31 | | 130,502 | | 86,046 | | 162,132 | | | (44,457) | | | | 0010 |
| .082823V EEJ EUR008/28/24\|.082823V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 3,671 | 520,000 | 141.65 | | 15,496 | | 10,217 | | 10,462 | | | (5,279) | | | | 0010 |
| .082823K EEJ EUR008/28/24\|.082823K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 2,894 | 410,000 | 141.65 | | 9,348 | | 6,164 | | 7,164 | | | (3,184) | | | | 0010 |
| .82823AB SPX ASIAN08/28/2\|.82823AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 1,494 | 6,625,000 | 4433.31 | | 83,203 | | 54,859 | | 112,759 | | | (28,344) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .82823AO SPX EUR008/28/24\|.82823AO\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 3,305 | 14,650,000 | 4433.31 | | 577,693 | | 380,897 | | 721,077 | | | (196,797) | | | | 0010 |
| .82823AM SPX EUR008/28/24\|.82823AM\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 1,065 | 4,720,000 | 4433.31 | | 156,053 | | 102,892 | | 192,905 | | | (53,161) | | | | 0010 |
| .82823AC SPX ASIAN08/28/2\|.82823AC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 259 | 1,150,000 | 4433.31 | | 28,236 | | 18,617 | | 39,642 | | | (9,619) | | | | 0010 |
| .082823Y EEJ EUR008/28/24\|.082823Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 2,414 | 350,000 | 144.96461 | | 7,245 | | 4,777 | | 3,945 | | | (2,468) | | | | 0010 |
| .082823W EEJ EUR008/28/24\|.082823W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 3,497 | 500,000 | 142.967345 | | 12,950 | | 8,538 | | 8,082 | | | (4,412) | | | | 0010 |
| .082823X EEJ EUR008/28/24\|.082823X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 8,643 | 1,245,000 | 144.043885 | | 28,635 | | 18,880 | | 16,642 | | | (9,755) | | | | 0010 |
| .82823AD SPX ASIAN08/28/2\|.82823AD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 503 | 2,230,000 | 4433.31 | | 70,658 | | 46,587 | | 100,906 | | | (24,070) | | | | 0010 |
| .82823AE SPX ASIAN08/28/2\|.82823AE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 399 | 1,770,000 | 4433.31 | | 59,384 | | 39,154 | | 84,934 | | | (20,230) | | | | 0010 |
| .082823M EEJ EUR008/28/24\|.082823M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 10,307 | 1,460,000 | 141.65 | | 35,186 | | 23,200 | | 26,667 | | | (11,986) | | | | 0010 |
| .082823S EEJ EUR008/28/24\|.082823S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 2,188 | 310,000 | 141.65 | | 8,990 | | 5,927 | | 6,221 | | | (3,063) | | | | 0010 |
| .082823A EEJ EUR006/28/24\|.082823A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 06/28/2024 | 49,564 | 7,040,000 | 142.04 | | 130,240 | | 76,940 | | 95,189 | | | (53,300) | | | | 0010 |
| .082823B EEJ EUR006/28/24\|.082823B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 06/28/2024 | 36,469 | 5,180,000 | 142.04 | | 128,982 | | 76,197 | | 84,121 | | | (52,785) | | | | 0010 |
| .082823G EEJ EUR008/28/24\|.082823G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 8,472 | 1,200,000 | 141.65 | | 23,400 | | 15,429 | | 18,240 | | | (7,971) | | | | 0010 |
| .82823AF SPX ASIAN08/28/2\|.82823AF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 270 | 1,195,000 | 4433.31 | | 44,080 | | 29,064 | | 63,150 | | | (15,016) | | | | 0010 |
| .082823H EEJ EUR008/28/24\|.082823H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 4,412 | 625,000 | 141.65 | | 12,875 | | 8,489 | | 10,003 | | | (4,386) | | | | 0010 |
| .082823L EEJ EUR008/28/24\|.082823L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 3,318 | 470,000 | 141.65 | | 11,045 | | 7,282 | | 8,416 | | | (3,763) | | | | 0010 |
| .082823R EEJ EUR008/28/24\|.082823R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 8,507 | 1,205,000 | 141.65 | | 34,584 | | 22,802 | | 24,140 | | | (11,781) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .082823I EEJ EUR008/28/24\|.082823I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 2,330 | 330,000 | 141.65 | | 6,996 | | 4,613 | | 5,419 | | | (2,383) | | | | 0010 |
| .082823T EEJ EUR008/28/24\|.082823T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 1,483 | 210,000 | 141.65 | | 6,153 | | 4,057 | | 4,221 | | | (2,096) | | | | 0010 |
| .082823J EEJ EUR008/28/24\|.082823J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 7,307 | 1,035,000 | 141.65 | | 22,770 | | 15,013 | | 17,561 | | | (7,757) | | | | 0010 |
| .082823D EEJ EUR008/28/24\|.082823D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 11,543 | 1,635,000 | 141.65 | | 17,658 | | 11,643 | | 12,784 | | | (6,015) | | | | 0010 |
| .082823Q EEJ EUR008/28/24\|.082823Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 1,730 | 245,000 | 141.65 | | 6,983 | | 4,604 | | 4,900 | | | (2,379) | | | | 0010 |
| .82823AI SPX EUR008/28/24\|.82823AI\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 1,864 | 8,265,000 | 4433.31 | | 196,922 | | 129,839 | | 241,200 | | | (67,083) | | | | 0010 |
| .082823E EEJ EUR008/28/24\|.082823E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 11,295 | 1,600,000 | 141.65 | | 26,720 | | 17,618 | | 20,824 | | | (9,102) | | | | 0010 |
| .82823AH SPX EUR008/28/24\|.82823AH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 1,290 | 5,720,000 | 4433.31 | | 110,053 | | 72,562 | | 134,584 | | | (37,491) | | | | 0010 |
| .082823O EEJ EUR008/28/24\|.082823O\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 3,177 | 450,000 | 141.65 | | 11,790 | | 7,774 | | 8,675 | | | (4,016) | | | | 0010 |
| .82823AG SPX EUR008/28/24\|.82823AG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 5,634 | 24,975,098 | 4433.31 | | 328,023 | | 216,279 | | 399,319 | | | (111,744) | | | | 0010 |
| .082823P EEJ EUR008/28/24\|.082823P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 7,766 | 1,100,000 | 141.65 | | 30,250 | | 19,945 | | 21,729 | | | (10,305) | | | | 0010 |
| .082823N EEJ EUR008/28/24\|.082823N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 1,765 | 250,000 | 141.65 | | 6,325 | | 4,170 | | 4,723 | | | (2,155) | | | | 0010 |
| .082823Z EEJ EUR008/28/24\|.082823Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 7,536 | 1,105,000 | 146.63608 | | 18,675 | | 12,313 | | 8,961 | | | (6,362) | | | | 0010 |
| .082823F EEJ EUR008/28/24\|.082823F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/28/2023 | 08/28/2024 | 18,390 | 2,605,000 | 141.65 | | 48,453 | | 31,947 | | 37,685 | | | (16,506) | | | | 0010 |
| .82823AK SPX EUR008/28/24\|.82823AK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 1,246 | 5,525,000 | 4433.31 | | 162,551 | | 107,177 | | 200,015 | | | (55,375) | | | | 0010 |
| .82823AQ SPX EUR008/28/24\|.82823AQ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 1,121 | 4,970,000 | 4433.31 | | 232,745 | | 153,458 | | 293,941 | | | (79,287) | | | | 0010 |
| .82823AL SPX EUR008/28/24\|.82823AL\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 08/28/2023 | 08/28/2024 | 1,579 | 7,000,000 | 4433.31 | | 218,428 | | 144,018 | | 269,253 | | | (74,410) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .82823AT SPX EUR008/28/24\|.82823AT\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 08/28/2023 | 08/28/2024 | 312 | 1,385,000 | 4433.31 | | 81,516 | | 53,747 | | 104,469 | | | (27,769) | | | | 0010 |
| .82823AJ SPX EUR008/28/24\|.82823AJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 08/28/2023 | 08/28/2024 | 1,025 | 4,545,000 | 4433.31 | | 117,961 | | 77,776 | | 144,816 | | | (40,184) | | | | 0010 |
| .082923D PDLV5E EUR008/28\|.082923D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2023 | 08/28/2024 | 5,879 | 2,222,847 | 378.07 | | 56,238 | | 37,182 | | 42,761 | | | (19,056) | | | | 0010 |
| .082923B PDLV5E EUR006/30\|.082923B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2023 | 06/30/2025 | 1,455 | 562,500 | 386.59 | | 13,163 | | 10,743 | | 9,666 | | | (2,420) | | | | 0010 |
| .082923F PDLV5E EUR008/28\|.082923F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2023 | 08/28/2025 | 4,974 | 1,880,494 | 378.07 | | 64,125 | | 53,291 | | 52,257 | | | (10,834) | | | | 0010 |
| .082923C PDLV5E EUR008/28\|.082923C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2023 | 08/28/2024 | 5,027 | 1,900,618 | 378.07 | | 48,086 | | 31,792 | | 36,562 | | | (16,293) | | | | 0010 |
| .082923A PDLV5E EUR008/28\|.082923A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2023 | 08/28/2024 | 802 | 303,383 | 378.07 | | 6,765 | | 4,473 | | 5,496 | | | (2,292) | | | | 0010 |
| .082923E PDLV5E EUR008/28\|.082923E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2023 | 08/28/2025 | 5,820 | 2,200,323 | 378.07 | | 75,031 | | 62,354 | | 61,144 | | | (12,677) | | | | 0010 |
| .090723Z EEJ EUR008/07/24\|.090723Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 08/07/2024 | 1,609 | 230,000 | 142.96 | | 5,773 | | 3,820 | | 3,497 | | | (1,953) | | | | 0010 |
| .90723AF EEJ EUR009/09/24\|.90723AF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 7,816 | 1,110,000 | 142.008396 | | 33,078 | | 22,900 | | 21,431 | | | (10,178) | | | | 0010 |
| .90723BQ PDLV5E EUR007/29\|.90723BQ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2023 | 07/29/2024 | 1,460 | 562,501 | 385.31 | | 6,975 | | 4,549 | | 5,639 | | | (2,426) | | | | 0010 |
| .90723AA EEJ EUR008/21/24\|.90723AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 08/21/2024 | 2,376 | 335,000 | 141.02 | | 10,754 | | 7,263 | | 7,389 | | | (3,491) | | | | 0010 |
| .090723C EEJ EUR007/15/24\|.090723C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 07/15/2024 | 1,602 | 230,000 | 143.53 | | 5,129 | | 3,264 | | 2,909 | | | (1,865) | | | | 0010 |
| .090723D EEJ EUR008/07/24\|.090723D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 08/07/2024 | 1,889 | 270,000 | 142.96 | | 6,696 | | 4,430 | | 4,104 | | | (2,266) | | | | 0010 |
| .90723AB EEJ EUR008/21/25\|.90723AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 08/21/2025 | 1,986 | 280,000 | 141.02 | | 11,788 | | 9,928 | | 8,958 | | | (1,860) | | | | 0010 |
| .90723BE SPX EUR009/09/24\|.90723BE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 09/07/2023 | 09/09/2024 | 860 | 3,830,000 | 4451.14 | | 232,573 | | 161,012 | | 298,230 | | | (71,561) | | | | 0010 |
| .090723X EEJ EUR009/09/24\|.090723X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 13,100 | 1,860,000 | 141.98 | | 54,498 | | 37,729 | | 36,038 | | | (16,769) | | | | 0010 |
| .90723BP PDLV5E EUR009/09\|.90723BP\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2023 | 09/09/2024 | 732 | 275,632 | 376.34 | | 6,312 | | 4,370 | | 6,106 | | | (1,942) | | | | 0010 |
| .090723Y EEJ EUR007/28/25\|.090723Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 07/28/2025 | 1,734 | 250,000 | 144.14 | | 7,975 | | 6,673 | | 5,511 | | | (1,302) | | | | 0010 |
| .090723E EEJ EUR008/14/24\|.090723E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 08/14/2024 | 1,546 | 220,000 | 142.26 | | 5,984 | | 4,001 | | 3,866 | | | (1,983) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .90723AK SPX ASIAN09/09/2\|.90723AK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 176 | 785,000 | 4451.14 | | 30,252 | | 20,943 | | 44,351 | | | (9,308) | | | | 0010 |
| .90723AU SPX EUR009/09/24\|.90723AU\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 391 | 1,740,000 | 4451.14 | | 76,798 | | 53,168 | | 96,198 | | | (23,630) | | | | 0010 |
| .90723BG SPX EUR009/09/24\|.90723BG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 266 | 1,185,000 | 4451.14 | | 105,907 | | 73,320 | | 143,632 | | | (32,587) | | | | 0010 |
| .90723BA SPX EUR009/09/24\|.90723BA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 521 | 2,320,000 | 4451.14 | | 132,748 | | 91,903 | | 169,076 | | | (40,846) | | | | 0010 |
| .090723F EEJ EUR008/28/24\|.090723F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 08/28/2024 | 1,871 | 265,000 | 141.65 | | 7,871 | | 5,366 | | 5,327 | | | (2,504) | | | | 0010 |
| .90723BB SPX EUR009/09/24\|.90723BB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 320 | 1,425,000 | 4451.14 | | 85,151 | | 58,951 | | 108,976 | | | (26,200) | | | | 0010 |
| .90723AX SPX EUR009/09/24\|.90723AX\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 3,830 | 17,050,000 | 4451.14 | | 794,308 | | 549,906 | | 997,391 | | | (244,403) | | | | 0010 |
| .90723BU PDLV5E EUR009/08\|.90723BU\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2023 | 09/08/2025 | 8,183 | 3,079,746 | 376.34 | | 97,012 | | 82,087 | | 93,595 | | | (14,925) | | | | 0010 |
| .90723BS PDLV5E EUR009/09\|.90723BS\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2023 | 09/09/2024 | 26,057 | 9,806,238 | 376.34 | | 224,563 | | 155,467 | | 217,280 | | | (69,096) | | | | 0010 |
| .090723T EEJ EUR009/09/24\|.090723T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 17,538 | 2,490,000 | 141.98 | | 68,475 | | 47,406 | | 47,361 | | | (21,069) | | | | 0010 |
| .90723AT SPX EUR009/09/24\|.90723AT\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 4,274 | 19,025,000 | 4451.14 | | 743,421 | | 514,676 | | 925,085 | | | (228,745) | | | | 0010 |
| .90723AH SPX ASIAN09/09/2\|.90723AH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 276 | 1,230,000 | 4451.14 | | 28,214 | | 19,533 | | 39,516 | | | (8,681) | | | | 0010 |
| .090723G EEJ EUR009/09/24\|.090723G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 25,497 | 3,620,000 | 141.98 | | 39,096 | | 27,066 | | 27,089 | | | (12,030) | | | | 0010 |
| .90723AS SPX EUR009/09/24\|.90723AS\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 1,284 | 5,715,000 | 4451.14 | | 209,380 | | 144,956 | | 259,603 | | | (64,425) | | | | 0010 |
| .90723AI SPX ASIAN09/09/2\|.90723AI\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 382 | 1,700,000 | 4451.14 | | 52,714 | | 36,494 | | 76,025 | | | (16,220) | | | | 0010 |
| .090723I EEJ EUR009/09/24\|.090723I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 19,052 | 2,705,000 | 141.98 | | 45,444 | | 31,461 | | 33,984 | | | (13,983) | | | | 0010 |
| .090723H EEJ EUR009/09/24\|.090723H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 2,430 | 345,000 | 141.98 | | 5,279 | | 3,654 | | 3,934 | | | (1,624) | | | | 0010 |
| .90723AJ SPX ASIAN09/09/2\|.90723AJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 698 | 3,105,000 | 4451.14 | | 105,663 | | 73,151 | | 153,475 | | | (32,512) | | | | 0010 |

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .90723BT PDLV5E EUR009/08\|.90723BT\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2023 | 09/08/2025 | 6,549 | 2,464,615 | 376.34 | | 77,635 | | 65,691 | | 74,901 | | | (11,944) | | | | 0010 |
| .090723R EEJ EUR009/09/24\|.090723R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 5,670 | 805,000 | 141.98 | | 20,286 | | 14,044 | | 14,560 | | | (6,242) | | | | 0010 |
| .090723L EEJ EUR009/09/24\|.090723L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 9,403 | 1,335,000 | 141.98 | | 26,433 | | 18,300 | | 19,773 | | | (8,133) | | | | 0010 |
| .90723AD EEJ EUR009/09/24\|.90723AD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 1,911 | 275,000 | 143.925126 | | 6,655 | | 4,607 | | 3,847 | | | (2,048) | | | | 0010 |
| .090723S EEJ EUR009/09/24\|.090723S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 8,346 | 1,185,000 | 141.98 | | 30,929 | | 21,412 | | 21,955 | | | (9,516) | | | | 0010 |
| .090723W EEJ EUR009/09/24\|.090723W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 2,148 | 305,000 | 141.98 | | 8,967 | | 6,208 | | 5,910 | | | (2,759) | | | | 0010 |
| .90723AC EEJ EUR009/09/24\|.90723AC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 4,859 | 690,000 | 141.994198 | | 20,562 | | 14,235 | | 13,352 | | | (6,327) | | | | 0010 |
| .90723AW SPX EUR009/09/24\|.90723AW\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 2,290 | 10,195,000 | 4451.14 | | 472,977 | | 327,445 | | 593,791 | | | (145,531) | | | | 0010 |
| .090723V EEJ EUR009/09/24\|.090723V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 14,333 | 2,035,000 | 141.98 | | 58,608 | | 40,575 | | 39,292 | | | (18,033) | | | | 0010 |
| .090723J EEJ EUR009/09/24\|.090723J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 9,966 | 1,415,000 | 141.98 | | 24,904 | | 17,241 | | 18,631 | | | (7,663) | | | | 0010 |
| .090723K EEJ EUR009/09/24\|.090723K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 37,188 | 5,280,000 | 141.98 | | 99,264 | | 68,721 | | 74,089 | | | (30,543) | | | | 0010 |
| .090723U EEJ EUR009/09/24\|.090723U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 3,064 | 435,000 | 141.98 | | 12,398 | | 8,583 | | 8,382 | | | (3,815) | | | | 0010 |
| .090723A EEJ EUR007/08/24\|.090723A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 07/08/2024 | 34,171 | 4,840,000 | 141.64 | | 105,028 | | 65,948 | | 77,269 | | | (39,080) | | | | 0010 |
| .90723AO SPX EUR009/09/24\|.90723AO\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 981 | 4,365,000 | 4451.14 | | 109,719 | | 75,959 | | 133,958 | | | (33,760) | | | | 0010 |
| .90723AE EEJ EUR009/09/24\|.90723AE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 12,656 | 1,860,000 | 146.963498 | | 31,620 | | 21,891 | | 14,656 | | | (9,729) | | | | 0010 |
| .90723AN SPX EUR009/09/24\|.90723AN\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 2,534 | 11,280,000 | 4451.14 | | 266,287 | | 184,353 | | 324,610 | | | (81,934) | | | | 0010 |
| .090723N EEJ EUR009/09/24\|.090723N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 11,657 | 1,655,000 | 141.98 | | 36,410 | | 25,207 | | 26,970 | | | (11,203) | | | | 0010 |
| .090723B EEJ EUR007/08/24\|.090723B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 07/08/2024 | 18,568 | 2,630,000 | 141.64 | | 70,747 | | 44,423 | | 47,071 | | | (26,324) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .090723M EEJ EUR009/09/24\|.090723M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 9,403 | 1,335,000 | 141.98 | | 27,768 | | 19,224 | | 20,719 | | | (8,544) | | | | 0010 |
| .90723AM SPX EUR009/09/24\|.90723AM\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 1,326 | 5,900,000 | 4451.14 | | 113,599 | | 78,645 | | 137,770 | | | (34,953) | | | | 0010 |
| .090723P EEJ EUR009/09/24\|.090723P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 11,375 | 1,615,000 | 141.98 | | 37,953 | | 26,275 | | 27,766 | | | (11,678) | | | | 0010 |
| .90723AL SPX EUR009/09/24\|.90723AL\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 6,254 | 27,838,198 | 4451.14 | | 364,792 | | 252,548 | | 439,084 | | | (112,244) | | | | 0010 |
| .0907230 EEJ EUR009/09/24\|.0907230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 7,078 | 1,005,000 | 141.98 | | 22,914 | | 15,864 | | 16,879 | | | (7,050) | | | | 0010 |
| .90723BD SPX EUR009/09/24\|.90723BD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 388 | 1,725,000 | 4451.14 | | 103,683 | | 71,780 | | 132,786 | | | (31,902) | | | | 0010 |
| .0907230 EEJ EUR009/09/24\|.090723Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2023 | 09/09/2024 | 25,426 | 3,610,000 | 141.98 | | 87,362 | | 60,481 | | 63,452 | | | (26,881) | | | | 0010 |
| .90723AR SPX EUR009/09/24\|.90723AR\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 1,770 | 7,880,000 | 4451.14 | | 259,512 | | 179,662 | | 320,056 | | | (79,850) | | | | 0010 |
| .90723AZ SPX EUR009/09/24\|.90723AZ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 226 | 1,005,000 | 4451.14 | | 53,613 | | 37,117 | | 67,850 | | | (16,496) | | | | 0010 |
| .90723BR PDLV5E EUR009/09\|.90723BR\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2023 | 09/09/2024 | 8,428 | 3,171,651 | 376.34 | | 72,631 | | 50,283 | | 70,275 | | | (22,348) | | | | 0010 |
| .90723AG SPX ASIAN09/09/2\|.90723AG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 1,613 | 7,180,000 | 4451.14 | | 90,755 | | 62,831 | | 122,662 | | | (27,925) | | | | 0010 |
| .90723AP SPX EUR009/09/24\|.90723AP\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 1,259 | 5,605,000 | 4451.14 | | 160,606 | | 111,189 | | 196,916 | | | (49,417) | | | | 0010 |
| .90723AQ SPX EUR009/09/24\|.90723AQ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/07/2023 | 09/09/2024 | 2,548 | 11,340,000 | 4451.14 | | 350,009 | | 242,314 | | 430,469 | | | (107,695) | | | | 0010 |
| .091423T EEJ EUR001/21/25\|.091423T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 01/21/2025 | 1,608 | 230,000 | 143.05 | | 7,406 | | 5,822 | | 4,679 | | | (1,584) | | | | 0010 |
| .91423AB EEJ EUR009/16/24\|.91423AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 4,239 | 605,000 | 142.72 | | 18,090 | | 12,871 | | 10,505 | | | (5,218) | | | | 0010 |
| .91423AY SPX EUR009/16/24\|.91423AY\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 2,037 | 9,175,000 | 4505.1 | | 554,298 | | 394,405 | | 681,781 | | | (159,894) | | | | 0010 |
| .91423BE PDLV5E EUR009/16\|.91423BE\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2023 | 09/16/2024 | 15,130 | 5,711,539 | 377.5 | | 130,794 | | 93,065 | | 117,793 | | | (37,729) | | | | 0010 |
| .091423S EEJ EUR009/16/24\|.091423S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 4,484 | 640,000 | 142.72 | | 18,752 | | 13,343 | | 11,101 | | | (5,409) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .91423AR SPX EUR009/16/24\|.91423AR\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 09/14/2023 | 09/16/2024 | 1,906 | 8,585,000 | 4505.1 | | 399,331 | | 284,140 | | 480,453 | | | (115,192) | | | | 0010 |
| .91423BC PDLV5E EUR009/16\|.91423BC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2023 | 09/16/2024 | 632 | 238,555 | 377.5 | | 5,463 | | 3,887 | | 4,919 | | | (1,576) | | | | 0010 |
| .091423U EEJ EUR009/08/25\|.091423U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/08/2025 | 1,479 | 210,000 | 141.98 | | 8,673 | | 7,410 | | 6,127 | | | (1,263) | | | | 0010 |
| .91423BH PDLV5E EUR009/15\|.91423BH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2023 | 09/15/2025 | 4,039 | 1,524,890 | 377.5 | | 48,034 | | 41,106 | | 44,079 | | | (6,928) | | | | 0010 |
| .91423AH SPX EUR009/16/24\|.91423AH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 09/14/2023 | 09/16/2024 | 1,133 | 5,105,000 | 4505.1 | | 97,751 | | 69,553 | | 113,795 | | | (28,197) | | | | 0010 |
| .091423I EEJ EUR009/16/24\|.091423I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 12,752 | 1,820,000 | 142.72 | | 38,220 | | 27,195 | | 25,654 | | | (11,025) | | | | 0010 |
| .91423AS SPX EUR009/16/24\|.91423AS\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 09/14/2023 | 09/16/2024 | 1,272 | 5,730,000 | 4505.1 | | 267,345 | | 190,226 | | 321,713 | | | (77,119) | | | | 0010 |
| .091423C EEJ EUR009/16/24\|.091423C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 19,759 | 2,820,000 | 142.72 | | 30,174 | | 21,470 | | 19,259 | | | (8,704) | | | | 0010 |
| .91423AI SPX EUR009/16/24\|.91423AI\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 09/14/2023 | 09/16/2024 | 1,636 | 7,370,000 | 4505.1 | | 175,657 | | 124,986 | | 205,946 | | | (50,670) | | | | 0010 |
| .091423D EEJ EUR009/16/24\|.091423D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 3,223 | 460,000 | 142.72 | | 7,038 | | 5,008 | | 4,744 | | | (2,030) | | | | 0010 |
| .091423R EEJ EUR009/16/24\|.091423R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 1,787 | 255,000 | 142.72 | | 7,446 | | 5,298 | | 4,420 | | | (2,148) | | | | 0010 |
| .091423J EEJ EUR009/16/24\|.091423J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 12,717 | 1,815,000 | 142.72 | | 39,749 | | 28,283 | | 26,540 | | | (11,466) | | | | 0010 |
| .91423AF SPX ASIAN09/16/2\|.91423AF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 09/14/2023 | 09/16/2024 | 698 | 3,145,000 | 4505.1 | | 101,367 | | 72,126 | | 146,813 | | | (29,240) | | | | 0010 |
| .91423AE SPX ASIAN09/16/2\|.91423AE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 09/14/2023 | 09/16/2024 | 521 | 2,345,000 | 4505.1 | | 67,839 | | 48,270 | | 97,030 | | | (19,569) | | | | 0010 |
| .091423B EEJ EUR007/15/24\|.091423B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 07/15/2024 | 18,463 | 2,650,000 | 143.53 | | 61,480 | | 40,033 | | 33,343 | | | (21,447) | | | | 0010 |
| .91423AG SPX EUR009/16/24\|.91423AG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 09/14/2023 | 09/16/2024 | 4,890 | 22,030,000 | 4505.1 | | 291,016 | | 207,069 | | 335,484 | | | (83,947) | | | | 0010 |
| .091423K EEJ EUR009/16/24\|.091423K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 7,042 | 1,005,000 | 142.72 | | 22,914 | | 16,304 | | 15,199 | | | (6,610) | | | | 0010 |
| .91423AP SPX EUR009/16/24\|.91423AP\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 09/14/2023 | 09/16/2024 | 3,205 | 14,440,000 | 4505.1 | | 567,608 | | 403,875 | | 678,400 | | | (163,733) | | | | 0010 |

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .091423V EEJ EUR009/16/24\|.091423V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 4,055 | 580,000 | 143.048256 | | 16,762 | | 11,927 | | 9,540 | | | (4,835) | | | | 0010 |
| .091423G EEJ EUR009/16/24\|.091423G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 21,721 | 3,100,000 | 142.72 | | 57,970 | | 41,248 | | 39,124 | | | (16,722) | | | | 0010 |
| .91423AQ SPX EUR009/16/24\|.91423AQ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 2,817 | 12,690,000 | 4505.1 | | 514,491 | | 615,643 | | 615,643 | 101,152 | | | | | | 0010 |
| .091423P EEJ EUR009/16/24\|.091423P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 23,823 | 3,400,000 | 142.72 | | 93,500 | | 66,529 | | 57,965 | | | (26,971) | | | | 0010 |
| .91423AV SPX EUR009/16/24\|.91423AV\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 3,555 | 16,015,000 | 4505.1 | | 834,109 | | 1,011,075 | | 1,011,075 | 176,966 | | | | | | 0010 |
| .091423Q EEJ EUR009/16/24\|.091423Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 7,777 | 1,110,000 | 142.72 | | 31,857 | | 22,667 | | 19,184 | | | (9,190) | | | | 0010 |
| .91423AT SPX EUR009/16/24\|.91423AT\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 12,542 | 56,505,000 | 4505.1 | | 2,639,010 | | 3,175,905 | | 3,175,905 | 536,895 | | | | | | 0010 |
| .091423W EEJ EUR009/16/24\|.091423W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 6,515 | 945,000 | 145.060608 | | 21,924 | | 15,600 | | 10,945 | | | (6,324) | | | | 0010 |
| .91423BB SPX EUR009/15/25\|.91423BB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/15/2025 | 302 | 1,405,000 | 4658.27 | | 166,911 | | 194,670 | | 194,670 | 27,759 | | | | | | 0010 |
| .91423BD PDLV5E EUR009/16\|.91423BD\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2023 | 09/16/2024 | 2,881 | 1,087,752 | 377.5 | | 24,910 | | 17,724 | | 22,433 | | | (7,185) | | | | 0010 |
| .91423AW SPX EUR009/16/24\|.91423AW\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 786 | 3,540,000 | 4505.1 | | 204,251 | | 250,018 | | 250,018 | 45,767 | | | | | | 0010 |
| .091423O EEJ EUR009/16/24\|.091423O\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 9,249 | 1,320,000 | 142.72 | | 34,584 | | 24,608 | | 21,971 | | | (9,976) | | | | 0010 |
| .091423Z EEJ EUR009/16/24\|.091423Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 49,888 | 7,120,000 | 142.72 | | 212,888 | | 123,627 | | 123,627 | (89,261) | | | | | | 0010 |
| .091423X EEJ EUR009/16/24\|.091423X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 6,230 | 910,000 | 146.07392 | | 18,837 | | 13,403 | | 8,723 | | | (5,434) | | | | 0010 |
| .91423AZ SPX EUR009/16/24\|.91423AZ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 209 | 990,000 | 4745.22 | | 53,852 | | 71,674 | | 71,674 | 17,822 | | | | | | 0010 |
| .091423E EEJ EUR009/16/24\|.091423E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 25,715 | 3,670,000 | 142.72 | | 62,023 | | 44,132 | | 42,001 | | | (17,891) | | | | 0010 |
| .91423AA EEJ EUR009/15/25\|.91423AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/15/2025 | 51,254 | 7,315,000 | 142.72 | | 289,674 | | 197,990 | | 197,990 | (91,684) | | | | | | 0010 |
| .091423F EEJ EUR009/16/24\|.091423F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 7,112 | 1,015,000 | 142.72 | | 18,372 | | 13,072 | | 12,468 | | | (5,299) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .91423AN SPX EUR009/16/24\|.91423AN\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 353 | 1,590,000 | 4505.1 | | 53,896 | | 64,087 | | 64,087 | 10,190 | | | | | | 0010 |
| .091423Y EEJ EUR009/16/24\|.091423Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 9,480 | 1,400,000 | 147.686656 | | 23,940 | | 17,034 | | 9,755 | | | (6,906) | | | | 0010 |
| .91423BF PDLV5E EUR009/16\|.91423BF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2023 | 09/16/2024 | 37,726 | 14,241,391 | 377.5 | | 326,128 | | 293,710 | | 293,710 | (32,418) | | | | | | 0010 |
| .091423N EEJ EUR009/16/24\|.091423N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 2,067 | 295,000 | 142.72 | | 7,464 | | 5,311 | | 4,813 | | | (2,153) | | | | 0010 |
| .91423BA SPX EUR009/15/25\|.91423BA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/15/2025 | 570 | 2,570,000 | 4505.1 | | 359,057 | | 416,397 | | 416,397 | 57,340 | | | | | | 0010 |
| .091423M EEJ EUR009/16/24\|.091423M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 40,779 | 5,820,000 | 142.72 | | 140,262 | | 99,802 | | 91,975 | | | (40,460) | | | | 0010 |
| .91423AM SPX EUR009/16/24\|.91423AM\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 1,391 | 6,265,000 | 4505.1 | | 207,491 | | 147,638 | | 246,503 | | | (59,853) | | | | 0010 |
| .91423BG PDLV5E EUR009/15\|.91423BG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2023 | 09/15/2025 | 6,859 | 2,589,164 | 377.5 | | 81,559 | | 69,795 | | 74,844 | | | (11,763) | | | | 0010 |
| .91423AC SPX ASIAN09/16/2\|.91423AC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 1,158 | 5,215,000 | 4505.1 | | 64,238 | | 45,708 | | 85,012 | | | (18,530) | | | | 0010 |
| .091423H EEJ EUR009/16/24\|.091423H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 10,580 | 1,510,000 | 142.72 | | 29,445 | | 20,951 | | 19,911 | | | (8,494) | | | | 0010 |
| .91423AX SPX EUR009/16/24\|.91423AX\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 526 | 2,370,000 | 4505.1 | | 143,181 | | 101,879 | | 176,111 | | | (41,302) | | | | 0010 |
| .091423L EEJ EUR009/16/24\|.091423L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 09/16/2024 | 5,851 | 835,000 | 142.72 | | 19,623 | | 13,962 | | 12,917 | | | (5,660) | | | | 0010 |
| .91423AO SPX EUR009/16/24\|.91423AO\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 817 | 3,680,000 | 4505.1 | | 134,489 | | 95,694 | | 160,486 | | | (38,795) | | | | 0010 |
| .091423A EEJ EUR007/15/24\|.091423A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2023 | 07/15/2024 | 28,113 | 4,035,000 | 143.53 | | 72,227 | | 47,031 | | 43,846 | | | (25,195) | | | | 0010 |
| .91423AD SPX ASIAN09/16/2\|.91423AD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 198 | 890,000 | 4505.1 | | 19,706 | | 14,022 | | 27,345 | | | (5,685) | | | | 0010 |
| .91423AL SPX EUR009/16/24\|.91423AL\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 1,487 | 6,700,000 | 4505.1 | | 208,417 | | 148,297 | | 246,964 | | | (60,120) | | | | 0010 |
| .91423AU SPX EUR009/16/24\|.91423AU\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 628 | 2,830,000 | 4505.1 | | 145,380 | | 103,443 | | 176,033 | | | (41,937) | | | | 0010 |
| .91423AJ SPX EUR009/16/24\|.91423AJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 1,088 | 4,900,000 | 4505.1 | | 126,890 | | 90,287 | | 149,217 | | | (36,603) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .91423AK SPX EUR009/16/24\|.91423AK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/14/2023 | 09/16/2024 | 1,829 | 8,240,000 | 4505.1 | | 242,388 | | 172,468 | | 286,472 | | | (69,920) | | | | 0010 |
| .091823A SGIXCGMS EUR006/\|.091823A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/18/2023 | 06/28/2024 | 525 | 175,586 | 334.29 | | 2,637 | | 1,674 | | 3,150 | | | (963) | | | | 0010 |
| .091823G SGIXCGMS EUR007/\|.091823G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/18/2023 | 07/22/2024 | 878 | 294,236 | 335.09 | | 4,434 | | 2,942 | | 5,142 | | | (1,493) | | | | 0010 |
| .091823C SGIXCGMS EUR007/\|.091823C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/18/2023 | 07/08/2024 | 1,478 | 482,407 | 326.35 | | 12,446 | | 8,056 | | 16,339 | | | (4,390) | | | | 0010 |
| .091823F SGIXCGMS EUR007/\|.091823F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/18/2023 | 07/14/2025 | 1,103 | 369,442 | 334.94 | | 9,177 | | 7,751 | | 9,330 | | | (1,426) | | | | 0010 |
| .091823E SGIXCGMS EUR007/\|.091823E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/18/2023 | 07/15/2024 | 492 | 164,657 | 334.94 | | 2,463 | | 1,614 | | 2,879 | | | (848) | | | | 0010 |
| .091823B SGIXCGMS EUR006/\|.091823B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/18/2023 | 06/30/2025 | 1,144 | 382,518 | 334.29 | | 9,623 | | 8,096 | | 9,929 | | | (1,527) | | | | 0010 |
| .091823H SGIXCGMS EUR007/\|.091823H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/18/2023 | 07/21/2025 | 3,668 | 1,229,204 | 335.09 | | 30,520 | | 25,828 | | 30,918 | | | (4,692) | | | | 0010 |
| .091823D SGIXCGMS EUR007/\|.091823D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/18/2023 | 07/07/2025 | 2,542 | 829,588 | 326.35 | | 29,182 | | 24,600 | | 32,497 | | | (4,582) | | | | 0010 |
| .092123B EEJ EUR009/23/24\|.092123B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 38,415 | 5,410,000 | 140.83 | | 90,347 | | 66,023 | | 78,937 | | | (24,324) | | | | 0010 |
| .092123A EEJ EUR009/23/24\|.092123A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 19,669 | 2,770,000 | 140.83 | | 29,639 | | 21,659 | | 23,698 | | | (7,980) | | | | 0010 |
| .092123Z SPX EUR009/23/24\|.092123Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 1,969 | 8,525,000 | 4330.0 | | 264,889 | | 193,573 | | 344,233 | | | (71,316) | | | | 0010 |
| .92123AA SPX EUR009/23/24\|.92123AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 612 | 2,650,000 | 4330.0 | | 94,168 | | 68,815 | | 123,153 | | | (25,353) | | | | 0010 |
| .0921230 EEJ EUR009/23/24\|.0921230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 2,718 | 390,000 | 143.50577 | | 8,658 | | 6,327 | | 6,121 | | | (2,331) | | | | 0010 |
| .092123P EEJ EUR009/23/24\|.092123P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 4,057 | 585,000 | 144.20992 | | 11,934 | | 8,721 | | 8,145 | | | (3,213) | | | | 0010 |
| .92123AB SPX EUR009/23/24\|.92123AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 1,111 | 4,810,000 | 4330.0 | | 187,749 | | 137,201 | | 247,046 | | | (50,548) | | | | 0010 |
| .092123J EEJ EUR009/23/24\|.092123J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 12,604 | 1,775,000 | 140.83 | | 48,635 | | 35,541 | | 41,228 | | | (13,094) | | | | 0010 |
| .92123AJ SPX EUR009/23/24\|.92123AJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 291 | 1,260,000 | 4330.0 | | 76,127 | | 55,631 | | 105,158 | | | (20,496) | | | | 0010 |
| .92123AY PDLV5E EUR009/23\|.92123AY\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2023 | 09/23/2024 | 644 | 240,329 | 373.43 | | 4,999 | | 3,653 | | 6,063 | | | (1,346) | | | | 0010 |
| .92123BA PDLV5E EUR008/21\|.92123BA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2023 | 08/21/2024 | 877 | 330,211 | 376.42 | | 5,911 | | 4,161 | | 7,097 | | | (1,750) | | | | 0010 |
| .092123Y SPX EUR009/23/24\|.092123Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 1,987 | 8,605,000 | 4330.0 | | 243,126 | | 177,669 | | 314,655 | | | (65,457) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .92123AZ PDLV5E EUR008/14\|.92123AZ\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2023 | 08/14/2024 | 671 | 255,323 | 380.3 | | 3,523 | | 2,458 | | 4,076 | | | (1,066) | | | | 0010 |
| .92123AH SPX EUR009/23/24\|.92123AH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 477 | 2,065,000 | 4330.0 | | 105,687 | | 77,233 | | 142,703 | | | (28,454) | | | | 0010 |
| .092123N EEJ EUR009/23/24\|.092123N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 5,681 | 800,000 | 140.83 | | 23,840 | | 17,422 | | 19,107 | | | (6,418) | | | | 0010 |
| .092123I EEJ EUR009/23/24\|.092123I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 16,722 | 2,355,000 | 140.83 | | 61,230 | | 44,745 | | 52,780 | | | (16,485) | | | | 0010 |
| .92123AK SPX EUR009/23/24\|.92123AK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 1,163 | 5,035,000 | 4330.0 | | 304,205 | | 222,303 | | 420,213 | | | (81,901) | | | | 0010 |
| .092123X SPX EUR009/23/24\|.092123X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 3,043 | 13,175,000 | 4330.0 | | 309,863 | | 226,438 | | 399,024 | | | (83,425) | | | | 0010 |
| .92123AX PDLV5E EUR008/14\|.92123AX\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2023 | 08/14/2024 | 663 | 252,195 | 380.3 | | 3,480 | | 2,428 | | 4,026 | | | (1,053) | | | | 0010 |
| .092123K EEJ EUR009/23/24\|.092123K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 20,876 | 2,940,000 | 140.83 | | 85,260 | | 62,305 | | 69,919 | | | (22,955) | | | | 0010 |
| .92123AG SPX EUR009/23/24\|.92123AG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 1,043 | 4,515,000 | 4330.0 | | 230,662 | | 168,561 | | 311,378 | | | (62,101) | | | | 0010 |
| .092123T SPX ASIAN09/23/2\|.092123T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 300 | 1,300,000 | 4330.0 | | 37,163 | | 27,158 | | 59,897 | | | (10,005) | | | | 0010 |
| .92123BE PDLV5E EUR009/23\|.92123BE\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2023 | 09/23/2024 | 19,936 | 7,444,789 | 373.43 | | 170,486 | | 124,586 | | 203,147 | | | (45,900) | | | | 0010 |
| .92123BD PDLV5E EUR009/23\|.92123BD\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2023 | 09/23/2024 | 3,787 | 1,414,285 | 373.43 | | 32,387 | | 23,668 | | 38,592 | | | (8,720) | | | | 0010 |
| .092123L EEJ EUR009/23/24\|.092123L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 10,651 | 1,500,000 | 140.83 | | 43,800 | | 32,008 | | 35,757 | | | (11,792) | | | | 0010 |
| .92123AE SPX EUR009/23/24\|.92123AE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 857 | 3,710,000 | 4330.0 | | 174,162 | | 127,272 | | 232,782 | | | (46,890) | | | | 0010 |
| .92123BC PDLV5E EUR009/16\|.92123BC\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2023 | 09/16/2024 | 7,378 | 2,785,329 | 377.5 | | 48,743 | | 35,363 | | 57,664 | | | (13,381) | | | | 0010 |
| .092123H EEJ EUR009/23/24\|.092123H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 39,090 | 5,505,000 | 140.83 | | 127,166 | | 92,929 | | 112,056 | | | (34,237) | | | | 0010 |
| .92123BG PDLV5E EUR009/22\|.92123BG\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2023 | 09/22/2025 | 6,655 | 2,485,166 | 373.43 | | 78,034 | | 67,530 | | 86,882 | | | (10,505) | | | | 0010 |
| .092123F EEJ EUR009/23/24\|.092123F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 14,415 | 2,030,000 | 140.83 | | 42,427 | | 31,004 | | 37,519 | | | (11,423) | | | | 0010 |
| .92123AF SPX EUR009/23/24\|.92123AF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 1,133 | 4,905,000 | 4330.0 | | 236,122 | | 172,551 | | 316,500 | | | (63,571) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .092123R SPX ASIAN09/23/2\|.092123R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 1,491 | 6,455,000 | 4330.0 | | 79,196 | | 57,874 | | 115,605 | | | (21,322) | | | | 0010 |
| .092123Q EEJ EUR009/23/24\|.092123Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 9,674 | 1,410,000 | 145.75905 | | 23,829 | | 17,414 | | 14,878 | | | (6,416) | | | | 0010 |
| .092123S SPX ASIAN09/23/2\|.092123S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 297 | 1,285,000 | 4330.0 | | 29,119 | | 21,280 | | 45,090 | | | (7,840) | | | | 0010 |
| .092123G EEJ EUR009/23/24\|.092123G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 26,379 | 3,715,000 | 140.83 | | 81,359 | | 59,454 | | 71,856 | | | (21,904) | | | | 0010 |
| .92123AC SPX EUR009/23/24\|.92123AC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 1,546 | 6,695,000 | 4330.0 | | 276,785 | | 202,266 | | 365,892 | | | (74,519) | | | | 0010 |
| .092123W SPX EUR009/23/24\|.092123W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 1,079 | 4,670,000 | 4330.0 | | 87,432 | | 63,892 | | 111,707 | | | (23,539) | | | | 0010 |
| .92123BF PDLV5E EUR009/22\|.92123BF\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2023 | 09/22/2025 | 5,863 | 2,189,572 | 373.43 | | 68,753 | | 59,497 | | 76,548 | | | (9,255) | | | | 0010 |
| .092123D EEJ EUR009/23/24\|.092123D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 29,575 | 4,165,000 | 140.83 | | 77,886 | | 56,916 | | 68,677 | | | (20,969) | | | | 0010 |
| .092123E EEJ EUR009/23/24\|.092123E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 9,266 | 1,305,000 | 140.83 | | 25,970 | | 18,978 | | 22,901 | | | (6,992) | | | | 0010 |
| .092123U SPX ASIAN09/23/2\|.092123U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 791 | 3,425,000 | 4330.0 | | 115,536 | | 84,430 | | 194,656 | | | (31,106) | | | | 0010 |
| .92123BB PDLV5E EUR009/16\|.92123BB\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/21/2023 | 09/16/2024 | 655 | 247,121 | 377.5 | | 4,325 | | 3,137 | | 5,116 | | | (1,187) | | | | 0010 |
| .092123V SPX EUR009/23/24\|.092123V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/21/2023 | 09/23/2024 | 5,424 | 23,485,000 | 4330.0 | | 302,416 | | 220,997 | | 382,082 | | | (81,420) | | | | 0010 |
| .092123M EEJ EUR009/23/24\|.092123M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 2,414 | 340,000 | 140.83 | | 10,132 | | 7,404 | | 8,120 | | | (2,728) | | | | 0010 |
| .092123C EEJ EUR009/23/24\|.092123C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2023 | 09/23/2024 | 16,225 | 2,285,000 | 140.83 | | 40,673 | | 29,723 | | 35,736 | | | (10,950) | | | | 0010 |
| .092223D MXEA ASIAN09/23/\|.092223D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 09/23/2024 | 494 | 1,023,015 | 2070.88 | | 21,331 | | 15,631 | | 30,768 | | | (5,700) | | | | 0010 |
| .092223J MXEA EUR009/16/2\|.092223J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 09/16/2024 | 795 | 1,669,190 | 2099.61 | | 46,301 | | 33,685 | | 60,270 | | | (12,616) | | | | 0010 |
| .092223F MXEA EUR008/28/2\|.092223F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 08/28/2024 | 753 | 1,565,585 | 2079.13 | | 49,088 | | 34,959 | | 64,178 | | | (14,129) | | | | 0010 |
| .092223G MXEA EUR009/09/2\|.092223G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 09/09/2024 | 461 | 957,575 | 2077.17 | | 12,853 | | 9,280 | | 15,217 | | | (3,572) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .092223C MXEA ASIAN09/16/\|.092223C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 09/16/2024 | 239 | 501,807 | 2099.61 | | 10,597 | | 7,710 | | 17,126 | | | (2,887) | | | | 0010 |
| .092223H MXEA EUR009/09/2\|.092223H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 09/09/2024 | 497 | 1,032,353 | 2077.17 | | 29,303 | | 21,159 | | 37,495 | | | (8,144) | | | | 0010 |
| .092223L MXEA EUR009/23/2\|.092223L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 09/23/2024 | 464 | 960,888 | 2070.88 | | 28,490 | | 20,877 | | 35,961 | | | (7,613) | | | | 0010 |
| .092223B MXEA ASIAN09/09/\|.092223B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 09/09/2024 | 474 | 984,579 | 2077.17 | | 22,937 | | 16,562 | | 34,739 | | | (6,375) | | | | 0010 |
| .092223I MXEA EUR009/16/2\|.092223I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 09/16/2024 | 338 | 709,668 | 2099.61 | | 10,187 | | 7,412 | | 12,304 | | | (2,776) | | | | 0010 |
| .092223E MXEA EUR008/28/2\|.092223E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 08/28/2024 | 558 | 1,160,155 | 2079.13 | | 19,218 | | 13,686 | | 23,499 | | | (5,531) | | | | 0010 |
| .092223A MXEA ASIAN08/28/\|.092223A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 08/28/2024 | 297 | 617,502 | 2079.13 | | 15,221 | | 10,840 | | 23,998 | | | (4,381) | | | | 0010 |
| .092223K MXEA EUR009/23/2\|.092223K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 09/23/2024 | 395 | 817,998 | 2070.88 | | 12,186 | | 8,930 | | 14,397 | | | (3,256) | | | | 0010 |
| .92823BB PDLV5E EUR009/29\|.92823BB\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/28/2023 | 09/29/2025 | 6,191 | 2,288,998 | 369.73 | | 71,875 | | 62,890 | | 94,111 | | | (8,984) | | | | 0010 |
| .92823AZ PDLV5E EUR009/30\|.92823AZ\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/28/2023 | 09/30/2024 | 11,635 | 4,301,905 | 369.73 | | 98,514 | | 73,885 | | 147,390 | | | (24,628) | | | | 0010 |
| .92823AW SPX EUR009/30/24\|.92823AW\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 1,509 | 6,490,000 | 4299.7 | | 395,364 | | 296,523 | | 557,095 | | | (98,841) | | | | 0010 |
| .92823AS SPX EUR009/30/24\|.92823AS\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 1,051 | 4,520,000 | 4299.7 | | 217,498 | | 163,123 | | 296,975 | | | (54,374) | | | | 0010 |
| .92823AX PDLV5E EUR009/30\|.92823AX\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/28/2023 | 09/30/2024 | 660 | 244,007 | 369.73 | | 5,563 | | 4,173 | | 8,356 | | | (1,391) | | | | 0010 |
| .92823AU SPX EUR009/30/24\|.92823AU\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 2,058 | 8,850,000 | 4299.7 | | 449,562 | | 337,172 | | 617,608 | | | (112,391) | | | | 0010 |
| .092823Z EEJ EUR009/30/24\|.092823Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 10,699 | 1,500,000 | 140.2 | | 43,800 | | 32,850 | | 39,677 | | | (10,950) | | | | 0010 |
| .092823A EEJ EUR007/22/24\|.092823A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 07/22/2024 | 18,750 | 2,695,000 | 143.73 | | 31,801 | | 21,958 | | 26,421 | | | (9,843) | | | | 0010 |
| .92823AF SPX ASIAN09/30/2\|.92823AF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 398 | 1,710,000 | 4299.7 | | 40,108 | | 30,081 | | 63,137 | | | (10,027) | | | | 0010 |
| .092823X EEJ EUR009/30/24\|.092823X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 9,629 | 1,350,000 | 140.2 | | 36,990 | | 27,743 | | 34,664 | | | (9,248) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .092823Y EEJ EUR009/30/24\|.092823Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 7,846 | 1,100,000 | 140.2 | | 31,790 | | 23,843 | | 28,990 | | | (7,948) | | | | 0010 |
| .092823L EEJ EUR008/07/24\|.092823L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 08/07/2024 | 7,625 | 1,090,000 | 142.96 | | 19,729 | | 13,938 | | 16,355 | | | (5,791) | | | | 0010 |
| .92823AV SPX EUR009/30/24\|.92823AV\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 386 | 1,660,000 | 4299.7 | | 100,923 | | 75,692 | | 142,169 | | | (25,231) | | | | 0010 |
| .92823AG SPX ASIAN09/30/2\|.92823AG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 336 | 1,445,000 | 4299.7 | | 41,526 | | 31,145 | | 67,739 | | | (10,382) | | | | 0010 |
| .92823AQ SPX EUR009/30/24\|.92823AQ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 1,538 | 6,615,000 | 4299.7 | | 270,090 | | 202,568 | | 363,838 | | | (67,523) | | | | 0010 |
| .092823W EEJ EUR009/30/24\|.092823W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 8,916 | 1,250,000 | 140.2 | | 32,625 | | 24,469 | | 30,965 | | | (8,156) | | | | 0010 |
| .092823N EEJ EUR008/07/24\|.092823N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 08/07/2024 | 4,442 | 635,000 | 142.96 | | 12,002 | | 8,478 | | 9,648 | | | (3,523) | | | | 0010 |
| .092823B EEJ EUR007/22/24\|.092823B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 07/22/2024 | 14,750 | 2,120,000 | 143.73 | | 26,924 | | 18,590 | | 22,338 | | | (8,334) | | | | 0010 |
| .092823C EEJ EUR007/22/24\|.092823C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 07/22/2024 | 10,888 | 1,565,000 | 143.73 | | 22,380 | | 15,453 | | 18,135 | | | (6,927) | | | | 0010 |
| .92823AT SPX EUR009/30/24\|.92823AT\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 594 | 2,555,000 | 4299.7 | | 129,549 | | 97,162 | | 177,940 | | | (32,387) | | | | 0010 |
| .092823M EEJ EUR008/07/24\|.092823M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 08/07/2024 | 4,931 | 705,000 | 142.96 | | 13,184 | | 9,314 | | 10,697 | | | (3,870) | | | | 0010 |
| .92823AJ SPX EUR009/30/24\|.92823AJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 1,173 | 5,045,000 | 4299.7 | | 94,468 | | 70,851 | | 122,990 | | | (23,617) | | | | 0010 |
| .092823D EEJ EUR007/22/24\|.092823D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 07/22/2024 | 9,010 | 1,295,000 | 143.73 | | 19,425 | | 13,413 | | 15,559 | | | (6,013) | | | | 0010 |
| .092823P EEJ EUR009/30/24\|.092823P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 26,748 | 3,750,000 | 140.2 | | 63,000 | | 47,250 | | 59,160 | | | (15,750) | | | | 0010 |
| .92823AI SPX EUR009/30/24\|.92823AI\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 5,947 | 25,570,000 | 4299.7 | | 326,785 | | 245,088 | | 420,297 | | | (81,696) | | | | 0010 |
| .0928230 EEJ EUR009/30/24\|.0928230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 24,964 | 3,500,000 | 140.2 | | 37,450 | | 28,088 | | 31,961 | | | (9,363) | | | | 0010 |
| .92823AR SPX EUR009/30/24\|.92823AR\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 742 | 3,190,000 | 4299.7 | | 148,906 | | 111,680 | | 202,670 | | | (37,227) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .92823AH SPX ASIAN09/30/2\|.92823AH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 461 | 1,980,000 | 4299.7 | | 66,746 | | 50,059 | | 113,286 | | | (16,686) | | | | 0010 |
| .092823G EEJ EUR007/22/24\|.092823G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 07/22/2024 | 8,697 | 1,250,000 | 143.73 | | 20,500 | | 14,155 | | 15,533 | | | (6,345) | | | | 0010 |
| .92823AA EEJ EUR009/30/24\|.92823AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 2,318 | 325,000 | 140.2 | | 9,653 | | 7,239 | | 8,618 | | | (2,413) | | | | 0010 |
| .092823Q EEJ EUR009/30/24\|.092823Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 10,699 | 1,500,000 | 140.2 | | 26,100 | | 19,575 | | 24,670 | | | (6,525) | | | | 0010 |
| .092823S EEJ EUR009/30/24\|.092823S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 32,097 | 4,500,000 | 140.2 | | 83,700 | | 62,775 | | 79,610 | | | (20,925) | | | | 0010 |
| .092823F EEJ EUR007/22/24\|.092823F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 07/22/2024 | 6,923 | 995,000 | 143.73 | | 16,219 | | 11,198 | | 12,357 | | | (5,020) | | | | 0010 |
| .92823AL SPX EUR009/30/24\|.92823AL\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 1,361 | 5,850,000 | 4299.7 | | 146,355 | | 109,766 | | 192,539 | | | (36,589) | | | | 0010 |
| .92823AM SPX EUR009/30/24\|.92823AM\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 2,425 | 10,425,000 | 4299.7 | | 289,440 | | 217,080 | | 382,173 | | | (72,360) | | | | 0010 |
| .092823R EEJ EUR009/30/24\|.092823R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 10,699 | 1,500,000 | 140.2 | | 27,000 | | 20,250 | | 25,627 | | | (6,750) | | | | 0010 |
| .092823H EEJ EUR008/07/24\|.092823H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 08/07/2024 | 11,507 | 1,645,000 | 142.96 | | 20,563 | | 14,526 | | 17,867 | | | (6,036) | | | | 0010 |
| .092823E EEJ EUR007/22/24\|.092823E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 07/22/2024 | 7,201 | 1,035,000 | 143.73 | | 15,939 | | 11,006 | | 12,630 | | | (4,934) | | | | 0010 |
| .92823AK SPX EUR009/30/24\|.92823AK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 3,223 | 13,860,000 | 4299.7 | | 319,016 | | 239,262 | | 418,051 | | | (79,754) | | | | 0010 |
| .92823BA PDLV5E EUR009/29\|.92823BA\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/28/2023 | 09/29/2025 | 4,251 | 1,571,776 | 369.73 | | 49,354 | | 43,185 | | 64,623 | | | (6,169) | | | | 0010 |
| .92823AO SPX EUR009/30/24\|.92823AO\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 1,126 | 4,840,000 | 4299.7 | | 154,575 | | 115,931 | | 205,464 | | | (38,644) | | | | 0010 |
| .092823J EEJ EUR008/07/24\|.092823J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 08/07/2024 | 9,128 | 1,305,000 | 142.96 | | 20,489 | | 14,474 | | 17,790 | | | (6,014) | | | | 0010 |
| .92823AB EEJ EUR009/30/24\|.92823AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 4,515 | 640,000 | 141.7422 | | 16,064 | | 12,048 | | 13,551 | | | (4,016) | | | | 0010 |
| .092823V EEJ EUR009/30/24\|.092823V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 21,398 | 3,000,000 | 140.2 | | 69,300 | | 51,975 | | 66,637 | | | (17,325) | | | | 0010 |
| .092823U EEJ EUR009/30/24\|.092823U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 21,398 | 3,000,000 | 140.2 | | 65,700 | | 49,275 | | 63,367 | | | (16,425) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .092823K EEJ EUR008/07/24\|.092823K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 08/07/2024 | 10,982 | 1,570,000 | 142.96 | | 26,219 | | 18,522 | | 22,468 | | | (7,697) | | | | 0010 |
| .92823AP SPX EUR009/30/24\|.92823AP\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 1,121 | 4,820,000 | 4299.7 | | 181,415 | | 136,061 | | 243,252 | | | (45,354) | | | | 0010 |
| .92823AN SPX EUR009/30/24\|.92823AN\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 1,873 | 8,055,000 | 4299.7 | | 243,366 | | 182,524 | | 322,743 | | | (60,841) | | | | 0010 |
| .092823T EEJ EUR009/30/24\|.092823T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 8,916 | 1,250,000 | 140.2 | | 24,625 | | 18,469 | | 23,515 | | | (6,156) | | | | 0010 |
| .92823AD EEJ EUR009/30/24\|.92823AD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 9,820 | 1,425,000 | 145.107 | | 24,083 | | 18,062 | | 17,361 | | | (6,021) | | | | 0010 |
| .092823I EEJ EUR008/07/24\|.092823I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 08/07/2024 | 11,752 | 1,680,000 | 142.96 | | 23,352 | | 16,497 | | 20,423 | | | (6,855) | | | | 0010 |
| .92823AE SPX ASIAN09/30/2\|.92823AE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 09/28/2023 | 09/30/2024 | 1,436 | 6,175,000 | 4299.7 | | 75,199 | | 56,399 | | 111,435 | | | (18,800) | | | | 0010 |
| .92823AY PDLV5E EUR009/30\|.92823AY\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/28/2023 | 09/30/2024 | 5,438 | 2,010,629 | 369.73 | | 46,043 | | 34,533 | | 68,887 | | | (11,511) | | | | 0010 |
| .92823AC EEJ EUR009/30/24\|.92823AC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2023 | 09/30/2024 | 2,788 | 400,000 | 143.4947 | | 8,240 | | 6,180 | | 6,420 | | | (2,060) | | | | 0010 |
| .100323C EEJ EUR008/14/24\|.100323C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/03/2023 | 08/14/2024 | 8,470 | 1,205,000 | 142.26 | | 15,545 | | 11,188 | | 16,845 | | | (4,356) | | | | 0010 |
| .100323D EEJ EUR008/14/24\|.100323D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/03/2023 | 08/14/2024 | 10,896 | 1,550,000 | 142.26 | | 22,630 | | 16,288 | | 24,621 | | | (6,342) | | | | 0010 |
| .100323H EEJ EUR008/14/24\|.100323H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/03/2023 | 08/14/2024 | 4,675 | 665,000 | 142.26 | | 11,172 | | 8,041 | | 11,659 | | | (3,131) | | | | 0010 |
| .100323G EEJ EUR008/14/24\|.100323G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/03/2023 | 08/14/2024 | 3,901 | 555,000 | 142.26 | | 9,102 | | 6,551 | | 9,631 | | | (2,551) | | | | 0010 |
| .100323A EEJ EUR008/14/24\|.100323A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/03/2023 | 08/14/2024 | 9,173 | 1,305,000 | 142.26 | | 14,616 | | 10,520 | | 15,509 | | | (4,096) | | | | 0010 |
| .100323I EEJ EUR008/14/24\|.100323I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/03/2023 | 08/14/2024 | 5,940 | 845,000 | 142.26 | | 14,281 | | 10,278 | | 14,840 | | | (4,002) | | | | 0010 |
| .100323E EEJ EUR008/14/24\|.100323E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/03/2023 | 08/14/2024 | 4,253 | 605,000 | 142.26 | | 9,015 | | 6,488 | | 9,814 | | | (2,526) | | | | 0010 |
| .100323F EEJ EUR008/14/24\|.100323F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/03/2023 | 08/14/2024 | 6,432 | 915,000 | 142.26 | | 14,183 | | 10,208 | | 15,307 | | | (3,975) | | | | 0010 |
| .100323B EEJ EUR008/14/24\|.100323B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/03/2023 | 08/14/2024 | 11,598 | 1,650,000 | 142.26 | | 19,965 | | 14,370 | | 21,537 | | | (5,595) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .10923BU PDLV5E EUR010/07\|.10923BU\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/09/2023 | 10/07/2024 | 20,419 | 7,537,000 | 369.11 | | 169,582 | | 131,169 | | 268,573 | | | (38,414) | | | | 0010 |
| .10923AV SPX EUR010/07/24\|.10923AV\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 1,488 | 6,450,000 | 4335.66 | | 308,310 | | 238,472 | | 416,989 | | | (69,838) | | | | 0010 |
| .100923M EEJ EUR009/30/24\|.100923M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 09/30/2024 | 5,528 | 775,000 | 140.2 | | 19,530 | | 15,019 | | 20,550 | | | (4,511) | | | | 0010 |
| .10923BW PDLV5E EUR010/07\|.10923BW\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/09/2023 | 10/07/2025 | 9,412 | 3,473,919 | 369.11 | | 108,039 | | 95,853 | | 146,998 | | | (12,186) | | | | 0010 |
| .10923BA SPX EUR010/07/24\|.10923BA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 319 | 1,385,000 | 4335.66 | | 81,300 | | 62,884 | | 112,682 | | | (18,416) | | | | 0010 |
| .10923BS PDLV5E EUR009/30\|.10923BS\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/09/2023 | 09/30/2024 | 2,661 | 984,033 | 369.73 | | 21,452 | | 16,497 | | 34,016 | | | (4,955) | | | | 0010 |
| .100923W EEJ EUR010/07/24\|.100923W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 10/07/2024 | 9,693 | 1,350,000 | 139.28 | | 39,960 | | 30,908 | | 41,179 | | | (9,052) | | | | 0010 |
| .10923BG SPX EUR010/07/24\|.10923BG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 163 | 705,000 | 4335.66 | | 65,706 | | 50,822 | | 106,365 | | | (14,884) | | | | 0010 |
| .100923L EEJ EUR009/16/24\|.100923L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 09/16/2024 | 3,153 | 450,000 | 142.72 | | 8,055 | | 6,118 | | 7,813 | | | (1,937) | | | | 0010 |
| .100923U EEJ EUR010/07/24\|.100923U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 10/07/2024 | 7,180 | 1,000,000 | 139.28 | | 29,100 | | 22,508 | | 30,398 | | | (6,592) | | | | 0010 |
| .100923G EEJ EUR008/21/24\|.100923G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 08/21/2024 | 16,948 | 2,390,000 | 141.02 | | 43,259 | | 31,998 | | 47,068 | | | (11,261) | | | | 0010 |
| .10923BR PDLV5E EUR010/07\|.10923BR\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/09/2023 | 10/07/2024 | 956 | 352,759 | 369.11 | | 7,937 | | 6,139 | | 12,562 | | | (1,798) | | | | 0010 |
| .10923AC SPX ASIAN10/09/2\|.10923AC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/09/2023 | 10/09/2024 | 465 | 2,015,000 | 4335.66 | | 57,693 | | 44,697 | | 91,333 | | | (12,997) | | | | 0010 |
| .10923AY SPX EUR010/07/24\|.10923AY\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 2,583 | 11,200,000 | 4335.66 | | 564,480 | | 436,614 | | 766,348 | | | (127,866) | | | | 0010 |
| .10923AD SPX ASIAN10/09/2\|.10923AD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/09/2023 | 10/09/2024 | 314 | 1,360,000 | 4335.66 | | 45,423 | | 35,190 | | 74,408 | | | (10,233) | | | | 0010 |
| .10923AF SPX ASIAN10/09/2\|.10923AF\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/09/2023 | 10/09/2024 | 152 | 660,000 | 4335.66 | | 26,576 | | 20,589 | | 46,266 | | | (5,987) | | | | 0010 |
| .100923R EEJ EUR010/07/24\|.100923R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 10/07/2024 | 12,457 | 1,735,000 | 139.28 | | 41,640 | | 32,208 | | 45,220 | | | (9,432) | | | | 0010 |
| .10923BC SPX EUR010/07/24\|.10923BC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 2,357 | 10,220,000 | 4335.66 | | 622,398 | | 481,413 | | 867,618 | | | (140,985) | | | | 0010 |
| .10923AB SPX ASIAN10/09/2\|.10923AB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/09/2023 | 10/09/2024 | 303 | 1,315,000 | 4335.66 | | 28,238 | | 21,877 | | 42,927 | | | (6,361) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .100923T EEJ EUR010/07/24\|.100923T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 10/07/2024 | 21,001 | 2,925,000 | 139.28 | | 83,948 | | 64,932 | | 88,492 | | | (19,016) | | | | 0010 |
| .100923H EEJ EUR008/21/24\|.100923H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 08/21/2024 | 7,517 | 1,060,000 | 141.02 | | 20,246 | | 14,976 | | 21,849 | | | (5,270) | | | | 0010 |
| .10923AX SPX EUR010/07/24\|.10923AX\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 1,074 | 4,655,000 | 4335.66 | | 231,354 | | 178,947 | | 313,331 | | | (52,406) | | | | 0010 |
| .100923I EEJ EUR008/21/24\|.100923I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 08/21/2024 | 9,325 | 1,315,000 | 141.02 | | 26,826 | | 19,843 | | 28,457 | | | (6,983) | | | | 0010 |
| .100923S EEJ EUR010/07/24\|.100923S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 10/07/2024 | 10,913 | 1,520,000 | 139.28 | | 41,496 | | 32,096 | | 44,563 | | | (9,400) | | | | 0010 |
| .10923AE SPX ASIAN10/09/2\|.10923AE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/09/2023 | 10/09/2024 | 249 | 1,080,000 | 4335.66 | | 39,655 | | 30,722 | | 66,739 | | | (8,933) | | | | 0010 |
| .10923AA SPX ASIAN10/09/2\|.10923AA\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/09/2023 | 10/09/2024 | 1,604 | 6,955,000 | 4335.66 | | 85,644 | | 66,350 | | 123,217 | | | (19,293) | | | | 0010 |
| .10923BV PDLV5E EUR010/07\|.10923BV\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/09/2023 | 10/07/2025 | 13,493 | 4,980,364 | 369.11 | | 154,889 | | 137,419 | | 210,743 | | | (17,470) | | | | 0010 |
| .100923X EEJ EUR010/07/24\|.100923X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 10/07/2024 | 5,751 | 815,000 | 141.7174 | | 18,338 | | 14,184 | | 17,640 | | | (4,154) | | | | 0010 |
| .10923AQ SPX EUR010/07/24\|.10923AQ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 2,451 | 10,625,000 | 4335.66 | | 432,438 | | 334,482 | | 575,888 | | | (97,955) | | | | 0010 |
| .100923N EEJ EUR010/07/24\|.100923N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 10/07/2024 | 13,031 | 1,815,000 | 139.28 | | 19,421 | | 15,021 | | 18,087 | | | (4,399) | | | | 0010 |
| .100923A EEJ EUR008/21/24\|.100923A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 08/21/2024 | 4,751 | 670,000 | 141.02 | | 5,963 | | 4,411 | | 5,627 | | | (1,552) | | | | 0010 |
| .10923BB SPX EUR010/07/24\|.10923BB\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 669 | 2,900,000 | 4335.66 | | 175,740 | | 135,931 | | 244,925 | | | (39,809) | | | | 0010 |
| .100923Y EEJ EUR010/07/24\|.100923Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 10/07/2024 | 2,130 | 305,000 | 143.17984 | | 5,765 | | 4,459 | | 5,265 | | | (1,306) | | | | 0010 |
| .100923K EEJ EUR008/21/24\|.100923K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 08/21/2024 | 5,177 | 730,000 | 141.02 | | 15,403 | | 11,393 | | 16,066 | | | (4,010) | | | | 0010 |
| .100923V EEJ EUR010/07/24\|.100923V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 10/07/2024 | 2,621 | 365,000 | 139.28 | | 10,804 | | 8,357 | | 11,134 | | | (2,447) | | | | 0010 |
| .10923BT PDLV5E EUR010/07\|.10923BT\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/09/2023 | 10/07/2024 | 8,505 | 3,139,336 | 369.11 | | 70,635 | | 54,635 | | 111,867 | | | (16,000) | | | | 0010 |
| .100923C EEJ EUR008/21/24\|.100923C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 08/21/2024 | 9,396 | 1,325,000 | 141.02 | | 19,478 | | 14,407 | | 20,881 | | | (5,070) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .10923A0 SPX EUR010/07/24\|.10923A0\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 1,031 | 4,470,000 | 4335.66 | | 158,685 | | 122,740 | | 209,297 | | | (35,945) | | | | 0010 |
| .100923B EEJ EUR008/21/24\|.100923B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 08/21/2024 | 16,735 | 2,360,000 | 141.02 | | 31,624 | | 23,392 | | 33,318 | | | (8,232) | | | | 0010 |
| .100923J EEJ EUR008/21/24\|.100923J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 08/21/2024 | 11,204 | 1,580,000 | 141.02 | | 33,180 | | 24,543 | | 34,688 | | | (8,637) | | | | 0010 |
| .10923AN SPX EUR010/07/24\|.10923AN\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 1,405 | 6,090,000 | 4335.66 | | 191,835 | | 148,381 | | 251,601 | | | (43,454) | | | | 0010 |
| .10923AP SPX EUR010/07/24\|.10923AP\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 1,273 | 5,520,000 | 4335.66 | | 211,968 | | 163,953 | | 281,157 | | | (48,015) | | | | 0010 |
| .10923AM SPX EUR010/07/24\|.10923AM\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 2,191 | 9,500,000 | 4335.66 | | 285,950 | | 221,177 | | 374,627 | | | (64,773) | | | | 0010 |
| .100923D EEJ EUR008/21/24\|.100923D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 08/21/2024 | 7,588 | 1,070,000 | 141.02 | | 16,371 | | 12,109 | | 17,690 | | | (4,262) | | | | 0010 |
| .100923P EEJ EUR010/07/24\|.100923P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 10/07/2024 | 42,540 | 5,925,000 | 139.28 | | 110,798 | | 85,700 | | 117,116 | | | (25,098) | | | | 0010 |
| .100923Z EEJ EUR010/07/24\|.100923Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 10/07/2024 | 11,515 | 1,660,000 | 144.1548 | | 27,888 | | 21,571 | | 24,428 | | | (6,317) | | | | 0010 |
| .10923AG SPX EUR010/07/24\|.10923AG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 7,317 | 31,725,000 | 4335.66 | | 402,908 | | 311,641 | | 511,817 | | | (91,266) | | | | 0010 |
| .10923AL SPX EUR010/07/24\|.10923AL\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 1,860 | 8,065,000 | 4335.66 | | 223,401 | | 172,796 | | 291,804 | | | (50,605) | | | | 0010 |
| .10923AH SPX EUR010/07/24\|.10923AH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 1,086 | 4,710,000 | 4335.66 | | 87,606 | | 67,762 | | 112,455 | | | (19,844) | | | | 0010 |
| .1009230 EEJ EUR010/07/24\|.1009230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 10/07/2024 | 33,565 | 4,675,000 | 139.28 | | 107,993 | | 83,530 | | 117,091 | | | (24,462) | | | | 0010 |
| .10923BQ PDLV5E EUR010/07\|.10923BQ\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/09/2023 | 10/07/2024 | 1,200 | 442,776 | 369.11 | | 9,254 | | 7,158 | | 14,236 | | | (2,096) | | | | 0010 |
| .10923AU SPX EUR010/07/24\|.10923AU\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 1,008 | 4,370,000 | 4335.66 | | 198,835 | | 153,795 | | 267,660 | | | (45,040) | | | | 0010 |
| .10923AI SPX EUR010/07/24\|.10923AI\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 706 | 3,060,000 | 4335.66 | | 64,566 | | 49,941 | | 83,347 | | | (14,625) | | | | 0010 |
| .10923AK SPX EUR010/07/24\|.10923AK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 1,114 | 4,830,000 | 4335.66 | | 120,750 | | 93,398 | | 156,992 | | | (27,352) | | | | 0010 |
| .1009230 EEJ EUR010/07/24\|.1009230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 10/07/2024 | 37,981 | 5,290,000 | 139.28 | | 88,343 | | 68,332 | | 92,202 | | | (20,011) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .100923F EEJ EUR008/21/24\|.100923F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 08/21/2024 | 10,176 | 1,435,000 | 141.02 | | 24,682 | | 18,257 | | 26,771 | | | (6,425) | | | | 0010 |
| .100923E EEJ EUR008/21/24\|.100923E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/09/2023 | 08/21/2024 | 6,737 | 950,000 | 141.02 | | 15,390 | | 11,384 | | 16,627 | | | (4,006) | | | | 0010 |
| .10923AJ SPX EUR010/07/24\|.10923AJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/07/2024 | 2,557 | 11,085,000 | 4335.66 | | 256,064 | | 198,060 | | 331,199 | | | (58,003) | | | | 0010 |
| .101023B SGIXCGMS EUR007/\|.101023B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/10/2023 | 07/28/2025 | 4,625 | 1,547,789 | 334.67 | | 32,929 | | 28,857 | | 39,994 | | | (4,072) | | | | 0010 |
| .101023D SGIXCGMS EUR008/\|.101023D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/10/2023 | 08/07/2025 | 2,334 | 777,999 | 333.29 | | 17,717 | | 15,559 | | 21,751 | | | (2,158) | | | | 0010 |
| .101023G SGIXCGMS EUR008/\|.101023G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/10/2023 | 08/21/2024 | 1,252 | 412,896 | 329.9 | | 6,921 | | 5,136 | | 11,270 | | | (1,785) | | | | 0010 |
| .101023C SGIXCGMS EUR008/\|.101023C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/10/2023 | 08/07/2024 | 1,483 | 494,342 | 333.29 | | 6,408 | | 4,677 | | 10,292 | | | (1,730) | | | | 0010 |
| .101023F SGIXCGMS EUR008/\|.101023F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/10/2023 | 08/14/2025 | 4,283 | 1,420,764 | 331.7 | | 34,780 | | 30,588 | | 43,273 | | | (4,192) | | | | 0010 |
| .101023H SGIXCGMS EUR008/\|.101023H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/10/2023 | 08/21/2025 | 1,984 | 654,581 | 329.9 | | 17,362 | | 15,290 | | 21,885 | | | (2,071) | | | | 0010 |
| .101023A SGIXCGMS EUR007/\|.101023A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/10/2023 | 07/29/2024 | 2,421 | 810,313 | 334.67 | | 9,346 | | 6,745 | | 14,859 | | | (2,601) | | | | 0010 |
| .101023E SGIXCGMS EUR008/\|.101023E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/10/2023 | 08/14/2024 | 4,320 | 1,432,841 | 331.7 | | 21,037 | | 15,486 | | 34,046 | | | (5,550) | | | | 0010 |
| .H231610 PDLV5E EUR010/14\|.H231610\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/16/2023 | 10/14/2024 | 89,017 | 32,810,642 | 368.59 | | 738,239 | | 1,208,057 | | 1,208,057 | 469,818 | | | | | | 0010 |
| .T101623 SPX EUR010/14/24\|.T101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 2,403 | 10,510,000 | 4373.63 | | 550,724 | | 723,155 | | 723,155 | 172,431 | | | | | | 0010 |
| .101623U EEJ EUR010/14/25\|.101623U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2025 | 58,604 | 8,170,000 | 139.41 | | 322,715 | | 317,497 | | 317,497 | (5,218) | | | | | | 0010 |
| .N101623 SPX EUR010/14/24\|.N101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 10,140 | 44,350,000 | 4373.63 | | 2,057,840 | | 2,665,823 | | 2,665,823 | 607,983 | | | | | | 0010 |
| .W101623 SPX EUR010/14/24\|.W101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 538 | 2,355,000 | 4373.63 | | 136,119 | | 180,724 | | 180,724 | 44,605 | | | | | | 0010 |
| .101623T EEJ EUR010/14/24\|.101623T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 120,867 | 16,850,000 | 139.41 | | 498,760 | | 508,500 | | 508,500 | 9,740 | | | | | | 0010 |
| .K101623 SPX EUR010/14/24\|.K101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 2,023 | 8,850,000 | 4373.63 | | 355,770 | | 455,149 | | 455,149 | 99,379 | | | | | | 0010 |
| .C231610 SPX EUR010/14/25\|.C231610\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2025 | 502 | 2,195,000 | 4373.63 | | 320,909 | | 421,140 | | 421,140 | 100,231 | | | | | | 0010 |
| .H101623 SPX EUR010/14/24\|.H101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 398 | 1,740,000 | 4373.63 | | 58,290 | | 74,160 | | 74,160 | 15,870 | | | | | | 0010 |
| .E231610 PDLV5E EUR010/14\|.E231610\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/16/2023 | 10/14/2024 | 874 | 321,976 | 368.59 | | 7,244 | | 5,744 | | 11,847 | | | (1,501) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .B231610 SPX EUR010/14/24\|.B231610\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 1,330 | 5,815,000 | 4373.63 | | 370,416 | | 293,672 | | 499,416 | | | (76,744) | | | | 0010 |
| .S101623 SPX EUR010/14/24\|.S101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 276 | 1,205,000 | 4373.63 | | 61,937 | | 49,105 | | 81,089 | | | (12,832) | | | | 0010 |
| .101623P EEJ EUR010/14/24\|.101623P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 4,770 | 665,000 | 139.41 | | 19,352 | | 15,342 | | 19,995 | | | (4,009) | | | | 0010 |
| .101623G EEJ EUR010/14/24\|.101623G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 3,049 | 425,000 | 139.41 | | 8,883 | | 7,042 | | 9,439 | | | (1,840) | | | | 0010 |
| .101623V EEJ EUR010/14/24\|.101623V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 5,165 | 720,000 | 139.41 | | 21,312 | | 16,897 | | 21,728 | | | (4,415) | | | | 0010 |
| .101623Z SPX ASIAN10/14/2\|.101623Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/16/2023 | 10/16/2024 | 692 | 3,025,000 | 4373.63 | | 104,946 | | 83,323 | | 169,932 | | | (21,624) | | | | 0010 |
| .G231610 PDLV5E EUR010/14\|.G231610\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/16/2023 | 10/14/2024 | 9,533 | 3,513,635 | 368.59 | | 79,057 | | 62,678 | | 129,369 | | | (16,379) | | | | 0010 |
| .101623R EEJ EUR010/14/24\|.101623R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 2,047 | 290,000 | 141.696324 | | 6,641 | | 5,265 | | 6,362 | | | (1,376) | | | | 0010 |
| .X101623 SPX EUR010/14/24\|.X101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 90 | 395,000 | 4373.63 | | 22,831 | | 18,101 | | 30,312 | | | (4,730) | | | | 0010 |
| .G101623 SPX EUR010/14/24\|.G101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 660 | 2,885,000 | 4373.63 | | 93,186 | | 73,879 | | 118,319 | | | (19,306) | | | | 0010 |
| .J231610 PDLV5E EUR010/14\|.J231610\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/16/2023 | 10/14/2025 | 4,888 | 1,801,544 | 368.59 | | 56,028 | | 50,248 | | 78,072 | | | (5,780) | | | | 0010 |
| .I231610 PDLV5E EUR010/14\|.I231610\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/16/2023 | 10/14/2025 | 5,434 | 2,002,753 | 368.59 | | 62,286 | | 55,860 | | 86,791 | | | (6,426) | | | | 0010 |
| .Q101623 SPX EUR010/14/24\|.Q101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 90 | 395,000 | 4373.63 | | 19,316 | | 15,314 | | 25,159 | | | (4,002) | | | | 0010 |
| .101623Q EEJ EUR010/14/24\|.101623Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 1,578 | 220,000 | 139.41 | | 6,512 | | 5,163 | | 6,639 | | | (1,349) | | | | 0010 |
| .Z101623 SPX EUR010/14/24\|.Z101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 373 | 1,630,000 | 4373.63 | | 100,734 | | 79,864 | | 135,103 | | | (20,870) | | | | 0010 |
| .E101623 SPX EUR010/14/24\|.E101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 1,041 | 4,555,000 | 4373.63 | | 124,807 | | 98,949 | | 157,148 | | | (25,858) | | | | 0010 |
| .U101623 SPX EUR010/14/24\|.U101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 1,742 | 7,620,000 | 4373.63 | | 407,670 | | 323,208 | | 535,216 | | | (84,462) | | | | 0010 |
| .101623Y SPX ASIAN10/14/2\|.101623Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/16/2023 | 10/16/2024 | 220 | 960,000 | 4373.63 | | 27,988 | | 22,221 | | 43,306 | | | (5,767) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .Y101623 SPX EUR010/14/24\|.Y101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 122 | 535,000 | 4373.63 | | 32,047 | | 25,407 | | 42,716 | | | (6,639) | | | | 0010 |
| .I101623 SPX EUR010/14/24\|.I101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 908 | 3,970,000 | 4373.63 | | 142,920 | | 113,310 | | 181,890 | | | (29,611) | | | | 0010 |
| .R101623 SPX EUR010/14/24\|.R101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 772 | 3,375,000 | 4373.63 | | 172,800 | | 136,999 | | 226,205 | | | (35,801) | | | | 0010 |
| .P101623 SPX EUR010/14/24\|.P101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 901 | 3,940,000 | 4373.63 | | 192,666 | | 152,749 | | 250,953 | | | (39,917) | | | | 0010 |
| .101623F EEJ EUR010/14/24\|.101623F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 37,479 | 5,225,000 | 139.41 | | 97,185 | | 77,050 | | 101,666 | | | (20,135) | | | | 0010 |
| .F101623 SPX EUR010/14/24\|.F101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 1,630 | 7,130,000 | 4373.63 | | 216,039 | | 171,280 | | 273,517 | | | (44,759) | | | | 0010 |
| .101623E EEJ EUR010/14/24\|.101623E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 5,129 | 715,000 | 139.41 | | 12,799 | | 10,147 | | 13,240 | | | (2,652) | | | | 0010 |
| .101623X SPX ASIAN10/14/2\|.101623X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/16/2023 | 10/16/2024 | 117 | 510,000 | 4373.63 | | 10,636 | | 8,445 | | 15,657 | | | (2,191) | | | | 0010 |
| .101623D EEJ EUR010/14/24\|.101623D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 16,426 | 2,290,000 | 139.41 | | 38,243 | | 30,320 | | 39,338 | | | (7,923) | | | | 0010 |
| .J101623 SPX EUR010/14/24\|.J101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 693 | 3,030,000 | 4373.63 | | 117,564 | | 93,207 | | 150,390 | | | (24,357) | | | | 0010 |
| .V101623 SPX EUR010/14/24\|.V101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 479 | 2,095,000 | 4373.63 | | 112,292 | | 89,027 | | 147,419 | | | (23,265) | | | | 0010 |
| .C101623 SPX EUR010/14/24\|.C101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 297 | 1,300,000 | 4373.63 | | 27,430 | | 21,747 | | 34,446 | | | (5,683) | | | | 0010 |
| .D101623 SPX EUR010/14/24\|.D101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 2,155 | 9,425,000 | 4373.63 | | 223,373 | | 177,094 | | 280,566 | | | (46,279) | | | | 0010 |
| .L101623 SPX EUR010/14/24\|.L101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 194 | 850,000 | 4373.63 | | 35,530 | | 28,169 | | 45,657 | | | (7,361) | | | | 0010 |
| .B101623 SPX EUR010/14/24\|.B101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 1,033 | 4,520,000 | 4373.63 | | 85,428 | | 67,729 | | 106,576 | | | (17,699) | | | | 0010 |
| .A101623 SPX EUR010/14/24\|.A101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 4,612 | 20,170,000 | 4373.63 | | 258,176 | | 204,687 | | 320,488 | | | (53,490) | | | | 0010 |
| .101623L EEJ EUR010/14/24\|.101623L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 12,589 | 1,755,000 | 139.41 | | 46,859 | | 37,150 | | 49,951 | | | (9,708) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .M101623 SPX EUR010/14/24\|.M101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 1,358 | 5,940,000 | 4373.63 | | 261,360 | | 207,211 | | 337,114 | | | (54,149) | | | | 0010 |
| .101623A EEJ EUR008/28/24\|.101623A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 08/28/2024 | 42,252 | 5,985,000 | 141.65 | | 118,503 | | 90,288 | | 118,255 | | | (28,215) | | | | 0010 |
| .101623N EEJ EUR010/14/24\|.101623N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 5,021 | 700,000 | 139.41 | | 20,090 | | 15,928 | | 20,941 | | | (4,162) | | | | 0010 |
| .101623B EEJ EUR010/14/24\|.101623B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 18,722 | 2,610,000 | 139.41 | | 27,927 | | 22,141 | | 25,632 | | | (5,786) | | | | 0010 |
| .101623M EEJ EUR010/14/24\|.101623M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 1,686 | 235,000 | 139.41 | | 6,416 | | 5,086 | | 6,807 | | | (1,329) | | | | 0010 |
| .101623O EEJ EUR010/14/24\|.101623O\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 1,291 | 180,000 | 139.41 | | 5,220 | | 4,139 | | 5,409 | | | (1,081) | | | | 0010 |
| .0101623 SPX EUR010/14/24\|.0101623\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 173 | 755,000 | 4373.63 | | 35,259 | | 27,954 | | 45,749 | | | (7,305) | | | | 0010 |
| .A231610 SPX EUR010/14/24\|.A231610\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/16/2023 | 10/14/2024 | 479 | 2,095,000 | 4373.63 | | 131,566 | | 104,308 | | 177,034 | | | (27,258) | | | | 0010 |
| .101623C EEJ EUR010/14/24\|.101623C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 2,152 | 300,000 | 139.41 | | 4,410 | | 3,496 | | 4,409 | | | (914) | | | | 0010 |
| .101623W SPX ASIAN10/14/2\|.101623W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/16/2023 | 10/16/2024 | 1,210 | 5,290,000 | 4373.63 | | 65,818 | | 52,257 | | 92,782 | | | (13,561) | | | | 0010 |
| .101623K EEJ EUR010/14/24\|.101623K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 2,511 | 350,000 | 139.41 | | 8,995 | | 7,131 | | 9,609 | | | (1,864) | | | | 0010 |
| .101623H EEJ EUR010/14/24\|.101623H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 3,981 | 555,000 | 139.41 | | 12,099 | | 9,592 | | 12,885 | | | (2,507) | | | | 0010 |
| .D231610 PDLV5E EUR010/14\|.D231610\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/16/2023 | 10/14/2024 | 1,712 | 631,137 | 368.59 | | 12,497 | | 9,907 | | 19,562 | | | (2,589) | | | | 0010 |
| .F231610 PDLV5E EUR010/14\|.F231610\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/16/2023 | 10/14/2024 | 6,592 | 2,429,799 | 368.59 | | 54,670 | | 43,344 | | 89,463 | | | (11,327) | | | | 0010 |
| .101623S EEJ EUR010/14/24\|.101623S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 8,043 | 1,160,000 | 144.233586 | | 19,604 | | 15,542 | | 17,116 | | | (4,062) | | | | 0010 |
| .101623J EEJ EUR010/14/24\|.101623J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 9,827 | 1,370,000 | 139.41 | | 32,880 | | 26,068 | | 35,231 | | | (6,812) | | | | 0010 |
| .101623I EEJ EUR010/14/24\|.101623I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 10/14/2024 | 10,724 | 1,495,000 | 139.41 | | 34,834 | | 27,617 | | 37,236 | | | (7,217) | | | | 0010 |
| .101723A EEJ EUR010/14/24\|.101723A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/17/2023 | 10/14/2024 | 50,212 | 7,000,000 | 139.41 | | 205,100 | | 211,246 | | 211,246 | 6,146 | | | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .1018230 NDX DIGITAL10/07\|.1018230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 10/18/2023 | 10/07/2024 | 33 | 490,000 | 15047.15 | | 27,253 | | 21,617 | | 34,925 | | | (5,636) | | | | 0010 |
| .102023A EEJ EUR009/30/24\|.102023A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/20/2023 | 09/30/2024 | 57,775 | 8,100,000 | 140.2 | | 151,470 | | 120,910 | | 182,809 | | | (30,560) | | | | 0010 |
| .M102323 SPX EUR010/21/24\|.M102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 561 | 2,365,000 | 4217.04 | | 119,125 | | 96,748 | | 167,938 | | | (22,377) | | | | 0010 |
| .1023230 EEJ EUR010/21/24\|.1023230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 9,396 | 1,295,000 | 137.83 | | 37,555 | | 30,500 | | 48,228 | | | (7,055) | | | | 0010 |
| .R102323 SPX EUR010/21/24\|.R102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 388 | 1,635,000 | 4217.04 | | 100,454 | | 81,585 | | 146,077 | | | (18,870) | | | | 0010 |
| .O102323 SPX EUR010/21/24\|.O102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 1,915 | 8,075,000 | 4217.04 | | 425,956 | | 345,942 | | 604,111 | | | (80,014) | | | | 0010 |
| .T102323 SPX EUR010/21/24\|.T102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 2,134 | 9,000,000 | 4217.04 | | 570,780 | | 463,562 | | 835,478 | | | (107,218) | | | | 0010 |
| .102323T EEJ EUR010/21/24\|.102323T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 2,967 | 420,000 | 141.55141 | | 8,064 | | 6,549 | | 9,623 | | | (1,515) | | | | 0010 |
| .I232310 PDLV5E EUR010/21\|.I232310\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/23/2023 | 10/21/2024 | 13,460 | 4,919,193 | 365.46 | | 110,682 | | 89,891 | | 214,034 | | | (20,791) | | | | 0010 |
| .P102323 SPX EUR010/21/24\|.P102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 407 | 1,715,000 | 4217.04 | | 90,792 | | 73,737 | | 128,803 | | | (17,055) | | | | 0010 |
| .K232310 PDLV5E EUR010/21\|.K232310\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/23/2023 | 10/21/2025 | 5,408 | 1,976,450 | 365.46 | | 61,468 | | 55,718 | | 97,174 | | | (5,749) | | | | 0010 |
| .D102323 SPX EUR010/21/24\|.D102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 1,400 | 5,905,000 | 4217.04 | | 159,789 | | 129,774 | | 213,933 | | | (30,016) | | | | 0010 |
| .G232310 PDLV5E EUR010/21\|.G232310\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/23/2023 | 10/21/2024 | 951 | 347,417 | 365.46 | | 7,817 | | 6,349 | | 15,095 | | | (1,468) | | | | 0010 |
| .E102323 SPX EUR010/21/24\|.E102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 2,124 | 8,955,000 | 4217.04 | | 269,187 | | 218,622 | | 362,782 | | | (50,566) | | | | 0010 |
| .102323S EEJ EUR010/21/24\|.102323S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 3,778 | 530,000 | 140.269591 | | 11,872 | | 9,642 | | 14,535 | | | (2,230) | | | | 0010 |
| .C102323 SPX EUR010/21/24\|.C102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 2,109 | 8,895,000 | 4217.04 | | 218,105 | | 177,135 | | 290,325 | | | (40,970) | | | | 0010 |
| .F232310 PDLV5E EUR010/21\|.F232310\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/23/2023 | 10/21/2024 | 800 | 292,187 | 365.46 | | 6,253 | | 5,078 | | 11,541 | | | (1,175) | | | | 0010 |
| .B102323 SPX EUR010/21/24\|.B102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 456 | 1,925,000 | 4217.04 | | 40,444 | | 32,847 | | 53,393 | | | (7,597) | | | | 0010 |
| .102323R EEJ EUR010/21/24\|.102323R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 2,503 | 345,000 | 137.843783 | | 10,178 | | 8,266 | | 12,907 | | | (1,912) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .102323B EEJ EUR010/21/24\|.102323B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 28,368 | 3,910,000 | 137.83 | | 41,837 | | 33,978 | | 43,856 | | | (7,859) | | | | 0010 |
| .102323L EEJ EUR010/21/24\|.102323L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 2,576 | 355,000 | 137.83 | | 8,911 | | 7,237 | | 11,572 | | | (1,674) | | | | 0010 |
| .102323G EEJ EUR010/21/24\|.102323G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 3,845 | 530,000 | 137.83 | | 10,653 | | 8,652 | | 13,260 | | | (2,001) | | | | 0010 |
| .102323C EEJ EUR010/21/24\|.102323C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 3,954 | 545,000 | 137.83 | | 8,284 | | 6,728 | | 9,664 | | | (1,556) | | | | 0010 |
| .A102323 SPX EUR010/21/24\|.A102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 1,618 | 6,825,000 | 4217.04 | | 127,423 | | 103,487 | | 167,231 | | | (23,936) | | | | 0010 |
| .102323V SPX ASIAN10/23/2\|.102323V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/23/2023 | 10/23/2024 | 1,481 | 6,245,000 | 4217.04 | | 76,814 | | 62,464 | | 114,480 | | | (14,350) | | | | 0010 |
| .102323F EEJ EUR010/21/24\|.102323F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 53,109 | 7,320,000 | 137.83 | | 136,152 | | 110,576 | | 167,079 | | | (25,576) | | | | 0010 |
| .I102323 SPX EUR010/21/24\|.I102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 1,937 | 8,170,000 | 4217.04 | | 354,496 | | 287,906 | | 491,797 | | | (66,590) | | | | 0010 |
| .102323Z SPX EUR010/21/24\|.102323Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 5,899 | 24,875,000 | 4217.04 | | 322,131 | | 261,620 | | 414,929 | | | (60,511) | | | | 0010 |
| .102323M EEJ EUR010/21/24\|.102323M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 9,214 | 1,270,000 | 137.83 | | 33,909 | | 27,539 | | 44,075 | | | (6,370) | | | | 0010 |
| .102323W SPX ASIAN10/23/2\|.102323W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/23/2023 | 10/23/2024 | 213 | 900,000 | 4217.04 | | 18,450 | | 15,003 | | 28,938 | | | (3,447) | | | | 0010 |
| .102323D EEJ EUR010/21/24\|.102323D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 63,012 | 8,685,000 | 137.83 | | 145,040 | | 117,795 | | 173,557 | | | (27,245) | | | | 0010 |
| .102323N EEJ EUR010/21/24\|.102323N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 25,357 | 3,495,000 | 137.83 | | 95,414 | | 77,491 | | 123,987 | | | (17,923) | | | | 0010 |
| .S102323 SPX EUR010/21/24\|.S102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 631 | 2,660,000 | 4217.04 | | 167,873 | | 136,339 | | 245,455 | | | (31,534) | | | | 0010 |
| .102323E EEJ EUR010/21/24\|.102323E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 13,023 | 1,795,000 | 137.83 | | 31,772 | | 25,803 | | 38,567 | | | (5,968) | | | | 0010 |
| .102323X SPX ASIAN10/23/2\|.102323X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/23/2023 | 10/23/2024 | 451 | 1,900,000 | 4217.04 | | 55,670 | | 45,270 | | 91,976 | | | (10,400) | | | | 0010 |
| .102323J EEJ EUR010/21/24\|.102323J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 21,839 | 3,010,000 | 137.83 | | 70,133 | | 56,959 | | 90,067 | | | (13,174) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .1023230 EEJ EUR010/21/24\|.1023230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 7,038 | 970,000 | 137.83 | | 27,839 | | 22,610 | | 35,875 | | | (5,229) | | | | 0010 |
| .102323Y SPX ASIAN10/23/2\|.102323Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | 10/23/2023 | 10/23/2024 | 604 | 2,545,000 | 4217.04 | | 91,111 | | 74,090 | | 158,001 | | | (17,021) | | | | 0010 |
| .J232310 PDLV5E EUR010/21\|.J232310\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/23/2023 | 10/21/2025 | 4,967 | 1,815,131 | 365.46 | | 56,451 | | 51,170 | | 89,242 | | | (5,280) | | | | 0010 |
| .102323K EEJ EUR010/21/24\|.102323K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 15,418 | 2,125,000 | 137.83 | | 50,788 | | 41,247 | | 65,594 | | | (9,540) | | | | 0010 |
| .K102323 SPX EUR010/21/24\|.K102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 944 | 3,980,000 | 4217.04 | | 191,876 | | 155,833 | | 269,092 | | | (36,043) | | | | 0010 |
| .102323P EEJ EUR010/21/24\|.102323P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 2,140 | 295,000 | 137.83 | | 8,555 | | 6,948 | | 10,989 | | | (1,607) | | | | 0010 |
| .102323I EEJ EUR010/21/24\|.102323I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 12,806 | 1,765,000 | 137.83 | | 40,242 | | 32,683 | | 51,460 | | | (7,559) | | | | 0010 |
| .102323H EEJ EUR010/21/24\|.102323H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 8,271 | 1,140,000 | 137.83 | | 24,054 | | 19,536 | | 30,279 | | | (4,518) | | | | 0010 |
| .G102323 SPX EUR010/21/24\|.G102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 630 | 2,655,000 | 4217.04 | | 94,014 | | 76,354 | | 128,169 | | | (17,660) | | | | 0010 |
| .102323A EEJ EUR008/28/24\|.102323A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 08/28/2024 | 64,737 | 9,170,000 | 141.65 | | 112,791 | | 87,889 | | 136,723 | | | (24,902) | | | | 0010 |
| .H232310 PDLV5E EUR010/21\|.H232310\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/23/2023 | 10/21/2024 | 7,460 | 2,726,182 | 365.46 | | 61,339 | | 49,817 | | 118,616 | | | (11,522) | | | | 0010 |
| .N102323 SPX EUR010/21/24\|.N102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 309 | 1,305,000 | 4217.04 | | 66,398 | | 53,926 | | 93,720 | | | (12,473) | | | | 0010 |
| .H102323 SPX EUR010/21/24\|.H102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 2,354 | 9,925,000 | 4217.04 | | 380,128 | | 308,722 | | 521,459 | | | (71,405) | | | | 0010 |
| .102323U EEJ EUR010/21/24\|.102323U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/23/2023 | 10/21/2024 | 11,913 | 1,700,000 | 142.695399 | | 28,220 | | 22,919 | | 32,868 | | | (5,301) | | | | 0010 |
| .F102323 SPX EUR010/21/24\|.F102323\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/21/2024 | 1,480 | 6,240,000 | 4217.04 | | 199,181 | | 161,766 | | 269,501 | | | (37,415) | | | | 0010 |
| .102423G SGIXCGMS EUR009/\|.102423G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 10/24/2023 | 09/22/2025 | 3,292 | 1,075,425 | 326.72 | | 30,151 | | 27,253 | | 42,276 | | | (2,898) | | | | 0010 |
| .102423A SGIXCGMS EUR008/\|.102423A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 10/24/2023 | 08/28/2024 | 1,224 | 405,403 | 331.22 | | 5,324 | | 4,162 | | 10,130 | | | (1,162) | | | | 0010 |
| .102423D SGIXCGMS EUR009/\|.102423D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 10/24/2023 | 09/16/2024 | 2,609 | 862,276 | 330.55 | | 12,391 | | 9,844 | | 22,996 | | | (2,547) | | | | 0010 |
| .102423C SGIXCGMS EUR009/\|.102423C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 10/24/2023 | 09/08/2025 | 3,378 | 1,116,676 | 330.58 | | 26,415 | | 23,824 | | 36,353 | | | (2,591) | | | | 0010 |
| .102423B SGIXCGMS EUR008/\|.102423B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 10/24/2023 | 08/28/2025 | 903 | 299,049 | 331.22 | | 6,817 | | 6,137 | | 9,387 | | | (680) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .102423E SGIXCGMS EUR009/\|.102423E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 10/24/2023 | 09/15/2025 | 4,301 | 1,421,828 | 330.55 | | 33,895 | | 30,604 | | 46,478 | | | (3,291) | | | | 0010 |
| .102423F SGIXCGMS EUR009/\|.102423F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 10/24/2023 | 09/23/2024 | 1,661 | 542,587 | 326.72 | | 10,064 | | 8,039 | | 18,703 | | | (2,025) | | | | 0010 |
| .102623H MXEA ASIAN09/30/\|.102623H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/26/2023 | 09/30/2024 | 238 | 481,800 | 2024.37 | | 7,273 | | 5,910 | | 19,711 | | | (1,364) | | | | 0010 |
| .102623Q MXEA EUR010/14/2\|.102623Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/26/2023 | 10/14/2024 | 362 | 728,992 | 2013.79 | | 18,248 | | 14,964 | | 29,806 | | | (3,285) | | | | 0010 |
| .102623K MXEA ASIAN10/23/\|.102623K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/26/2023 | 10/23/2024 | 356 | 697,379 | 1958.93 | | 12,862 | | 10,605 | | 22,892 | | | (2,257) | | | | 0010 |
| .102623R MXEA EUR010/21/2\|.102623R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/26/2023 | 10/21/2024 | 641 | 1,255,674 | 1958.93 | | 15,108 | | 12,442 | | 21,276 | | | (2,666) | | | | 0010 |
| .102623N MXEA EUR010/07/2\|.102623N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/26/2023 | 10/07/2024 | 743 | 1,481,319 | 1993.7 | | 20,135 | | 16,437 | | 30,374 | | | (3,698) | | | | 0010 |
| .102623L MXEA EUR009/30/2\|.102623L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/26/2023 | 09/30/2024 | 450 | 910,967 | 2024.37 | | 11,502 | | 9,345 | | 18,262 | | | (2,157) | | | | 0010 |
| .102623G NDX DIGITAL10/21\|.102623G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 10/26/2023 | 10/21/2024 | 60 | 875,000 | 14604.85 | | 49,513 | | 40,776 | | 71,009 | | | (8,738) | | | | 0010 |
| .102623I MXEA ASIAN10/09/\|.102623I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/26/2023 | 10/09/2024 | 439 | 875,234 | 1993.7 | | 15,453 | | 12,631 | | 33,380 | | | (2,822) | | | | 0010 |
| .102623M MXEA EUR009/30/2\|.102623M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/26/2023 | 09/30/2024 | 556 | 1,125,550 | 2024.37 | | 24,653 | | 20,031 | | 41,325 | | | (4,622) | | | | 0010 |
| .102623J MXEA ASIAN10/16/\|.102623J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/26/2023 | 10/16/2024 | 184 | 370,537 | 2013.79 | | 5,687 | | 4,670 | | 13,015 | | | (1,018) | | | | 0010 |
| .102623O MXEA EUR010/07/2\|.102623O\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/26/2023 | 10/07/2024 | 692 | 1,379,640 | 1993.7 | | 35,776 | | 29,205 | | 57,029 | | | (6,571) | | | | 0010 |
| .102623S MXEA EUR010/21/2\|.102623S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/26/2023 | 10/21/2024 | 725 | 1,420,224 | 1958.93 | | 37,845 | | 31,166 | | 56,274 | | | (6,679) | | | | 0010 |
| .102623P MXEA EUR010/14/2\|.102623P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/26/2023 | 10/14/2024 | 703 | 1,415,694 | 2013.79 | | 19,431 | | 15,933 | | 29,986 | | | (3,498) | | | | 0010 |
| .B233010 PDLV5E EUR009/16\|.B233010\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 10/30/2023 | 09/16/2024 | 753 | 284,407 | 377.5 | | 2,645 | | 2,141 | | 6,065 | | | (504) | | | | 0010 |
| .103023P SPX EUR010/28/24\|.103023P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 230 | 960,000 | 4166.82 | | 49,768 | | 41,382 | | 72,701 | | | (8,386) | | | | 0010 |
| .S103023 EEJ EUR010/21/25\|.S103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/21/2025 | 3,954 | 545,000 | 137.83 | | 19,947 | | 18,257 | | 24,702 | | | (1,690) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .R103023 EEJ<br>EUR010/07/24\|.R103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/07/2024 | 3,841 | 535,000 | 139.28 | | 11,824 | | 9,708 | | 16,319 | | | (2,115) | | | | 0010 |
| .103023T SPX<br>EUR010/28/24\|.103023T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 430 | 1,790,000 | 4166.82 | | 108,861 | | 90,517 | | 162,621 | | | (18,344) | | | | 0010 |
| .103023Q SPX<br>EUR010/28/24\|.103023Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 997 | 4,155,000 | 4166.82 | | 233,590 | | 194,228 | | 344,720 | | | (39,362) | | | | 0010 |
| .C233010 PDLV5E<br>EUR009/30\|.C233010\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/30/2023 | 09/30/2024 | 778 | 287,528 | 369.73 | | 4,773 | | 3,901 | | 9,977 | | | (872) | | | | 0010 |
| .T103023 EEJ<br>EUR010/21/24\|.T103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/21/2024 | 4,643 | 640,000 | 137.843783 | | 17,280 | | 14,311 | | 23,944 | | | (2,969) | | | | 0010 |
| .103023S SPX<br>EUR010/28/24\|.103023S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 1,489 | 6,205,000 | 4166.82 | | 357,687 | | 297,414 | | 529,726 | | | (60,273) | | | | 0010 |
| .103023U SPX<br>EUR010/28/24\|.103023U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 797 | 3,320,000 | 4166.82 | | 207,653 | | 172,662 | | 311,860 | | | (34,991) | | | | 0010 |
| .Q103023 EEJ<br>EUR010/28/24\|.Q103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 6,890 | 945,000 | 137.15 | | 27,216 | | 22,630 | | 38,444 | | | (4,586) | | | | 0010 |
| .G103023 EEJ<br>EUR010/28/24\|.G103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 11,484 | 1,575,000 | 137.15 | | 32,918 | | 27,371 | | 44,415 | | | (5,547) | | | | 0010 |
| .103023Z EEJ<br>EUR010/07/24\|.103023Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/07/2024 | 8,795 | 1,225,000 | 139.28 | | 26,828 | | 22,028 | | 37,233 | | | (4,799) | | | | 0010 |
| .103023J SPX<br>EUR010/28/24\|.103023J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 2,802 | 11,675,000 | 4166.82 | | 344,588 | | 286,522 | | 482,328 | | | (58,066) | | | | 0010 |
| .I233010 PDLV5E<br>EUR010/28\|.I233010\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/30/2023 | 10/28/2025 | 11,971 | 4,373,708 | 365.35 | | 135,585 | | 124,208 | | 216,386 | | | (11,376) | | | | 0010 |
| .H103023 EEJ<br>EUR010/28/24\|.H103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 12,104 | 1,660,000 | 137.15 | | 36,022 | | 29,952 | | 49,122 | | | (6,070) | | | | 0010 |
| .F233010 PDLV5E<br>EUR010/28\|.F233010\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/30/2023 | 10/28/2024 | 15,254 | 5,573,130 | 365.35 | | 125,395 | | 104,265 | | 244,464 | | | (21,130) | | | | 0010 |
| .U103023 EEJ<br>EUR010/28/24\|.U103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 3,717 | 510,000 | 137.20486 | | 14,841 | | 12,340 | | 20,774 | | | (2,501) | | | | 0010 |
| .103023W SPX<br>EUR010/28/24\|.103023W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 138 | 575,000 | 4166.82 | | 55,550 | | 46,189 | | 111,654 | | | (9,361) | | | | 0010 |
| .I103023 EEJ<br>EUR010/28/24\|.I103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 2,515 | 345,000 | 137.15 | | 7,763 | | 6,454 | | 10,656 | | | (1,308) | | | | 0010 |
| .X103023 EEJ<br>EUR010/28/24\|.X103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 3,719 | 510,000 | 137.15 | | 14,943 | | 12,425 | | 20,906 | | | (2,518) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .103023I SPX EUR010/28/24\|.103023I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 1,572 | 6,550,000 | 4166.82 | | 174,623 | | 145,198 | | 243,259 | | | (29,425) | | | | 0010 |
| .103023V SPX EUR010/28/24\|.103023V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 2,768 | 11,535,000 | 4166.82 | | 724,202 | | 602,168 | | 1,088,472 | | | (122,034) | | | | 0010 |
| .D233010 PDLV5E EUR010/07\|.D233010\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/30/2023 | 10/07/2024 | 1,159 | 427,886 | 369.11 | | 7,445 | | 6,113 | | 15,416 | | | (1,332) | | | | 0010 |
| .G233010 PDLV5E EUR009/29\|.G233010\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/30/2023 | 09/29/2025 | 830 | 306,991 | 369.73 | | 7,828 | | 7,144 | | 12,783 | | | (684) | | | | 0010 |
| .103023H SPX EUR010/28/24\|.103023H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 2,192 | 9,135,000 | 4166.82 | | 219,066 | | 182,152 | | 303,860 | | | (36,915) | | | | 0010 |
| .J103023 EEJ EUR010/28/24\|.J103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 32,227 | 4,420,000 | 137.15 | | 102,102 | | 84,897 | | 141,538 | | | (17,205) | | | | 0010 |
| .D103023 EEJ EUR010/28/24\|.D103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 6,234 | 855,000 | 137.15 | | 15,305 | | 12,726 | | 19,758 | | | (2,579) | | | | 0010 |
| .V103023 EEJ EUR010/28/24\|.V103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 11,526 | 1,605,000 | 139.248395 | | 37,076 | | 30,828 | | 50,997 | | | (6,248) | | | | 0010 |
| .103023G SPX EUR010/28/24\|.103023G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 877 | 3,655,000 | 4166.82 | | 77,501 | | 64,441 | | 107,041 | | | (13,060) | | | | 0010 |
| .E233010 PDLV5E EUR010/28\|.E233010\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/30/2023 | 10/28/2024 | 11,184 | 4,086,069 | 365.35 | | 91,937 | | 76,444 | | 179,235 | | | (15,492) | | | | 0010 |
| .0103023 EEJ EUR010/28/24\|.0103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 5,213 | 715,000 | 137.15 | | 20,235 | | 16,825 | | 28,722 | | | (3,410) | | | | 0010 |
| .103023F SPX EUR010/28/24\|.103023F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 1,607 | 6,695,000 | 4166.82 | | 121,621 | | 101,127 | | 167,070 | | | (20,494) | | | | 0010 |
| .E103023 EEJ EUR010/28/24\|.E103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 81,407 | 11,165,000 | 137.15 | | 206,553 | | 171,747 | | 269,209 | | | (34,806) | | | | 0010 |
| .W103023 EEJ EUR010/28/24\|.W103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 15,538 | 2,205,000 | 141.909105 | | 36,824 | | 30,618 | | 48,732 | | | (6,205) | | | | 0010 |
| .C103023 EEJ EUR010/28/24\|.C103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 31,207 | 4,280,000 | 137.15 | | 71,476 | | 59,432 | | 90,823 | | | (12,044) | | | | 0010 |
| .N103023 EEJ EUR010/28/24\|.N103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 18,046 | 2,475,000 | 137.15 | | 67,073 | | 55,770 | | 95,234 | | | (11,302) | | | | 0010 |
| .1030230 SPX EUR010/28/24\|.1030230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 1,684 | 7,015,000 | 4166.82 | | 349,438 | | 290,555 | | 508,145 | | | (58,883) | | | | 0010 |
| .M103023 EEJ EUR010/28/24\|.M103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 14,874 | 2,040,000 | 137.15 | | 54,060 | | 44,950 | | 76,646 | | | (9,110) | | | | 0010 |
| .103023A SPX ASIAN10/29/2\|.103023A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/30/2023 | 10/29/2024 | 1,511 | 6,295,000 | 4166.82 | | 78,102 | | 64,977 | | 119,263 | | | (13,125) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .H233010 PDLV5E EUR010/28\|.H233010\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/30/2023 | 10/28/2025 | 9,612 | 3,511,687 | 365.35 | | 108,862 | | 99,728 | | 173,738 | | | (9,134) | | | | 0010 |
| .A103023 EEJ EUR010/28/24\|.A103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 34,707 | 4,760,000 | 137.15 | | 50,456 | | 41,954 | | 56,025 | | | (8,502) | | | | 0010 |
| .103023N SPX EUR010/28/24\|.103023N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 1,645 | 6,855,000 | 4166.82 | | 324,646 | | 269,940 | | 469,608 | | | (54,706) | | | | 0010 |
| .L103023 EEJ EUR010/28/24\|.L103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 4,849 | 665,000 | 137.15 | | 16,625 | | 13,824 | | 23,379 | | | (2,801) | | | | 0010 |
| .B103023 EEJ EUR010/28/24\|.B103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 2,880 | 395,000 | 137.15 | | 5,609 | | 4,664 | | 6,839 | | | (945) | | | | 0010 |
| .103023E SPX EUR010/28/24\|.103023E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 5,306 | 22,110,000 | 4166.82 | | 274,894 | | 228,572 | | 371,923 | | | (46,322) | | | | 0010 |
| .K103023 EEJ EUR010/28/24\|.K103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 28,472 | 3,905,000 | 137.15 | | 92,939 | | 77,278 | | 129,391 | | | (15,661) | | | | 0010 |
| .103023R SPX EUR010/28/24\|.103023R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 664 | 2,765,000 | 4166.82 | | 157,124 | | 130,647 | | 232,229 | | | (26,477) | | | | 0010 |
| .103023D SPX ASIAN10/29/2\|.103023D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/30/2023 | 10/29/2024 | 271 | 1,130,000 | 4166.82 | | 45,207 | | 37,610 | | 84,017 | | | (7,597) | | | | 0010 |
| .103023Y EEJ EUR009/09/24\|.103023Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 09/09/2024 | 31,413 | 4,460,000 | 141.98 | | 61,548 | | 49,553 | | 84,457 | | | (11,995) | | | | 0010 |
| .103023X EEJ EUR009/09/24\|.103023X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 09/09/2024 | 43,281 | 6,145,000 | 141.98 | | 68,824 | | 55,411 | | 93,017 | | | (13,413) | | | | 0010 |
| .103023K SPX EUR010/28/24\|.103023K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 1,628 | 6,785,000 | 4166.82 | | 209,453 | | 174,158 | | 293,862 | | | (35,295) | | | | 0010 |
| .A233010 PDLV5E EUR009/16\|.A233010\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/30/2023 | 09/16/2024 | 1,179 | 445,035 | 377.5 | | 4,139 | | 3,350 | | 9,491 | | | (789) | | | | 0010 |
| .103023C SPX ASIAN10/29/2\|.103023C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/30/2023 | 10/29/2024 | 424 | 1,765,000 | 4166.82 | | 60,767 | | 50,556 | | 107,248 | | | (10,212) | | | | 0010 |
| .103023M SPX EUR010/28/24\|.103023M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 971 | 4,045,000 | 4166.82 | | 155,850 | | 129,588 | | 221,529 | | | (26,262) | | | | 0010 |
| .Y103023 PDLV5E EUR009/16\|.Y103023\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/30/2023 | 09/16/2024 | 973 | 367,395 | 377.5 | | 3,343 | | 2,706 | | 7,446 | | | (637) | | | | 0010 |
| .103023B SPX ASIAN10/29/2\|.103023B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/30/2023 | 10/29/2024 | 572 | 2,385,000 | 4166.82 | | 68,378 | | 56,887 | | 115,432 | | | (11,491) | | | | 0010 |
| .103023L SPX EUR010/28/24\|.103023L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 10/30/2023 | 10/28/2024 | 1,663 | 6,930,000 | 4166.82 | | 235,863 | | 196,118 | | 332,624 | | | (39,745) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .P103023 EEJ EUR010/28/24\|.P103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 2,187 | 300,000 | 137.15 | | 8,640 | | 7,184 | | 12,196 | | | (1,456) | | | | 0010 |
| .F103023 EEJ EUR010/28/24\|.F103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/30/2023 | 10/28/2024 | 2,224 | 305,000 | 137.15 | | 6,100 | | 5,072 | | 8,119 | | | (1,028) | | | | 0010 |
| .Z103023 EEJ EUR010/07/24\|.Z103023\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. 570DZWZ7FF32TWEFA76 | 10/30/2023 | 10/28/2024 | 947 | 346,165 | 365.35 | | 6,993 | | 5,814 | | 12,661 | | | (1,178) | | | | 0010 |
| .E110723 SPX ASIAN11/07/2\|.E110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/07/2023 | 11/07/2024 | 959 | 4,200,000 | 4378.38 | | 146,160 | | 124,878 | | 239,269 | | | (21,282) | | | | 0010 |
| .N110723 SPX EUR011/07/24\|.N110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 1,686 | 7,380,000 | 4378.38 | | 235,422 | | 201,144 | | 295,796 | | | (34,278) | | | | 0010 |
| .M110723 SPX EUR011/07/24\|.M110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 3,034 | 13,285,000 | 4378.38 | | 406,521 | | 347,330 | | 508,303 | | | (59,191) | | | | 0010 |
| .110723Z EEJ EUR011/07/25\|.110723Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2025 | 13,183 | 1,830,000 | 138.81 | | 72,102 | | 66,860 | | 76,230 | | | (5,242) | | | | 0010 |
| .110723M EEJ EUR011/07/24\|.110723M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 4,214 | 585,000 | 138.81 | | 14,684 | | 12,546 | | 17,059 | | | (2,138) | | | | 0010 |
| .110723Y EEJ EUR011/07/24\|.110723Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 20,460 | 2,840,000 | 138.81 | | 84,348 | | 72,067 | | 95,164 | | | (12,281) | | | | 0010 |
| .T230711 PDLV5E EUR011/07\|.T230711\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. 570DZWZ7FF32TWEFA76 | 11/07/2023 | 11/07/2024 | 13,445 | 4,981,271 | 370.48 | | 112,577 | | 96,185 | | 167,646 | | | (16,392) | | | | 0010 |
| .110723S EEJ EUR009/30/24\|.110723S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 09/30/2024 | 1,783 | 250,000 | 140.2 | | 6,000 | | 5,025 | | 6,629 | | | (975) | | | | 0010 |
| .110723L EEJ EUR011/07/24\|.110723L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 29,537 | 4,100,000 | 138.81 | | 98,400 | | 84,073 | | 113,896 | | | (14,327) | | | | 0010 |
| .Z110723 SPX EUR011/07/24\|.Z110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 3,176 | 13,905,000 | 4378.38 | | 807,881 | | 690,250 | | 1,077,758 | | | (117,631) | | | | 0010 |
| .0110723 SPX EUR011/07/24\|.0110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 911 | 3,990,000 | 4378.38 | | 135,261 | | 115,566 | | 170,320 | | | (19,695) | | | | 0010 |
| .G230711 SPX EUR011/07/24\|.G230711\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 171 | 750,000 | 4378.38 | | 66,300 | | 56,646 | | 109,848 | | | (9,654) | | | | 0010 |
| .X110723 SPX EUR011/07/24\|.X110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 1,041 | 4,560,000 | 4378.38 | | 262,656 | | 224,412 | | 350,041 | | | (38,244) | | | | 0010 |
| .R230711 PDLV5E EUR011/07\|.R230711\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. 570DZWZ7FF32TWEFA76 | 11/07/2023 | 11/07/2024 | 1,499 | 555,261 | 370.48 | | 12,493 | | 10,674 | | 18,671 | | | (1,819) | | | | 0010 |
| .S230711 PDLV5E EUR010/28\|.S230711\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. 570DZWZ7FF32TWEFA76 | 11/07/2023 | 10/28/2024 | 1,927 | 703,864 | 365.35 | | 20,694 | | 17,595 | | 30,501 | | | (3,098) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .W110723 SPX EUR011/07/24\|.W110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 988 | 4,325,000 | 4378.38 | | 242,633 | | 207,304 | | 321,718 | | | (35,328) | | | | 0010 |
| .110723K EEJ EUR011/07/24\|.110723K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 32,094 | 4,455,000 | 138.81 | | 104,247 | | 89,068 | | 120,007 | | | (15,179) | | | | 0010 |
| .B230711 SPX EUR011/07/24\|.B230711\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 787 | 3,445,000 | 4378.38 | | 214,968 | | 183,668 | | 291,713 | | | (31,300) | | | | 0010 |
| .A230711 SPX EUR011/07/24\|.A230711\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 402 | 1,760,000 | 4378.38 | | 107,184 | | 91,578 | | 144,475 | | | (15,606) | | | | 0010 |
| .110723V EEJ EUR011/07/24\|.110723V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 4,861 | 685,000 | 140.919912 | | 16,098 | | 13,754 | | 17,462 | | | (2,344) | | | | 0010 |
| .110723R EEJ EUR011/07/24\|.110723R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 8,573 | 1,190,000 | 138.81 | | 34,629 | | 29,587 | | 39,627 | | | (5,042) | | | | 0010 |
| .W230711 PDLV5E EUR010/28\|.W230711\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. | E570DZWZ7FF32TWEFA76 | 11/07/2023 | 10/28/2025 | 2,595 | 948,118 | 365.35 | | 35,744 | | 33,109 | | 46,339 | | | (2,635) | | | | 0010 |
| .U230711 PDLV5E EUR011/07\|.U230711\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. | E570DZWZ7FF32TWEFA76 | 11/07/2023 | 11/07/2024 | 22,731 | 8,421,245 | 370.48 | | 190,320 | | 162,609 | | 283,419 | | | (27,711) | | | | 0010 |
| .110723W EEJ EUR011/07/24\|.110723W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 2,510 | 355,000 | 141.44739 | | 7,846 | | 6,703 | | 8,415 | | | (1,142) | | | | 0010 |
| .Y230711 PDLV5E EUR011/07\|.Y230711\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. | E570DZWZ7FF32TWEFA76 | 11/07/2023 | 11/07/2025 | 5,970 | 2,211,822 | 370.48 | | 69,009 | | 63,992 | | 89,517 | | | (5,017) | | | | 0010 |
| .Q110723 SPX EUR011/07/24\|.Q110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 1,515 | 6,635,000 | 4378.38 | | 258,765 | | 221,088 | | 328,810 | | | (37,677) | | | | 0010 |
| .C230711 SPX EUR011/07/24\|.C230711\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 2,744 | 12,015,000 | 4378.38 | | 753,341 | | 643,651 | | 1,022,443 | | | (109,690) | | | | 0010 |
| .P110723 SPX EUR011/07/24\|.P110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 924 | 4,045,000 | 4378.38 | | 145,620 | | 124,417 | | 183,986 | | | (21,203) | | | | 0010 |
| .A110723 EEJ E0FIWD11/07/2\|.A110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 9,390 | 1,300,000 | 138.44 | | 13,000 | | 11,107 | | 45,544 | | | (1,893) | | | | 0010 |
| .110723X EEJ EUR011/07/24\|.110723X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 18,242 | 2,620,000 | 143.626707 | | 44,278 | | 37,831 | | 45,132 | | | (6,447) | | | | 0010 |
| .110723E EEJ EUR011/07/24\|.110723E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 25,178 | 3,495,000 | 138.81 | | 61,512 | | 52,556 | | 67,339 | | | (8,956) | | | | 0010 |
| .I110723 SPX EUR011/07/24\|.I110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 555 | 2,430,000 | 4378.38 | | 53,217 | | 45,468 | | 65,609 | | | (7,749) | | | | 0010 |
| .D110723 SPX ASIAN11/07/2\|.D110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank | JJKC32MCHWDI71265Z06 | 11/07/2023 | 11/07/2024 | 455 | 1,990,000 | 4378.38 | | 52,536 | | 44,887 | | 80,368 | | | (7,649) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .110723N EEJ EUR011/07/24\|.110723N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 17,146 | 2,380,000 | 138.81 | | 63,546 | | 54,293 | | 73,892 | | | (9,253) | | | | 0010 |
| .C110723 SPX ASIAN11/07/2\|.C110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/07/2023 | 11/07/2024 | 2,073 | 9,075,000 | 4378.38 | | 111,623 | | 95,370 | | 156,871 | | | (16,253) | | | | 0010 |
| .H110723 SPX EUR011/07/24\|.H110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 2,405 | 10,530,000 | 4378.38 | | 200,070 | | 170,939 | | 246,001 | | | (29,131) | | | | 0010 |
| .1107230 EEJ EUR011/07/24\|.1107230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 23,017 | 3,195,000 | 138.81 | | 87,543 | | 74,796 | | 101,495 | | | (12,747) | | | | 0010 |
| .V230711 PDLV5E EUR010/07\|.V230711\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/07/2023 | 10/07/2025 | 1,033 | 381,280 | 369.11 | | 12,315 | | 11,380 | | 16,102 | | | (935) | | | | 0010 |
| .110723H EEJ EUR011/07/24\|.110723H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 14,732 | 2,045,000 | 138.81 | | 43,150 | | 36,867 | | 48,808 | | | (6,283) | | | | 0010 |
| .S110723 SPX EUR011/07/24\|.S110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 1,887 | 8,260,000 | 4378.38 | | 399,784 | | 341,574 | | 520,301 | | | (58,210) | | | | 0010 |
| .110723T EEJ EUR011/07/24\|.110723T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 7,456 | 1,035,000 | 138.81 | | 30,740 | | 26,264 | | 34,681 | | | (4,476) | | | | 0010 |
| .110723C EEJ EUR011/07/24\|.110723C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 40,955 | 5,685,000 | 138.81 | | 61,398 | | 52,458 | | 58,584 | | | (8,940) | | | | 0010 |
| .110723D EEJ EUR011/07/24\|.110723D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 39,262 | 5,450,000 | 138.81 | | 91,015 | | 77,763 | | 98,550 | | | (13,252) | | | | 0010 |
| .G110723 SPX EUR011/07/24\|.G110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 316 | 1,385,000 | 4378.38 | | 22,022 | | 18,815 | | 26,959 | | | (3,206) | | | | 0010 |
| .110723I EEJ EUR011/07/24\|.110723I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 11,166 | 1,550,000 | 138.81 | | 33,790 | | 28,870 | | 38,543 | | | (4,920) | | | | 0010 |
| .110723U EEJ EUR011/07/24\|.110723U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 1,820 | 255,000 | 140.128695 | | 6,554 | | 5,599 | | 7,226 | | | (954) | | | | 0010 |
| .110723B EEJ EUR009/16/24\|.110723B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 09/16/2024 | 16,010 | 2,285,000 | 142.72 | | 37,017 | | 30,729 | | 39,169 | | | (6,288) | | | | 0010 |
| .F110723 SPX EUR011/07/24\|.F110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 7,292 | 31,925,000 | 4378.38 | | 411,833 | | 351,868 | | 500,961 | | | (59,965) | | | | 0010 |
| .110723J EEJ EUR011/07/24\|.110723J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 11,166 | 1,550,000 | 138.81 | | 35,495 | | 30,327 | | 40,800 | | | (5,168) | | | | 0010 |
| .K110723 SPX EUR011/07/24\|.K110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 2,123 | 9,295,000 | 4378.38 | | 244,459 | | 208,864 | | 304,366 | | | (35,594) | | | | 0010 |
| .1107230 EEJ EUR011/07/24\|.1107230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 1,729 | 240,000 | 138.81 | | 7,008 | | 5,988 | | 7,994 | | | (1,020) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .110723A EEJ EUR009/16/24\|.110723A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 09/16/2024 | 32,336 | 4,615,000 | 142.72 | | 62,303 | | 51,719 | | 67,177 | | | (10,583) | | | | 0010 |
| .Q230711 PDLV5E EUR011/07\|.Q230711\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/07/2023 | 11/07/2024 | 868 | 321,593 | 370.48 | | 7,011 | | 5,990 | | 10,440 | | | (1,021) | | | | 0010 |
| .J110723 SPX EUR011/07/24\|.J110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 745 | 3,260,000 | 4378.38 | | 81,174 | | 69,355 | | 100,700 | | | (11,819) | | | | 0010 |
| .L110723 SPX EUR011/07/24\|.L110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 1,686 | 7,380,000 | 4378.38 | | 206,640 | | 176,552 | | 257,474 | | | (30,088) | | | | 0010 |
| .110723F EEJ EUR011/07/24\|.110723F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 41,207 | 5,720,000 | 138.81 | | 109,252 | | 93,344 | | 121,122 | | | (15,908) | | | | 0010 |
| .110723P EEJ EUR011/07/24\|.110723P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 15,273 | 2,120,000 | 138.81 | | 61,056 | | 52,166 | | 70,118 | | | (8,890) | | | | 0010 |
| .X230711 PDLV5E EUR011/07\|.X230711\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/07/2023 | 11/07/2025 | 8,931 | 3,308,827 | 370.48 | | 103,235 | | 95,730 | | 133,914 | | | (7,505) | | | | 0010 |
| .U110723 SPX EUR011/07/24\|.U110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 1,864 | 8,160,000 | 4378.38 | | 413,712 | | 353,474 | | 541,442 | | | (60,238) | | | | 0010 |
| .110723G EEJ EUR011/07/24\|.110723G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 8,033 | 1,115,000 | 138.81 | | 22,189 | | 18,958 | | 24,814 | | | (3,231) | | | | 0010 |
| .110823L SGIXCGMS EUR009/\|.110823L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/08/2023 | 09/29/2025 | 6,189 | 2,006,418 | 324.17 | | 72,107 | | 66,665 | | 88,632 | | | (5,442) | | | | 0010 |
| .110823M SGIXCGMS EUR010/\|.110823M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/08/2023 | 10/07/2024 | 1,446 | 469,922 | 325.03 | | 12,101 | | 10,206 | | 18,050 | | | (1,895) | | | | 0010 |
| .110823K SGIXCGMS EUR009/\|.110823K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/08/2023 | 09/30/2024 | 1,541 | 499,442 | 324.17 | | 13,404 | | 11,259 | | 20,119 | | | (2,145) | | | | 0010 |
| .110823N SGIXCGMS EUR010/\|.110823N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/08/2023 | 10/07/2025 | 3,115 | 1,012,602 | 325.03 | | 35,298 | | 32,664 | | 43,126 | | | (2,633) | | | | 0010 |
| .110923J NDX DIGITAL11/07\|.110923J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/09/2023 | 11/07/2024 | 25 | 384,999 | 15295.9872864521 | | 24,451 | | 21,123 | | 29,094 | | | (3,328) | | | | 0010 |
| .110923D NDX EUR010/07/24\|.110923D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/09/2023 | 10/07/2024 | 122 | 1,835,752 | 15047.15 | | 114,747 | | 97,657 | | 153,037 | | | (17,090) | | | | 0010 |
| .110923E NDX EUR011/07/24\|.110923E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/09/2023 | 11/07/2024 | 31 | 474,177 | 15296.02 | | 29,072 | | 25,115 | | 39,014 | | | (3,957) | | | | 0010 |
| .110923I NDX DIGITAL10/28\|.110923I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/09/2023 | 10/28/2024 | 109 | 1,565,000 | 14335.51 | | 112,775 | | 96,987 | | 128,800 | | | (15,789) | | | | 0010 |
| .111023A EEJ EUR010/07/24\|.111023A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/10/2023 | 10/07/2024 | 47,674 | 6,640,000 | 139.28 | | 118,192 | | 100,896 | | 139,645 | | | (17,296) | | | | 0010 |
| .111023B EEJ EUR010/07/24\|.111023B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/10/2023 | 10/07/2024 | 19,744 | 2,750,000 | 139.28 | | 63,250 | | 53,994 | | 77,553 | | | (9,256) | | | | 0010 |
| .U111423 PDLV5E EUR011/14\|.U111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/14/2023 | 11/14/2024 | 92,269 | 34,366,415 | 372.46 | | 776,681 | | 1,039,358 | | 1,039,358 | 262,677 | | | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .D111423 SPX EUR011/14/24\|.D111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 304 | 1,365,000 | 4495.7 | | 67,213 | | 81,856 | | 81,856 | 14,643 | | | | | | 0010 |
| .I111423 SPX EUR011/14/24\|.I111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 804 | 3,615,000 | 4495.7 | | 205,440 | | 255,597 | | 255,597 | 50,157 | | | | | | 0010 |
| .A111423 SPX EUR011/14/24\|.A111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 621 | 2,790,000 | 4495.7 | | 121,951 | | 147,080 | | 147,080 | 25,129 | | | | | | 0010 |
| .111423Z SPX EUR011/14/24\|.111423Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 2,518 | 11,320,000 | 4495.7 | | 453,479 | | 543,543 | | 543,543 | 90,064 | | | | | | 0010 |
| .N111423 SPX EUR011/14/24\|.N111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 332 | 1,575,000 | 4737.11909 | | 82,940 | | 133,232 | | 133,232 | 50,292 | | | | | | 0010 |
| .111423H EEJ EUR011/14/25\|.111423H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2023 | 11/14/2025 | 57,403 | 8,025,000 | 139.8 | | 316,988 | | 305,127 | | 305,127 | (11,860) | | | | | | 0010 |
| .111423G EEJ EUR011/14/24\|.111423G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2023 | 11/14/2024 | 68,383 | 9,560,000 | 139.8 | | 283,932 | | 282,802 | | 282,802 | (1,130) | | | | | | 0010 |
| .0111423 SPX EUR011/14/25\|.0111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2025 | 477 | 2,145,000 | 4495.7 | | 288,846 | | 365,840 | | 365,840 | 76,995 | | | | | | 0010 |
| .B111423 SPX EUR011/14/24\|.B111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 9,298 | 41,800,000 | 4495.7 | | 1,931,578 | | 2,336,136 | | 2,336,136 | 404,558 | | | | | | 0010 |
| .F111423 SPX EUR011/14/24\|.F111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 1,400 | 6,295,000 | 4495.7 | | 326,144 | | 399,437 | | 399,437 | 73,293 | | | | | | 0010 |
| .G111423 SPX EUR011/14/24\|.G111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 665 | 2,990,000 | 4495.7 | | 159,636 | | 196,261 | | 196,261 | 36,625 | | | | | | 0010 |
| .111423W SPX EUR011/14/24\|.111423W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 417 | 1,875,000 | 4495.7 | | 63,600 | | 75,535 | | 75,535 | 11,935 | | | | | | 0010 |
| .P111423 SPX EUR011/14/25\|.P111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2025 | 156 | 725,000 | 4640.46154 | | 83,535 | | 107,672 | | 107,672 | 24,138 | | | | | | 0010 |
| .Q111423 PDLV5E EUR010/14\|.Q111423\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/14/2023 | 10/14/2024 | 2,881 | 1,061,881 | 368.59 | | 28,777 | | 39,017 | | 39,017 | 10,240 | | | | | | 0010 |
| .H111423 SPX EUR011/14/24\|.H111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 920 | 4,135,000 | 4495.7 | | 232,222 | | 202,875 | | 288,379 | | | (29,347) | | | | 0010 |
| .111423D EEJ EUR011/14/24\|.111423D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2023 | 11/14/2024 | 3,791 | 530,000 | 139.8 | | 15,476 | | 13,520 | | 15,591 | | | (1,956) | | | | 0010 |
| .T111423 PDLV5E EUR011/14\|.T111423\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/14/2023 | 11/14/2024 | 14,773 | 5,502,521 | 372.46 | | 124,357 | | 108,642 | | 166,415 | | | (15,715) | | | | 0010 |
| .K111423 SPX EUR011/14/24\|.K111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 1,412 | 6,350,000 | 4495.7 | | 367,094 | | 320,703 | | 457,888 | | | (46,391) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .111423J EEJ EQFWD11/14/2\|.111423J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2023 | 11/14/2024 | 6,091 | 850,000 | 139.54 | | 8,500 | | 7,426 | | 25,952 | | | (1,074) | | | | 0010 |
| .M111423 SPX EUR011/14/24\|.M111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 1,683 | 7,565,000 | 4495.7 | | 469,787 | | 410,418 | | 592,949 | | | (59,369) | | | | 0010 |
| .111423I EEJ EUR011/14/24\|.111423I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2023 | 11/14/2024 | 2,182 | 305,000 | 139.8 | | 9,059 | | 7,914 | | 9,022 | | | (1,145) | | | | 0010 |
| .E111423 SPX EUR011/14/24\|.E111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 1,128 | 5,070,000 | 4495.7 | | 257,100 | | 224,609 | | 314,126 | | | (32,491) | | | | 0010 |
| .V111423 PDLV5E EUR010/14\|.V111423\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/14/2023 | 10/14/2025 | 1,702 | 627,214 | 368.59 | | 22,642 | | 21,150 | | 27,125 | | | (1,492) | | | | 0010 |
| .111423R SPX EUR011/14/24\|.111423R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 774 | 3,480,000 | 4495.7 | | 85,782 | | 74,941 | | 99,823 | | | (10,841) | | | | 0010 |
| .X111423 PDLV5E EUR011/14\|.X111423\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/14/2023 | 11/14/2025 | 10,677 | 3,976,887 | 372.46 | | 124,079 | | 116,250 | | 148,659 | | | (7,829) | | | | 0010 |
| .S111423 PDLV5E EUR011/14\|.S111423\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/14/2023 | 11/14/2024 | 7,395 | 2,754,397 | 372.46 | | 62,249 | | 54,383 | | 83,302 | | | (7,867) | | | | 0010 |
| .111423T SPX EUR011/14/24\|.111423T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 1,097 | 4,930,000 | 4495.7 | | 141,343 | | 123,481 | | 166,023 | | | (17,862) | | | | 0010 |
| .111423Q SPX EUR011/14/24\|.111423Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 1,140 | 5,125,000 | 4495.7 | | 97,734 | | 85,383 | | 113,755 | | | (12,351) | | | | 0010 |
| .C111423 SPX EUR011/14/24\|.C111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 1,123 | 5,050,000 | 4495.7 | | 244,521 | | 213,620 | | 297,352 | | | (30,901) | | | | 0010 |
| .111423S SPX EUR011/14/24\|.111423S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 1,963 | 8,825,000 | 4495.7 | | 234,657 | | 205,002 | | 274,330 | | | (29,654) | | | | 0010 |
| .W111423 PDLV5E EUR011/14\|.W111423\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/14/2023 | 11/14/2025 | 5,705 | 2,125,030 | 372.46 | | 66,301 | | 62,117 | | 79,435 | | | (4,184) | | | | 0010 |
| .111423N SPX ASIAN11/14/2\|.111423N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/14/2023 | 11/14/2024 | 457 | 2,055,000 | 4495.7 | | 68,742 | | 60,055 | | 103,259 | | | (8,687) | | | | 0010 |
| .111423L SPX ASIAN11/14/2\|.111423L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/14/2023 | 11/14/2024 | 1,270 | 5,710,000 | 4495.7 | | 72,403 | | 63,253 | | 95,837 | | | (9,150) | | | | 0010 |
| .111423M SPX ASIAN11/14/2\|.111423M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/14/2023 | 11/14/2024 | 276 | 1,240,000 | 4495.7 | | 33,283 | | 29,077 | | 47,654 | | | (4,206) | | | | 0010 |
| .111423Y SPX EUR011/14/24\|.111423Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 672 | 3,020,000 | 4495.7 | | 117,871 | | 102,975 | | 141,113 | | | (14,896) | | | | 0010 |
| .111423E EEJ EUR011/14/24\|.111423E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2023 | 11/14/2024 | 5,006 | 710,000 | 141.84108 | | 16,827 | | 14,701 | | 15,975 | | | (2,126) | | | | 0010 |
| .111423X SPX EUR011/14/24\|.111423X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 879 | 3,950,000 | 4495.7 | | 142,161 | | 124,195 | | 169,543 | | | (17,965) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .1114230 SPX ASIAN11/14/2\|.111423O\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/14/2023 | 11/14/2024 | 264 | 1,185,000 | 4495.7 | | 44,862 | | 39,192 | | 69,938 | | | (5,669) | | | | 0010 |
| .L111423 SPX EUR011/14/24\|.L111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 423 | 1,900,000 | 4495.7 | | 118,028 | | 103,112 | | 148,923 | | | (14,916) | | | | 0010 |
| .J111423 SPX EUR011/14/24\|.J111423\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 625 | 2,810,000 | 4495.7 | | 160,592 | | 140,297 | | 199,947 | | | (20,295) | | | | 0010 |
| .111423F EEJ EUR011/14/24\|.111423F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2023 | 11/14/2024 | 16,073 | 2,325,000 | 144.65106 | | 39,525 | | 34,530 | | 34,393 | | | (4,995) | | | | 0010 |
| .111423P SPX EUR011/14/24\|.111423P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 3,910 | 17,580,000 | 4495.7 | | 228,892 | | 199,966 | | 262,817 | | | (28,926) | | | | 0010 |
| .111423V SPX EUR011/14/24\|.111423V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 1,683 | 7,565,000 | 4495.7 | | 244,425 | | 213,536 | | 289,269 | | | (30,889) | | | | 0010 |
| .111423A EEJ EUR011/14/24\|.111423A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2023 | 11/14/2024 | 23,498 | 3,285,000 | 139.8 | | 35,150 | | 30,708 | | 30,813 | | | (4,442) | | | | 0010 |
| .111423U SPX EUR011/14/24\|.111423U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/14/2024 | 2,301 | 10,345,000 | 4495.7 | | 318,523 | | 278,270 | | 375,647 | | | (40,253) | | | | 0010 |
| .111423C EEJ EUR011/14/24\|.111423C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2023 | 11/14/2024 | 13,698 | 1,915,000 | 139.8 | | 52,471 | | 45,840 | | 53,967 | | | (6,631) | | | | 0010 |
| .R111423 PDLV5E EUR011/14\|.R111423\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/14/2023 | 11/14/2024 | 908 | 338,342 | 372.46 | | 6,462 | | 5,646 | | 8,423 | | | (817) | | | | 0010 |
| .111423B EEJ EUR011/14/24\|.111423B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2023 | 11/14/2024 | 13,019 | 1,820,000 | 139.8 | | 43,680 | | 38,160 | | 45,178 | | | (5,520) | | | | 0010 |
| .112123U EEJ EUR011/21/24\|.112123U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 8,816 | 1,235,000 | 140.09 | | 36,680 | | 32,840 | | 35,385 | | | (3,840) | | | | 0010 |
| .R112123 SPX EUR011/21/24\|.R112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 429 | 1,945,000 | 4538.19 | | 117,375 | | 105,088 | | 142,606 | | | (12,287) | | | | 0010 |
| .1121230 EEJ EUR011/21/24\|.1121230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 3,748 | 525,000 | 140.09 | | 15,278 | | 13,678 | | 14,952 | | | (1,599) | | | | 0010 |
| .N112123 SPX EUR011/21/24\|.N112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 1,040 | 4,720,000 | 4538.19 | | 266,232 | | 238,362 | | 320,353 | | | (27,870) | | | | 0010 |
| .M232111 PDLV5E EUR011/21\|.M232111\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/21/2023 | 11/21/2025 | 9,060 | 3,377,335 | 372.77 | | 105,373 | | 99,873 | | 125,000 | | | (5,500) | | | | 0010 |
| .Q112123 SPX EUR011/21/24\|.Q112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 2,514 | 11,410,000 | 4538.19 | | 660,468 | | 591,328 | | 797,270 | | | (69,140) | | | | 0010 |
| .U112123 SPX EUR011/21/24\|.U112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 2,413 | 10,950,000 | 4538.19 | | 681,495 | | 610,154 | | 832,412 | | | (71,341) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .112123V EEJ EUR011/21/25\|.112123V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2025 | 8,530 | 1,195,000 | 140.09 | | 47,322 | | 44,852 | | 44,335 | | | (2,470) | | | | 0010 |
| .112123Q EEJ EUR011/07/24\|.112123Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/07/2024 | 1,476 | 205,000 | 138.879405 | | 6,806 | | 6,065 | | 6,811 | | | (741) | | | | 0010 |
| .J232111 PDLV5E EUR011/21\|.J232111\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/21/2023 | 11/21/2024 | 16,947 | 6,317,151 | 372.77 | | 142,768 | | 127,822 | | 188,692 | | | (14,945) | | | | 0010 |
| .H232111 PDLV5E EUR011/14\|.H232111\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/21/2023 | 11/14/2024 | 2,965 | 1,104,442 | 372.46 | | 25,181 | | 22,493 | | 33,407 | | | (2,688) | | | | 0010 |
| .112123P EEJ EUR010/14/24\|.112123P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 10/14/2024 | 1,506 | 210,000 | 139.41 | | 6,363 | | 5,619 | | 6,337 | | | (744) | | | | 0010 |
| .B112123 SPX EUR011/21/24\|.B112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 1,406 | 6,380,000 | 4538.19 | | 124,697 | | 111,643 | | 140,445 | | | (13,054) | | | | 0010 |
| .112123K EEJ EUR011/21/24\|.112123K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 3,248 | 455,000 | 140.09 | | 11,512 | | 10,306 | | 11,512 | | | (1,205) | | | | 0010 |
| .112123L EEJ EUR011/21/24\|.112123L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 3,605 | 505,000 | 140.09 | | 13,484 | | 12,072 | | 13,491 | | | (1,412) | | | | 0010 |
| .A112123 SPX EUR011/21/24\|.A112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 5,089 | 23,095,000 | 4538.19 | | 306,147 | | 274,099 | | 340,893 | | | (32,048) | | | | 0010 |
| .112123J EEJ EUR011/21/24\|.112123J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 23,663 | 3,315,000 | 140.09 | | 79,560 | | 71,231 | | 79,720 | | | (8,329) | | | | 0010 |
| .F112123 SPX EUR011/21/24\|.F112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 2,713 | 12,310,000 | 4538.19 | | 381,130 | | 341,232 | | 437,190 | | | (39,898) | | | | 0010 |
| .112123W SPX ASIAN11/21/2\|.112123W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/21/2023 | 11/21/2024 | 1,236 | 5,610,000 | 4538.19 | | 69,368 | | 62,106 | | 88,417 | | | (7,262) | | | | 0010 |
| .112123M EEJ EUR011/21/24\|.112123M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 9,315 | 1,305,000 | 140.09 | | 35,757 | | 32,014 | | 35,612 | | | (3,743) | | | | 0010 |
| .112123C EEJ EUR011/21/24\|.112123C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 3,212 | 450,000 | 140.09 | | 8,100 | | 7,252 | | 7,819 | | | (848) | | | | 0010 |
| .G112123 SPX EUR011/21/24\|.G112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 1,372 | 6,225,000 | 4538.19 | | 201,329 | | 180,253 | | 231,360 | | | (21,076) | | | | 0010 |
| .G232111 PDLV5E EUR011/21\|.G232111\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/21/2023 | 11/21/2024 | 1,191 | 443,827 | 372.77 | | 8,433 | | 7,550 | | 10,840 | | | (883) | | | | 0010 |
| .E112123 SPX EUR011/21/24\|.E112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 1,566 | 7,105,000 | 4538.19 | | 202,677 | | 181,460 | | 231,711 | | | (21,217) | | | | 0010 |
| .0112123 SPX EUR011/21/24\|.0112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 908 | 4,120,000 | 4538.19 | | 236,801 | | 212,012 | | 285,569 | | | (24,789) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .112123R EEJ EUR011/21/24\|.112123R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 2,995 | 420,000 | 140.216081 | | 12,306 | | 11,018 | | 11,840 | | | (1,288) | | | | 0010 |
| .H112123 SPX EUR011/21/24\|.H112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 1,252 | 5,680,000 | 4538.19 | | 199,391 | | 178,518 | | 229,871 | | | (20,873) | | | | 0010 |
| .112123B EEJ EUR011/21/24\|.112123B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 25,269 | 3,540,000 | 140.09 | | 59,472 | | 53,246 | | 56,713 | | | (6,226) | | | | 0010 |
| .T112123 SPX EUR011/21/24\|.T112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 692 | 3,140,000 | 4538.19 | | 194,815 | | 174,421 | | 237,806 | | | (20,394) | | | | 0010 |
| .I232111 PDLV5E EUR011/21\|.I232111\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/21/2023 | 11/21/2024 | 5,665 | 2,111,690 | 372.77 | | 47,724 | | 42,728 | | 63,076 | | | (4,996) | | | | 0010 |
| .112123S EEJ EUR011/21/24\|.112123S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 2,812 | 400,000 | 142.261395 | | 9,360 | | 8,380 | | 8,553 | | | (980) | | | | 0010 |
| .112123X SPX ASIAN11/21/2\|.112123X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/21/2023 | 11/21/2024 | 240 | 1,090,000 | 4538.19 | | 23,533 | | 21,070 | | 31,383 | | | (2,464) | | | | 0010 |
| .112123Z SPX ASIAN11/21/2\|.112123Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/21/2023 | 11/21/2024 | 656 | 2,975,000 | 4538.19 | | 99,386 | | 88,982 | | 141,659 | | | (10,404) | | | | 0010 |
| .112123A EEJ EUR011/21/24\|.112123A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 31,480 | 4,410,000 | 140.09 | | 47,628 | | 42,642 | | 40,377 | | | (4,986) | | | | 0010 |
| .112123T EEJ EUR011/21/24\|.112123T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 9,414 | 1,365,000 | 144.99315 | | 23,069 | | 20,654 | | 19,383 | | | (2,415) | | | | 0010 |
| .I112123 SPX EUR011/21/24\|.I112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 1,562 | 7,090,000 | 4538.19 | | 276,836 | | 247,856 | | 320,694 | | | (28,980) | | | | 0010 |
| .112123Y SPX ASIAN11/21/2\|.112123Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/21/2023 | 11/21/2024 | 326 | 1,480,000 | 4538.19 | | 41,588 | | 37,234 | | 57,590 | | | (4,354) | | | | 0010 |
| .112123I EEJ EUR011/21/24\|.112123I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 27,232 | 3,815,000 | 140.09 | | 89,271 | | 79,926 | | 89,148 | | | (9,345) | | | | 0010 |
| .L232111 PDLV5E EUR011/21\|.L232111\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/21/2023 | 11/21/2025 | 15,603 | 5,816,251 | 372.77 | | 181,467 | | 171,995 | | 215,269 | | | (9,472) | | | | 0010 |
| .112123D EEJ EUR011/21/24\|.112123D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 32,301 | 4,525,000 | 140.09 | | 86,428 | | 77,380 | | 83,793 | | | (9,048) | | | | 0010 |
| .112123H EEJ EUR011/21/24\|.112123H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 21,879 | 3,065,000 | 140.09 | | 70,189 | | 62,841 | | 70,110 | | | (7,348) | | | | 0010 |
| .K112123 SPX EUR011/21/24\|.K112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 827 | 3,755,000 | 4538.19 | | 182,516 | | 163,409 | | 215,044 | | | (19,106) | | | | 0010 |
| .112123N EEJ EUR011/21/24\|.112123N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 4,354 | 610,000 | 140.09 | | 17,629 | | 15,784 | | 17,291 | | | (1,845) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .K232111 PDLV5E EUR011/14\|.K232111\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/21/2023 | 11/14/2025 | 1,789 | 666,256 | 372.46 | | 20,987 | | 19,881 | | 24,909 | | | (1,106) | | | | 0010 |
| .112123G EEJ EUR011/21/24\|.112123G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 9,601 | 1,345,000 | 140.09 | | 29,725 | | 26,613 | | 29,524 | | | (3,112) | | | | 0010 |
| .L112123 SPX EUR011/21/24\|.L112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 988 | 4,485,000 | 4538.19 | | 227,663 | | 203,831 | | 269,687 | | | (23,833) | | | | 0010 |
| .D112123 SPX EUR011/21/24\|.D112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 1,381 | 6,265,000 | 4538.19 | | 167,238 | | 149,731 | | 190,636 | | | (17,507) | | | | 0010 |
| .112123E EEJ EUR011/21/24\|.112123E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 2,713 | 380,000 | 140.09 | | 7,600 | | 6,804 | | 7,461 | | | (796) | | | | 0010 |
| .112123F EEJ EUR011/21/24\|.112123F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2023 | 11/21/2024 | 7,067 | 990,000 | 140.09 | | 20,889 | | 18,702 | | 20,604 | | | (2,187) | | | | 0010 |
| .C112123 SPX EUR011/21/24\|.C112123\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 1,216 | 5,520,000 | 4538.19 | | 131,613 | | 117,836 | | 149,328 | | | (13,778) | | | | 0010 |
| .112723W NDX EUR011/21/24\|.112723W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/27/2023 | 11/21/2024 | 45 | 717,013 | 15933.62 | | 46,850 | | 42,531 | | 52,358 | | | (4,319) | | | | 0010 |
| .A112723 NDX DIGITAL11/14\|.A112723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 11/14/2024 | 48 | 765,001 | 15812.4825597619 | | 50,809 | | 46,032 | | 54,757 | | | (4,777) | | | | 0010 |
| .B112723 NDX DIGITAL11/21\|.B112723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 11/21/2024 | 27 | 429,999 | 15933.5976581317 | | 27,960 | | 25,383 | | 30,216 | | | (2,577) | | | | 0010 |
| .112723V NDX EUR011/14/24\|.112723V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/27/2023 | 11/14/2024 | 45 | 711,561 | 15812.47 | | 47,835 | | 43,337 | | 53,366 | | | (4,497) | | | | 0010 |
| .112723K MXEA EUR010/28/2\|.112723K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 10/28/2024 | 562 | 1,097,002 | 1951.96 | | 17,259 | | 15,554 | | 18,875 | | | (1,705) | | | | 0010 |
| .112723N MXEA EUR011/07/2\|.112723N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 11/07/2024 | 1,025 | 2,069,116 | 2018.65 | | 65,088 | | 58,844 | | 76,498 | | | (6,244) | | | | 0010 |
| .112723Q MXEA EUR011/21/2\|.112723Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 11/21/2024 | 527 | 1,112,075 | 2110.2 | | 14,166 | | 12,860 | | 16,097 | | | (1,306) | | | | 0010 |
| .112723R MXEA EUR011/21/2\|.112723R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 11/21/2024 | 498 | 1,050,880 | 2110.2 | | 27,943 | | 25,367 | | 33,800 | | | (2,576) | | | | 0010 |
| .112723P MXEA EUR011/14/2\|.112723P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 11/14/2024 | 745 | 1,540,191 | 2067.37 | | 46,123 | | 41,787 | | 55,311 | | | (4,336) | | | | 0010 |
| .112723L MXEA EUR010/28/2\|.112723L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 10/28/2024 | 639 | 1,247,302 | 1951.96 | | 43,414 | | 39,124 | | 49,848 | | | (4,289) | | | | 0010 |
| .112723H MXEA ASIAN11/07/\|.112723H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 11/07/2024 | 463 | 934,635 | 2018.65 | | 30,215 | | 27,317 | | 37,031 | | | (2,899) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .112723G MXEA ASIAN10/29/\|.112723G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 10/29/2024 | 382 | 745,649 | 1951.96 | | 29,085 | | 26,220 | | 33,077 | | | (2,865) | | | | 0010 |
| .1127230 MXEA EUR011/14/2\|.1127230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 11/14/2024 | 326 | 673,963 | 2067.37 | | 10,615 | | 9,617 | | 12,193 | | | (998) | | | | 0010 |
| .112723I MXEA ASIAN11/14/\|.112723I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 11/14/2024 | 531 | 1,097,773 | 2067.37 | | 30,118 | | 27,287 | | 39,445 | | | (2,832) | | | | 0010 |
| .112723M MXEA EUR011/07/2\|.112723M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 11/07/2024 | 787 | 1,588,678 | 2018.65 | | 23,728 | | 21,452 | | 26,403 | | | (2,276) | | | | 0010 |
| .112723J MXEA ASIAN11/21/\|.112723J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/27/2023 | 11/21/2024 | 464 | 979,133 | 2110.2 | | 22,045 | | 20,013 | | 30,838 | | | (2,032) | | | | 0010 |
| .0112823 SPX EUR011/29/24\|.0112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 1,478 | 6,730,000 | 4554.89 | | 388,994 | | 354,890 | | 463,833 | | | (34,104) | | | | 0010 |
| .D232811 PDLV5E EUR010/28\|.D232811\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/28/2023 | 10/28/2025 | 1,842 | 673,154 | 365.35 | | 28,407 | | 27,105 | | 32,595 | | | (1,302) | | | | 0010 |
| .F232811 PDLV5E EUR011/28\|.F232811\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/28/2023 | 11/28/2025 | 4,381 | 1,638,008 | 373.87000200811 4 | | 51,106 | | 48,863 | | 58,051 | | | (2,243) | | | | 0010 |
| .112823B EEJ EUR010/14/24\|.112823B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 10/14/2024 | 20,802 | 2,900,000 | 139.41 | | 76,850 | | 69,141 | | 81,367 | | | (7,709) | | | | 0010 |
| .112823R EEJ EUR011/29/24\|.112823R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 3,855 | 540,000 | 140.09 | | 15,768 | | 14,386 | | 15,491 | | | (1,382) | | | | 0010 |
| .112823S EEJ EUR011/21/24\|.112823S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/21/2024 | 2,249 | 315,000 | 140.09 | | 8,946 | | 8,144 | | 9,025 | | | (802) | | | | 0010 |
| .112823A EEJ EUR010/14/24\|.112823A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 10/14/2024 | 28,979 | 4,040,000 | 139.41 | | 75,952 | | 68,333 | | 77,627 | | | (7,619) | | | | 0010 |
| .Q112823 SPX EUR011/29/24\|.Q112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 1,444 | 6,575,000 | 4554.89 | | 407,650 | | 371,911 | | 492,038 | | | (35,739) | | | | 0010 |
| .D112823 SPX EUR011/29/24\|.D112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 1,079 | 4,915,000 | 4554.89 | | 99,283 | | 90,579 | | 110,946 | | | (8,704) | | | | 0010 |
| .B232811 PDLV5E EUR011/29\|.B232811\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/28/2023 | 11/29/2024 | 7,569 | 2,829,795 | 373.8700024627 | | 63,953 | | 58,347 | | 79,822 | | | (5,607) | | | | 0010 |
| .112823E EEJ EUR011/29/24\|.112823E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 26,947 | 3,775,000 | 140.09 | | 40,770 | | 37,196 | | 34,499 | | | (3,574) | | | | 0010 |
| .M112823 SPX EUR011/29/24\|.M112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 1,087 | 4,950,000 | 4554.89 | | 278,685 | | 254,252 | | 331,128 | | | (24,433) | | | | 0010 |
| .112823G EEJ EUR011/29/24\|.112823G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 13,598 | 1,905,000 | 140.09 | | 33,719 | | 30,762 | | 32,482 | | | (2,956) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .112823X EEJ EUR011/29/24\|.112823X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 2,713 | 380,000 | 140.09 | | 11,286 | | 10,297 | | 10,965 | | | (989) | | | | 0010 |
| .112823Z SPX ASIAN11/29/2\|.112823Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/28/2023 | 11/29/2024 | 282 | 1,285,000 | 4554.89 | | 34,250 | | 31,248 | | 46,426 | | | (3,003) | | | | 0010 |
| .112823F EEJ EUR011/29/24\|.112823F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 25,234 | 3,535,000 | 140.09 | | 59,035 | | 53,859 | | 56,092 | | | (5,176) | | | | 0010 |
| .C112823 SPX EUR011/29/24\|.C112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 4,344 | 19,785,000 | 4554.89 | | 261,162 | | 238,266 | | 287,621 | | | (22,896) | | | | 0010 |
| .112823Y SPX ASIAN11/29/2\|.112823Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/28/2023 | 11/29/2024 | 1,355 | 6,170,000 | 4554.89 | | 78,310 | | 71,444 | | 98,617 | | | (6,866) | | | | 0010 |
| .112823I EEJ EUR011/29/24\|.112823I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 8,245 | 1,155,000 | 140.09 | | 22,869 | | 20,864 | | 22,298 | | | (2,005) | | | | 0010 |
| .112823H EEJ EUR011/29/24\|.112823H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 50,717 | 7,105,000 | 140.09 | | 135,706 | | 123,808 | | 132,120 | | | (11,897) | | | | 0010 |
| .A112823 SPX ASIAN11/29/2\|.A112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/28/2023 | 11/29/2024 | 700 | 3,190,000 | 4554.89 | | 106,674 | | 97,321 | | 149,917 | | | (9,352) | | | | 0010 |
| .B112823 SPX ASIAN11/29/2\|.B112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 11/28/2023 | 11/29/2024 | 110 | 500,000 | 4554.89 | | 19,012 | | 17,345 | | 27,722 | | | (1,667) | | | | 0010 |
| .112823U EEJ EUR011/29/24\|.112823U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 1,978 | 280,000 | 141.588963 | | 7,084 | | 6,463 | | 6,636 | | | (621) | | | | 0010 |
| .112823J EEJ EUR011/29/24\|.112823J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 3,034 | 425,000 | 140.09 | | 9,010 | | 8,220 | | 8,922 | | | (790) | | | | 0010 |
| .112823T EEJ EUR011/29/24\|.112823T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 3,533 | 495,000 | 140.09 | | 14,702 | | 13,413 | | 14,284 | | | (1,289) | | | | 0010 |
| .112823K EEJ EUR011/29/24\|.112823K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 20,558 | 2,880,000 | 140.09 | | 65,376 | | 59,644 | | 65,220 | | | (5,732) | | | | 0010 |
| .112823W EEJ EUR011/29/24\|.112823W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 12,313 | 1,785,000 | 144.965132 | | 30,345 | | 27,685 | | 25,847 | | | (2,660) | | | | 0010 |
| .112823L EEJ EUR011/29/24\|.112823L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 23,021 | 3,225,000 | 140.09 | | 74,820 | | 68,260 | | 74,949 | | | (6,560) | | | | 0010 |
| .112823V EEJ EUR011/29/24\|.112823V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 2,246 | 320,000 | 142.47153 | | 7,328 | | 6,686 | | 6,712 | | | (642) | | | | 0010 |
| .112823C EEJ EUR011/07/24\|.112823C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/07/2024 | 19,991 | 2,775,000 | 138.81 | | 67,988 | | 61,645 | | 71,489 | | | (6,343) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .112823M EEJ EUR011/29/24\|.112823M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 12,135 | 1,700,000 | 140.09 | | 40,970 | | 37,378 | | 41,006 | | | (3,592) | | | | 0010 |
| .112823D EEJ EUR011/07/24\|.112823D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/07/2024 | 9,437 | 1,310,000 | 138.81 | | 39,955 | | 36,227 | | 42,296 | | | (3,728) | | | | 0010 |
| .112823N EEJ EUR011/29/24\|.112823N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 5,782 | 810,000 | 140.09 | | 20,898 | | 19,066 | | 20,956 | | | (1,832) | | | | 0010 |
| .1128230 EEJ EUR011/29/24\|.1128230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 6,781 | 950,000 | 140.09 | | 25,460 | | 23,228 | | 25,542 | | | (2,232) | | | | 0010 |
| .L112823 SPX EUR011/29/24\|.L112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 1,183 | 5,390,000 | 4554.89 | | 273,812 | | 249,807 | | 320,868 | | | (24,005) | | | | 0010 |
| .C232811 PDLV5E EUR010/28\|.C232811\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/28/2023 | 10/28/2025 | 1,207 | 440,834 | 365.35 | | 18,603 | | 17,750 | | 21,346 | | | (853) | | | | 0010 |
| .1128230 EEJ EUR011/29/24\|.1128230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 6,032 | 845,000 | 140.09 | | 24,421 | | 22,280 | | 24,114 | | | (2,141) | | | | 0010 |
| .E232811 PDLV5E EUR011/28\|.E232811\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/28/2023 | 11/28/2025 | 4,284 | 1,601,620 | 373.87030298616 3 | | 49,971 | | 47,777 | | 56,761 | | | (2,193) | | | | 0010 |
| .112823P EEJ EUR011/29/24\|.112823P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2023 | 11/29/2024 | 8,851 | 1,240,000 | 140.09 | | 33,976 | | 30,997 | | 34,004 | | | (2,979) | | | | 0010 |
| .N112823 SPX EUR011/29/24\|.N112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 641 | 2,920,000 | 4554.89 | | 166,732 | | 152,114 | | 198,749 | | | (14,618) | | | | 0010 |
| .F112823 SPX EUR011/29/24\|.F112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 1,209 | 5,505,000 | 4554.89 | | 156,342 | | 142,635 | | 177,333 | | | (13,707) | | | | 0010 |
| .R112823 SPX EQFWD03/28/2\|.R112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 03/28/2024 | 1,098 | 5,000,000 | 4554.89 | | 190,000 | | 138,908 | | 340,268 | | | (51,092) | | | | 0010 |
| .E112823 SPX EUR011/29/24\|.E112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 2,993 | 13,635,000 | 4554.89 | | 359,964 | | 328,406 | | 407,051 | | | (31,558) | | | | 0010 |
| .P112823 SPX EUR011/29/24\|.P112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 361 | 1,645,000 | 4554.89 | | 101,990 | | 93,048 | | 123,103 | | | (8,942) | | | | 0010 |
| .G112823 SPX EUR011/29/24\|.G112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 2,093 | 9,535,000 | 4554.89 | | 294,632 | | 268,801 | | 334,781 | | | (25,831) | | | | 0010 |
| .Z112823 PDLV5E EUR010/28\|.Z112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/28/2023 | 10/28/2024 | 1,188 | 434,094 | 365.35 | | 14,803 | | 13,380 | | 18,636 | | | (1,422) | | | | 0010 |
| .H112823 SPX EUR011/29/24\|.H112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 1,386 | 6,315,000 | 4554.89 | | 205,238 | | 187,244 | | 233,981 | | | (17,993) | | | | 0010 |
| .I112823 SPX EUR011/29/24\|.I112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 880 | 4,010,000 | 4554.89 | | 145,162 | | 132,435 | | 165,693 | | | (12,727) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .J112823 SPX EUR011/29/24\|.J112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 868 | 3,955,000 | 4554.89 | | 155,432 | | 141,805 | | 178,467 | | | (13,627) | | | | 0010 |
| .S112823 SPX EQFI\D06/14/2\|.S112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 06/14/2024 | 2,195 | 10,000,000 | 4554.89 | | 545,000 | | 456,472 | | 842,715 | | | (88,528) | | | | 0010 |
| .U112823 SPX EQFI\D09/16/2\|.U112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 09/16/2024 | 2,195 | 10,000,000 | 4554.89 | | 718,000 | | 639,045 | | 1,019,070 | | | (78,955) | | | | 0010 |
| .T112823 SPX EQFI\D07/15/2\|.T112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 07/15/2024 | 2,195 | 10,000,000 | 4554.89 | | 604,000 | | 519,228 | | 903,395 | | | (84,772) | | | | 0010 |
| .K112823 SPX EUR011/29/24\|.K112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/29/2024 | 802 | 3,655,000 | 4554.89 | | 177,268 | | 161,726 | | 206,856 | | | (15,541) | | | | 0010 |
| .A232811 PDLV5E EUR011/29\|.A232811\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/28/2023 | 11/29/2024 | 5,105 | 1,908,731 | 373.870250951618 | | 43,137 | | 39,355 | | 53,841 | | | (3,782) | | | | 0010 |
| .G112923 SPX DIGITAL10/21\|.G112923\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 10/21/2024 | 89 | 375,317 | 4217.04 | | 26,739 | | 24,188 | | 28,455 | | | (2,550) | | | | 0010 |
| .D112923 SPX DIGITAL10/07\|.D112923\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 10/07/2024 | 65 | 281,818 | 4335.66 | | 17,772 | | 16,001 | | 18,995 | | | (1,772) | | | | 0010 |
| .I112923 SPX DIGITAL10/28\|.I112923\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 10/28/2024 | 70 | 291,677 | 4166.82 | | 21,147 | | 19,173 | | 22,259 | | | (1,975) | | | | 0010 |
| .112923K SPX EUR009/23/24\|.112923K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 09/23/2024 | 575 | 2,489,750 | 4330.0 | | 181,298 | | 162,374 | | 205,666 | | | (18,923) | | | | 0010 |
| .H112923 SPX DIGITAL10/21\|.H112923\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 10/21/2024 | 355 | 1,497,049 | 4217.04 | | 106,954 | | 96,752 | | 113,498 | | | (10,202) | | | | 0010 |
| .112923G SPX EUR008/21/24\|.112923G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 08/21/2024 | 353 | 1,553,119 | 4399.77 | | 95,112 | | 83,944 | | 110,488 | | | (11,168) | | | | 0010 |
| .112923Y SPX DIGITAL08/28\|.112923Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 08/28/2024 | 98 | 434,464 | 4433.31 | | 26,657 | | 23,608 | | 28,985 | | | (3,049) | | | | 0010 |
| .112923Z SPX DIGITAL09/09\|.112923Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 09/09/2024 | 142 | 632,062 | 4451.14 | | 38,115 | | 33,940 | | 41,650 | | | (4,175) | | | | 0010 |
| .J112923 SPX DIGITAL10/28\|.J112923\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 10/28/2024 | 281 | 1,170,876 | 4166.82 | | 84,589 | | 76,690 | | 89,355 | | | (7,898) | | | | 0010 |
| .A112923 SPX DIGITAL09/16\|.A112923\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 09/16/2024 | 91 | 409,964 | 4505.1 | | 23,942 | | 21,382 | | 26,375 | | | (2,559) | | | | 0010 |
| .C112923 SPX DIGITAL09/30\|.C112923\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 09/30/2024 | 152 | 653,554 | 4299.7 | | 42,045 | | 37,757 | | 44,758 | | | (4,287) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .112923Q SPX EUR005/14/24\|.112923Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 05/14/2024 | 161 | 665,941 | 4136.28 | | 89,482 | | 72,670 | | 116,665 | | | (16,812) | | | | 0010 |
| .112923R SPX EUR006/07/24\|.112923R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 06/07/2024 | 162 | 691,338 | 4267.52 | | 75,338 | | 62,981 | | 100,735 | | | (12,357) | | | | 0010 |
| .B112923 SPX DIGITAL09/23\|.B112923\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 09/23/2024 | 158 | 684,140 | 4330.0 | | 43,592 | | 39,042 | | 46,495 | | | (4,550) | | | | 0010 |
| .112923P SPX EUR010/28/24\|.112923P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 10/28/2024 | 471 | 1,962,572 | 4166.82 | | 165,538 | | 150,081 | | 181,336 | | | (15,457) | | | | 0010 |
| .112923F SPX EUR008/14/24\|.112923F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 08/14/2024 | 461 | 2,069,761 | 4489.72 | | 115,836 | | 101,863 | | 140,272 | | | (13,972) | | | | 0010 |
| .112923O SPX EUR010/21/24\|.112923O\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 10/21/2024 | 927 | 3,909,196 | 4217.04 | | 320,297 | | 289,746 | | 353,912 | | | (30,551) | | | | 0010 |
| .112923C SPX EUR006/28/24\|.112923C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 06/28/2024 | 451 | 1,973,964 | 4376.86 | | 125,473 | | 106,951 | | 149,373 | | | (18,522) | | | | 0010 |
| .112923E SPX EUR008/07/24\|.112923E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 08/07/2024 | 553 | 2,498,697 | 4518.44 | | 135,026 | | 118,283 | | 167,433 | | | (16,743) | | | | 0010 |
| .112923D SPX EUR007/29/24\|.112923D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 07/29/2024 | 925 | 4,238,563 | 4582.23 | | 196,442 | | 171,174 | | 254,968 | | | (25,269) | | | | 0010 |
| .112923N SPX EUR010/14/24\|.112923N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 10/14/2024 | 454 | 1,985,628 | 4373.63 | | 142,883 | | 128,954 | | 162,840 | | | (13,929) | | | | 0010 |
| .112923T SPX EUR010/14/24\|.112923T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 10/14/2024 | 151 | 660,418 | 4373.63 | | 73,156 | | 66,025 | | 94,868 | | | (7,132) | | | | 0010 |
| .112923B SPX EUR006/14/24\|.112923B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 06/14/2024 | 1,024 | 4,477,532 | 4372.59 | | 272,957 | | 229,786 | | 326,439 | | | (43,172) | | | | 0010 |
| .112923H SPX EUR008/28/24\|.112923H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 08/28/2024 | 932 | 4,131,845 | 4433.31 | | 245,806 | | 217,688 | | 287,682 | | | (28,118) | | | | 0010 |
| .112923S SPX EUR008/14/24\|.112923S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 08/14/2024 | 147 | 659,989 | 4489.72 | | 52,048 | | 45,770 | | 71,724 | | | (6,278) | | | | 0010 |
| .112923M SPX EUR010/07/24\|.112923M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 10/07/2024 | 907 | 3,932,444 | 4335.66 | | 292,127 | | 263,008 | | 330,734 | | | (29,119) | | | | 0010 |
| .112923I SPX EUR009/09/24\|.112923I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 09/09/2024 | 908 | 4,041,635 | 4451.14 | | 253,269 | | 225,525 | | 299,427 | | | (27,743) | | | | 0010 |
| .F112923 SPX DIGITAL10/14\|.F112923\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 10/14/2024 | 94 | 411,121 | 4373.63 | | 27,785 | | 25,076 | | 29,805 | | | (2,709) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .112923L SPX EUR009/30/24\|.112923L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 09/30/2024 | 724 | 3,112,983 | 4299.7 | | 238,413 | | 214,101 | | 268,383 | | | (24,312) | | | | 0010 |
| .E112923 SPX DIGITAL10/07\|.E112923\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 10/07/2024 | 260 | 1,127,272 | 4335.66 | | 71,089 | | 64,003 | | 75,980 | | | (7,086) | | | | 0010 |
| .112923A SPX EUR005/28/24\|.112923A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 05/28/2024 | 659 | 2,771,438 | 4205.52 | | 196,988 | | 162,873 | | 222,071 | | | (34,115) | | | | 0010 |
| .112923J SPX EUR009/16/24\|.112923J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/29/2023 | 09/16/2024 | 479 | 2,157,943 | 4505.1 | | 129,196 | | 115,385 | | 156,745 | | | (13,811) | | | | 0010 |
| .120623B EEJ EUR011/14/24\|.120623B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/06/2023 | 11/14/2024 | 41,595 | 5,815,000 | 139.8 | | 105,833 | | 98,406 | | 111,609 | | | (7,427) | | | | 0010 |
| .120623D EEJ EUR011/14/24\|.120623D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/06/2023 | 11/14/2024 | 18,991 | 2,655,000 | 139.8 | | 58,941 | | 54,805 | | 64,033 | | | (4,136) | | | | 0010 |
| .120623C EEJ EUR011/14/24\|.120623C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/06/2023 | 11/14/2024 | 15,486 | 2,165,000 | 139.8 | | 46,981 | | 43,684 | | 51,073 | | | (3,297) | | | | 0010 |
| .120623A EEJ EUR011/14/24\|.120623A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/06/2023 | 11/14/2024 | 22,639 | 3,165,000 | 139.8 | | 51,590 | | 47,969 | | 52,909 | | | (3,620) | | | | 0010 |
| .C230712 SPX EUR012/09/24\|.C230712\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 299 | 1,370,000 | 4585.59 | | 82,244 | | 77,499 | | 96,865 | | | (4,745) | | | | 0010 |
| .Z120723 SPX EUR012/09/24\|.Z120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 625 | 2,865,000 | 4585.59 | | 158,532 | | 149,386 | | 185,119 | | | (9,146) | | | | 0010 |
| .B230712 SPX EUR012/09/24\|.B230712\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 1,905 | 8,735,000 | 4585.59 | | 499,799 | | 470,965 | | 585,530 | | | (28,835) | | | | 0010 |
| .120723Z EEJ EUR012/09/24\|.120723Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 8,532 | 1,190,000 | 139.48 | | 35,462 | | 33,416 | | 37,510 | | | (2,046) | | | | 0010 |
| .V230712 PDLV5E EUR012/09\|.V230712\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/07/2023 | 12/09/2024 | 13,717 | 5,163,702 | 376.44 | | 117,732 | | 110,940 | | 126,158 | | | (6,792) | | | | 0010 |
| .120723U EEJ EUR012/09/24\|.120723U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 4,839 | 675,000 | 139.48 | | 19,778 | | 18,636 | | 21,118 | | | (1,141) | | | | 0010 |
| .E230712 SPX EUR012/09/24\|.E230712\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 3,462 | 15,875,000 | 4585.59 | | 981,345 | | 924,729 | | 1,160,347 | | | (56,616) | | | | 0010 |
| .T230712 PDLV5E EUR012/09\|.T230712\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/07/2023 | 12/09/2024 | 1,051 | 395,713 | 376.44 | | 8,983 | | 8,464 | | 9,663 | | | (518) | | | | 0010 |
| .X230712 PDLV5E EUR012/08\|.X230712\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/07/2023 | 12/08/2025 | 6,599 | 2,484,115 | 376.44 | | 78,001 | | 75,751 | | 79,190 | | | (2,250) | | | | 0010 |
| .E120723 EEJ EQFWD5/21/2\|.E120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 05/21/2024 | 15,078 | 2,100,000 | 139.28 | | 21,000 | | 18,278 | | 53,211 | | | (2,722) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .J120723 SPX ASIAN12/09/2\|.J120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 257 | 1,180,000 | 4585.59 | | 44,356 | | 41,797 | | 61,573 | | | (2,559) | | | | 0010 |
| .120723G EEJ EUR011/14/24\|.120723G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 11/14/2024 | 6,795 | 950,000 | 139.8 | | 25,650 | | 24,061 | | 27,783 | | | (1,589) | | | | 0010 |
| .120723F EEJ EUR011/14/24\|.120723F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 11/14/2024 | 3,684 | 515,000 | 139.8 | | 10,352 | | 9,710 | | 11,057 | | | (641) | | | | 0010 |
| .I120723 SPX ASIAN12/09/2\|.I120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 686 | 3,145,000 | 4585.59 | | 103,254 | | 97,297 | | 138,779 | | | (5,957) | | | | 0010 |
| .120723H EEJ EUR012/09/24\|.120723H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 37,927 | 5,290,000 | 139.48 | | 57,132 | | 53,836 | | 50,704 | | | (3,296) | | | | 0010 |
| .L120723 SPX EUR012/09/24\|.L120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 873 | 4,005,000 | 4585.59 | | 76,704 | | 72,279 | | 85,135 | | | (4,425) | | | | 0010 |
| .K120723 SPX EUR012/09/24\|.K120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 4,952 | 22,710,000 | 4585.59 | | 296,252 | | 279,160 | | 325,297 | | | (17,091) | | | | 0010 |
| .120723J EEJ EUR012/09/24\|.120723J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 14,913 | 2,080,000 | 139.48 | | 36,816 | | 34,692 | | 37,380 | | | (2,124) | | | | 0010 |
| .C120723 EEJ EQFWD05/07/2\|.C120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 05/07/2024 | 14,360 | 2,000,000 | 139.28 | | 20,000 | | 17,162 | | 49,322 | | | (2,838) | | | | 0010 |
| .M120723 SPX EUR012/09/24\|.M120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 962 | 4,410,000 | 4585.59 | | 106,180 | | 100,054 | | 118,840 | | | (6,126) | | | | 0010 |
| .N120723 SPX EUR012/09/24\|.N120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 2,362 | 10,830,000 | 4585.59 | | 285,674 | | 269,193 | | 320,394 | | | (16,481) | | | | 0010 |
| .120723I EEJ EUR012/09/24\|.120723I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 29,144 | 4,065,000 | 139.48 | | 68,292 | | 64,352 | | 68,570 | | | (3,940) | | | | 0010 |
| .120723K EEJ EUR012/09/24\|.120723K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 39,468 | 5,505,000 | 139.48 | | 105,696 | | 99,598 | | 109,157 | | | (6,098) | | | | 0010 |
| .0120723 SPX EUR012/09/24\|.0120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 1,168 | 5,355,000 | 4585.59 | | 148,789 | | 140,205 | | 167,090 | | | (8,584) | | | | 0010 |
| .120723M EEJ EUR012/09/24\|.120723M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 2,007 | 280,000 | 139.48 | | 5,936 | | 5,594 | | 6,252 | | | (342) | | | | 0010 |
| .120723Y EEJ EUR012/09/24\|.120723Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 21,024 | 3,035,000 | 144.3618 | | 51,292 | | 48,332 | | 49,247 | | | (2,959) | | | | 0010 |
| .120723L EEJ EUR012/09/24\|.120723L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 3,047 | 425,000 | 139.48 | | 8,628 | | 8,130 | | 9,029 | | | (498) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .120723W EEJ EUR012/09/24\|.120723W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 3,570 | 505,000 | 141.446668 | | 12,120 | | 11,421 | | 12,386 | | | (699) | | | | 0010 |
| .120723X EEJ EUR012/09/24\|.120723X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 4,490 | 645,000 | 143.6644 | | 11,933 | | 11,244 | | 11,606 | | | (688) | | | | 0010 |
| .1207230 EEJ EUR012/09/24\|.1207230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 37,245 | 5,195,000 | 139.48 | | 121,044 | | 114,060 | | 129,559 | | | (6,983) | | | | 0010 |
| .120723N EEJ EUR012/09/24\|.120723N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 28,355 | 3,955,000 | 139.48 | | 90,174 | | 84,972 | | 96,003 | | | (5,202) | | | | 0010 |
| .A120723 EEJ EQFWD02/07/2\|.A120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 02/07/2024 | 17,946 | 2,500,000 | 139.31 | | 25,000 | | 15,948 | | 47,410 | | | (9,052) | | | | 0010 |
| .120723P EEJ EUR012/09/24\|.120723P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 34,414 | 4,800,000 | 139.48 | | 115,680 | | 109,006 | | 124,400 | | | (6,674) | | | | 0010 |
| .1207230 EEJ EUR012/09/24\|.120723Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 5,377 | 750,000 | 139.48 | | 18,900 | | 17,810 | | 20,393 | | | (1,090) | | | | 0010 |
| .120723S EEJ EUR012/09/24\|.120723S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 6,668 | 930,000 | 139.48 | | 25,575 | | 24,100 | | 27,660 | | | (1,475) | | | | 0010 |
| .W230712 PDLV5E EUR012/08\|.W230712\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/07/2023 | 12/08/2025 | 12,997 | 4,892,520 | 376.44 | | 153,625 | | 149,194 | | 155,966 | | | (4,431) | | | | 0010 |
| .120723R EEJ EUR012/09/24\|.120723R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 19,143 | 2,670,000 | 139.48 | | 71,823 | | 67,679 | | 77,662 | | | (4,144) | | | | 0010 |
| .120723V EEJ EUR012/09/24\|.120723V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 6,379 | 890,000 | 139.521844 | | 26,433 | | 24,908 | | 27,911 | | | (1,525) | | | | 0010 |
| .W120723 SPX EUR012/09/24\|.W120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 1,482 | 6,795,000 | 4585.59 | | 341,646 | | 321,935 | | 395,592 | | | (19,710) | | | | 0010 |
| .V120723 SPX EUR012/09/24\|.V120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 1,738 | 7,970,000 | 4585.59 | | 382,959 | | 360,865 | | 441,698 | | | (22,094) | | | | 0010 |
| .120723T EEJ EUR012/09/24\|.120723T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 12/09/2024 | 7,277 | 1,015,000 | 139.48 | | 29,435 | | 27,737 | | 31,555 | | | (1,698) | | | | 0010 |
| .P120723 SPX EUR012/09/24\|.P120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 986 | 4,520,000 | 4585.59 | | 131,387 | | 123,807 | | 147,724 | | | (7,580) | | | | 0010 |
| .U230712 PDLV5E EUR012/09\|.U230712\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/07/2023 | 12/09/2024 | 8,535 | 3,212,752 | 376.44 | | 73,251 | | 69,025 | | 78,493 | | | (4,226) | | | | 0010 |
| .T120723 SPX EUR012/09/24\|.T120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 1,304 | 5,980,000 | 4585.59 | | 233,076 | | 219,630 | | 264,610 | | | (13,447) | | | | 0010 |
| .S120723 SPX EUR012/09/24\|.S120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 674 | 3,090,000 | 4585.59 | | 110,347 | | 103,981 | | 124,873 | | | (6,366) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .D230712 SPX EUR012/09/24\|.D230712\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 936 | 4,290,000 | 4585.59 | | 264,616 | | 249,349 | | 312,793 | | | (15,266) | | | | 0010 |
| .G120723 SPX ASIAN12/09/2\|.G120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 1,069 | 4,900,000 | 4585.59 | | 60,045 | | 56,580 | | 73,822 | | | (3,464) | | | | 0010 |
| .Q120723 SPX EUR012/09/24\|.Q120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 2,283 | 10,470,000 | 4585.59 | | 319,911 | | 301,454 | | 360,222 | | | (18,456) | | | | 0010 |
| .R120723 SPX EUR012/09/24\|.R120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 2,167 | 9,935,000 | 4585.59 | | 321,427 | | 302,883 | | 362,538 | | | (18,544) | | | | 0010 |
| .S230712 PDLV5E EUR012/09\|.S230712\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/07/2023 | 12/09/2024 | 647 | 243,731 | 376.44 | | 5,362 | | 5,053 | | 5,766 | | | (309) | | | | 0010 |
| .H120723 SPX ASIAN12/09/2\|.H120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 281 | 1,290,000 | 4585.59 | | 32,658 | | 30,774 | | 42,489 | | | (1,884) | | | | 0010 |
| .A230712 SPX EUR012/09/24\|.A230712\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/07/2023 | 12/09/2024 | 659 | 3,020,000 | 4585.59 | | 171,192 | | 161,315 | | 200,371 | | | (9,876) | | | | 0010 |
| .121123X NDX DIGITAL09/23\|.121123X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/11/2023 | 09/23/2024 | 21 | 305,000 | 14694.24 | | 22,052 | | 20,581 | | 22,428 | | | (1,470) | | | | 0010 |
| .121123Y NDX DIGITAL10/21\|.121123Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/11/2023 | 10/21/2024 | 22 | 320,000 | 14604.85 | | 25,536 | | 23,986 | | 25,969 | | | (1,550) | | | | 0010 |
| .121123Z NDX DIGITAL10/28\|.121123Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/11/2023 | 10/28/2024 | 29 | 420,000 | 14335.51 | | 34,188 | | 32,158 | | 34,566 | | | (2,030) | | | | 0010 |
| .121123R NDX EUR010/07/24\|.121123R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 12/11/2023 | 10/07/2024 | 31 | 466,462 | 15047.15 | | 36,228 | | 33,926 | | 38,886 | | | (2,302) | | | | 0010 |
| .121123W NDX DIGITAL12/09\|.121123W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/11/2023 | 12/09/2024 | 32 | 515,000 | 16022.49 | | 34,351 | | 32,548 | | 35,268 | | | (1,803) | | | | 0010 |
| .121123P NDX EUR011/29/24\|.121123P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 12/11/2023 | 11/29/2024 | 24 | 384,250 | 16010.43 | | 25,012 | | 23,662 | | 27,607 | | | (1,350) | | | | 0010 |
| .121123Q NDX EUR012/09/24\|.121123Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 12/11/2023 | 12/09/2024 | 26 | 416,585 | 16022.49 | | 27,066 | | 25,645 | | 29,813 | | | (1,421) | | | | 0010 |
| .121123V NDX DIGITAL11/29\|.121123V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/11/2023 | 11/29/2024 | 25 | 400,000 | 16010.43 | | 26,840 | | 25,391 | | 27,616 | | | (1,449) | | | | 0010 |
| .S231412 SPX EUR012/16/24\|.S231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 261 | 1,230,000 | 4719.55 | | 40,979 | | 42,246 | | 42,246 | 1,267 | | | | | | 0010 |
| .121423S EEJ EUR012/15/25\|.121423S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/15/2025 | 1,381 | 195,000 | 141.21 | | 7,781 | | 7,631 | | 6,557 | | | (150) | | | | 0010 |
| .121423M EEJ EUR012/16/24\|.121423M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/16/2024 | 4,384 | 625,000 | 142.565616 | | 16,063 | | 15,445 | | 13,132 | | | (618) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .231412H SPX EUR012/16/24\|.231412H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 315 | 1,560,000 | 4955.53 | | 80,215 | | 89,123 | | 89,123 | 8,908 | | | | | | 0010 |
| .2314120 PDLV5E EUR012/16\|.2314120\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2023 | 12/16/2024 | 9,433 | 3,578,296 | 379.34 | | 81,585 | | 78,447 | | 73,524 | | | (3,138) | | | | 0010 |
| .121423A EEJ EUR012/16/24\|.121423A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/16/2024 | 29,778 | 4,205,000 | 141.21 | | 44,994 | | 43,263 | | 34,319 | | | (1,731) | | | | 0010 |
| .121423P EEJ EUR012/16/24\|.121423P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/16/2024 | 76,694 | 10,830,000 | 141.21 | | 322,734 | | 272,996 | | 272,996 | (49,738) | | | | | | 0010 |
| .231412E SPX EUR012/16/24\|.231412E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 1,889 | 8,915,000 | 4719.55 | | 507,807 | | 488,276 | | 528,847 | | | (19,531) | | | | 0010 |
| .M231412 SPX EUR012/16/24\|.M231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 887 | 4,185,000 | 4719.55 | | 79,925 | | 76,851 | | 81,522 | | | (3,074) | | | | 0010 |
| .231412A SPX EUR012/16/24\|.231412A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 504 | 2,380,000 | 4719.55 | | 124,648 | | 129,237 | | 129,237 | 4,590 | | | | | | 0010 |
| .121423R EEJ EUR012/16/24\|.121423R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/16/2024 | 3,222 | 455,000 | 141.21 | | 13,559 | | 13,038 | | 11,469 | | | (522) | | | | 0010 |
| .Y231412 SPX EUR012/16/24\|.Y231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 1,279 | 6,035,000 | 4719.55 | | 296,795 | | 285,380 | | 307,237 | | | (11,415) | | | | 0010 |
| .Z231412 SPX EUR012/16/24\|.Z231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 1,570 | 7,410,000 | 4719.55 | | 378,933 | | 392,595 | | 392,595 | 13,662 | | | | | | 0010 |
| .121423I EEJ EUR007/07/25\|.121423I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 07/07/2025 | 1,094 | 155,000 | 141.64 | | 5,363 | | 5,231 | | 4,478 | | | (132) | | | | 0010 |
| .231412J PDLV5E EUR011/14\|.231412J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2023 | 11/14/2024 | 1,064 | 396,190 | 372.46 | | 12,440 | | 11,916 | | 11,752 | | | (525) | | | | 0010 |
| .X231412 SPX EUR012/16/24\|.X231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 329 | 1,555,000 | 4719.55 | | 75,108 | | 77,734 | | 77,734 | 2,626 | | | | | | 0010 |
| .121423F EEJ EUR012/16/24\|.121423F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/16/2024 | 2,797 | 395,000 | 141.21 | | 11,534 | | 11,090 | | 9,902 | | | (444) | | | | 0010 |
| .N231412 SPX EUR012/16/24\|.N231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 601 | 2,835,000 | 4719.55 | | 69,265 | | 66,601 | | 70,895 | | | (2,664) | | | | 0010 |
| .W231412 SPX EUR012/16/24\|.W231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 8,895 | 41,980,000 | 4719.55 | | 1,915,841 | | 1,979,968 | | 1,979,968 | 64,127 | | | | | | 0010 |
| .231412R PDLV5E EUR012/15\|.231412R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2023 | 12/15/2025 | 4,389 | 1,664,939 | 379.34 | | 52,446 | | 51,437 | | 46,823 | | | (1,009) | | | | 0010 |
| .K231412 SPX ASIAN12/16/2\|.K231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 364 | 1,720,000 | 4719.55 | | 63,234 | | 60,802 | | 68,973 | | | (2,432) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .231412C SPX EUR012/16/24\|.231412C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 601 | 2,835,000 | 4719.55 | | 158,910 | | 165,307 | | 165,307 | 6,397 | | | | | | 0010 |
| .121423H EEJ EUR006/23/25\|.121423H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 06/23/2025 | 1,052 | 150,000 | 142.56 | | 4,710 | | 4,591 | | 3,857 | | | (119) | | | | 0010 |
| .121423N EEJ EUR012/16/24\|.121423N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/16/2024 | 5,760 | 825,000 | 143.229303 | | 19,718 | | 18,959 | | 15,795 | | | (758) | | | | 0010 |
| .231412I SPX EUR012/15/25\|.231412I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/15/2025 | 870 | 4,140,000 | 4757.31 | | 509,423 | | 532,684 | | 532,684 | 23,261 | | | | | | 0010 |
| .121423G EEJ EUR003/07/25\|.121423G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 03/07/2025 | 1,037 | 145,000 | 139.89 | | 5,394 | | 5,224 | | 4,671 | | | (170) | | | | 0010 |
| .121423O EEJ EUR012/16/24\|.121423O\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/16/2024 | 13,274 | 1,940,000 | 146.15235 | | 32,786 | | 31,525 | | 23,922 | | | (1,261) | | | | 0010 |
| .121423Q EEJ EUR012/15/25\|.121423Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/15/2025 | 66,107 | 9,335,000 | 141.21 | | 372,467 | | 313,890 | | 313,890 | (58,577) | | | | | | 0010 |
| .231412B SPX EUR012/16/24\|.231412B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 575 | 2,715,000 | 4719.55 | | 149,977 | | 144,208 | | 155,854 | | | (5,768) | | | | 0010 |
| .L231412 SPX EUR012/16/24\|.L231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 4,754 | 22,435,000 | 4719.55 | | 292,463 | | 281,214 | | 296,699 | | | (11,249) | | | | 0010 |
| .231412P PDLV5E EUR012/16\|.231412P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2023 | 12/16/2024 | 145,040 | 55,019,364 | 379.34 | | 1,254,442 | | 1,130,501 | | 1,130,501 | (123,941) | | | | | | 0010 |
| .121423J EEJ EUR008/07/25\|.121423J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 08/07/2025 | 1,119 | 160,000 | 142.96 | | 5,024 | | 4,906 | | 4,090 | | | (118) | | | | 0010 |
| .121423D EEJ EUR012/16/24\|.121423D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/16/2024 | 18,094 | 2,555,000 | 141.21 | | 63,109 | | 60,681 | | 55,578 | | | (2,427) | | | | 0010 |
| .V231412 SPX EUR012/16/24\|.V231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 2,177 | 10,275,000 | 4719.55 | | 407,979 | | 421,481 | | 421,481 | 13,502 | | | | | | 0010 |
| .231412G SPX EUR012/16/24\|.231412G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 1,693 | 7,990,000 | 4719.55 | | 488,117 | | 469,343 | | 507,842 | | | (18,774) | | | | 0010 |
| .0231412 SPX EUR012/16/24\|.0231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 1,400 | 6,605,000 | 4719.55 | | 174,253 | | 167,551 | | 178,610 | | | (6,702) | | | | 0010 |
| .231412M PDLV5E EUR011/29\|.231412M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2023 | 11/29/2024 | 851 | 318,182 | 373.87 | | 9,450 | | 9,069 | | 8,836 | | | (381) | | | | 0010 |
| .121423C EEJ EUR012/16/24\|.121423C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/16/2024 | 8,250 | 1,165,000 | 141.21 | | 28,077 | | 26,997 | | 24,734 | | | (1,080) | | | | 0010 |
| .231412K PDLV5E EUR011/14\|.231412K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2023 | 11/14/2024 | 1,858 | 692,149 | 372.46 | | 21,733 | | 20,817 | | 20,531 | | | (916) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .121423L EEJ EUR012/16/24\|.121423L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/16/2024 | 6,016 | 850,000 | 141.280605 | | 25,075 | | 24,111 | | 21,229 | | | (964) | | | | 0010 |
| .121423K EEJ EUR008/28/25\|.121423K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 08/28/2025 | 918 | 130,000 | 141.65 | | 4,680 | | 4,574 | | 3,907 | | | (106) | | | | 0010 |
| .121423B EEJ EUR012/16/24\|.121423B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/16/2024 | 22,520 | 3,180,000 | 141.21 | | 54,378 | | 52,287 | | 45,965 | | | (2,091) | | | | 0010 |
| .231412L PDLV5E EUR011/29\|.231412L\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2023 | 11/29/2024 | 698 | 261,103 | 373.87 | | 7,755 | | 7,442 | | 7,251 | | | (313) | | | | 0010 |
| .231412D SPX EUR012/16/24\|.231412D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 612 | 2,890,000 | 4719.55 | | 163,467 | | 157,180 | | 170,158 | | | (6,287) | | | | 0010 |
| .231412F SPX EUR012/16/24\|.231412F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 426 | 2,010,000 | 4719.55 | | 122,727 | | 118,006 | | 127,690 | | | (4,720) | | | | 0010 |
| .231412N PDLV5E EUR012/16\|.231412N\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2023 | 12/16/2024 | 6,431 | 2,439,655 | 379.34 | | 55,624 | | 53,485 | | 50,128 | | | (2,139) | | | | 0010 |
| .121423E EEJ EUR012/16/24\|.121423E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/16/2024 | 13,314 | 1,880,000 | 141.21 | | 51,700 | | 49,712 | | 45,157 | | | (1,988) | | | | 0010 |
| .P231412 SPX EUR012/16/24\|.P231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 1,066 | 5,030,000 | 4719.55 | | 141,745 | | 136,294 | | 145,526 | | | (5,452) | | | | 0010 |
| .J231412 SPX ASIAN12/16/2\|.J231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 335 | 1,580,000 | 4719.55 | | 51,876 | | 49,881 | | 56,612 | | | (1,995) | | | | 0010 |
| .U231412 SPX EUR012/16/24\|.U231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 1,012 | 4,775,000 | 4719.55 | | 186,249 | | 179,085 | | 192,436 | | | (7,163) | | | | 0010 |
| .Q231412 SPX EUR012/16/24\|.Q231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 1,570 | 7,410,000 | 4719.55 | | 225,597 | | 216,921 | | 232,074 | | | (8,677) | | | | 0010 |
| .231412Q PDLV5E EUR012/15\|.231412Q\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2023 | 12/15/2025 | 7,077 | 2,684,714 | 379.34 | | 84,568 | | 82,942 | | 75,502 | | | (1,626) | | | | 0010 |
| .T231412 SPX EUR012/16/24\|.T231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 1,267 | 5,980,000 | 4719.55 | | 207,476 | | 199,496 | | 214,121 | | | (7,980) | | | | 0010 |
| .H231412 SPX ASIAN12/16/2\|.H231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 1,319 | 6,225,000 | 4719.55 | | 77,184 | | 74,215 | | 81,771 | | | (2,969) | | | | 0010 |
| .I231412 SPX ASIAN12/16/2\|.I231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 374 | 1,765,000 | 4719.55 | | 46,709 | | 44,912 | | 50,514 | | | (1,797) | | | | 0010 |
| .R231412 SPX EUR012/16/24\|.R231412\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/14/2023 | 12/16/2024 | 1,519 | 7,170,000 | 4719.55 | | 228,773 | | 219,974 | | 235,680 | | | (8,799) | | | | 0010 |
| .122123Z SPX ASIAN12/23/2\|.122123Z\| SPX ASIAN 12/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/21/2023 | 12/23/2024 | 1,185 | 5,625,000 | 4746.75 | | 69,863 | | 68,708 | | 70,826 | | | (1,155) | | | | 0010 |
| .122123I EEJ EUR012/23/24\|.122123I\|\| EEJ EURO 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 9,243 | 1,310,000 | 141.73 | | 29,868 | | 29,374 | | 24,679 | | | (494) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .K122123 SPX EUR012/23/24\|.K122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 12/21/2023 | 12/23/2024 | 810 | 3,845,000 | 4746.75 | | 148,459 | | 146,005 | | 150,575 | | | (2,454) | | | | 0010 |
| .M122123 SPX EUR012/23/24\|.M122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 12/21/2023 | 12/23/2024 | 1,057 | 5,015,000 | 4746.75 | | 239,466 | | 235,508 | | 242,603 | | | (3,958) | | | | 0010 |
| .122123H EEJ EUR012/23/24\|.122123H\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 1,658 | 235,000 | 141.73 | | 4,959 | | 4,877 | | 4,088 | | | (82) | | | | 0010 |
| .N122123 SPX EUR012/23/24\|.N122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 12/21/2023 | 12/23/2024 | 1,377 | 6,535,000 | 4746.75 | | 326,129 | | 320,739 | | 330,364 | | | (5,391) | | | | 0010 |
| .122123L EEJ EUR012/23/24\|.122123L\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 29,669 | 4,205,000 | 141.73 | | 103,864 | | 102,147 | | 86,107 | | | (1,717) | | | | 0010 |
| .H122123 SPX EUR012/23/24\|.H122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 12/21/2023 | 12/23/2024 | 1,961 | 9,310,000 | 4746.75 | | 281,460 | | 276,808 | | 285,596 | | | (4,652) | | | | 0010 |
| .122123W EEJ EUR012/23/24\|.122123W\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 5,741 | 825,000 | 143.700047 | | 19,800 | | 19,473 | | 14,883 | | | (327) | | | | 0010 |
| .G122123 SPX EUR012/23/24\|.G122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 12/21/2023 | 12/23/2024 | 2,993 | 14,205,000 | 4746.75 | | 393,209 | | 386,709 | | 398,537 | | | (6,499) | | | | 0010 |
| .122123V EEJ EUR012/23/24\|.122123V\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 4,196 | 595,000 | 141.786692 | | 17,612 | | 17,321 | | 13,970 | | | (291) | | | | 0010 |
| .122123J EEJ EUR012/23/24\|.122123J\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 37,113 | 5,260,000 | 141.73 | | 123,610 | | 121,567 | | 102,307 | | | (2,043) | | | | 0010 |
| .122123K EEJ EUR012/23/24\|.122123K\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 18,839 | 2,670,000 | 141.73 | | 64,347 | | 63,283 | | 53,385 | | | (1,064) | | | | 0010 |
| .122123C EEJ EUR012/23/24\|.122123C\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 2,328 | 330,000 | 141.73 | | 5,082 | | 4,998 | | 3,998 | | | (84) | | | | 0010 |
| .Q122123 SPX EUR012/23/24\|.Q122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 12/21/2023 | 12/23/2024 | 751 | 3,565,000 | 4746.75 | | 201,708 | | 198,374 | | 204,379 | | | (3,334) | | | | 0010 |
| .E122123 SPX EUR012/23/24\|.E122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 12/21/2023 | 12/23/2024 | 704 | 3,340,000 | 4746.75 | | 80,107 | | 78,782 | | 80,863 | | | (1,324) | | | | 0010 |
| .122123B EEJ EUR012/23/24\|.122123B\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 37,219 | 5,275,000 | 141.73 | | 56,970 | | 56,028 | | 40,874 | | | (942) | | | | 0010 |
| .F122123 SPX EUR012/23/24\|.F122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 12/21/2023 | 12/23/2024 | 1,656 | 7,860,000 | 4746.75 | | 205,736 | | 202,335 | | 208,258 | | | (3,401) | | | | 0010 |
| .122123P EEJ EUR012/23/24\|.122123P\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 4,022 | 570,000 | 141.73 | | 16,473 | | 16,201 | | 13,318 | | | (272) | | | | 0010 |
| .122123M EEJ EUR012/23/24\|.122123M\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 2,152 | 305,000 | 141.73 | | 7,839 | | 7,709 | | 6,499 | | | (130) | | | | 0010 |
| .D122123 SPX EUR012/23/24\|.D122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 12/21/2023 | 12/23/2024 | 1,095 | 5,200,000 | 4746.75 | | 97,370 | | 95,761 | | 97,817 | | | (1,609) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .122123D EEJ EUR012/23/24\|.122123D\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 15,769 | 2,235,000 | 141.73 | | 38,219 | | 37,587 | | 30,668 | | | (632) | | | | 0010 |
| .1221230 EEJ EUR012/23/24\|.1221230\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 5,609 | 795,000 | 141.73 | | 21,863 | | 21,501 | | 17,941 | | | (361) | | | | 0010 |
| .122123N EEJ EUR012/23/24\|.122123N\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 4,727 | 670,000 | 141.73 | | 18,023 | | 17,725 | | 14,844 | | | (298) | | | | 0010 |
| .122123E EEJ EUR012/23/24\|.122123E\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 8,432 | 1,195,000 | 141.73 | | 21,749 | | 21,390 | | 17,599 | | | (359) | | | | 0010 |
| .122123X EEJ EUR012/23/24\|.122123X\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 20,834 | 3,055,000 | 146.633858 | | 51,935 | | 51,077 | | 35,336 | | | (858) | | | | 0010 |
| .I122123 SPX EUR012/23/24\|.I122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/21/2023 | 12/23/2024 | 1,762 | 8,365,000 | 4746.75 | | 265,070 | | 260,689 | | 269,264 | | | (4,381) | | | | 0010 |
| .C122123 SPX EUR012/23/24\|.C122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/21/2023 | 12/23/2024 | 5,697 | 27,040,000 | 4746.75 | | 349,438 | | 343,662 | | 349,425 | | | (5,776) | | | | 0010 |
| .B122123 SPX ASIAN12/23/2\|.B122123\| SPX ASIAN 12/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/21/2023 | 12/23/2024 | 884 | 4,195,000 | 4746.75 | | 141,359 | | 139,022 | | 144,056 | | | (2,337) | | | | 0010 |
| .122123F EEJ EUR012/23/24\|.122123F\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 26,882 | 3,810,000 | 141.73 | | 75,057 | | 73,816 | | 61,090 | | | (1,241) | | | | 0010 |
| .122123G EEJ EUR012/23/24\|.122123G\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 4,445 | 630,000 | 141.73 | | 12,789 | | 12,578 | | 10,447 | | | (211) | | | | 0010 |
| .S122123 SPX EUR012/23/24\|.S122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/21/2023 | 12/23/2024 | 482 | 2,290,000 | 4746.75 | | 139,681 | | 137,372 | | 140,508 | | | (2,309) | | | | 0010 |
| .A122123 SPX ASIAN12/23/2\|.A122123\| SPX ASIAN 12/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/21/2023 | 12/23/2024 | 333 | 1,580,000 | 4746.75 | | 43,870 | | 43,145 | | 45,170 | | | (725) | | | | 0010 |
| .J122123 SPX EUR012/23/24\|.J122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/21/2023 | 12/23/2024 | 1,043 | 4,950,000 | 4746.75 | | 169,201 | | 166,404 | | 171,956 | | | (2,797) | | | | 0010 |
| .122123U EEJ EUR012/16/24\|.122123U\| EEJ EUR0 12/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/16/2024 | 1,168 | 165,000 | 141.224121 | | 5,049 | | 4,964 | | 4,152 | | | (85) | | | | 0010 |
| .122123R EEJ EUR007/29/24\|.122123R\| EEJ EUR0 07/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 07/29/2024 | 833 | 120,000 | 144.14 | | 1,908 | | 1,855 | | 1,405 | | | (53) | | | | 0010 |
| .1221230 EEJ EUR012/23/24\|.122123Q\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 2,646 | 375,000 | 141.73 | | 10,950 | | 10,769 | | 8,817 | | | (181) | | | | 0010 |
| .122123S EEJ EUR010/14/25\|.122123S\| EEJ EUR0 10/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 10/14/2025 | 789 | 110,000 | 139.41 | | 5,038 | | 4,992 | | 4,275 | | | (46) | | | | 0010 |
| .122123Y EEJ EUR012/23/24\|.122123Y\| EEJ EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 12/23/2024 | 9,137 | 1,295,000 | 141.73 | | 38,591 | | 37,953 | | 30,634 | | | (638) | | | | 0010 |
| .P122123 SPX EUR012/23/24\|.P122123\| SPX EUR0 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 12/21/2023 | 12/23/2024 | 451 | 2,140,000 | 4746.75 | | 118,130 | | 116,178 | | 119,754 | | | (1,953) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .T122123 SPX EUR012/23/24\|.T122123\| SPX EURO 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 12/21/2023 | 12/23/2024 | 1,763 | 8,370,000 | 4746.75 | | 512,236 | | 503,769 | | 515,122 | | | (8,467) | | | | 0010 |
| .122123T EEJ EUR011/14/25\|.122123T\| EEJ EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 11/14/2025 | 787 | 110,000 | 139.8 | | 4,961 | | 4,918 | | 4,182 | | | (43) | | | | 0010 |
| .R122123 SPX EUR012/23/24\|.R122123\| SPX EURO 12/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T30BM4LN29 | 12/21/2023 | 12/23/2024 | 2,310 | 10,965,000 | 4746.75 | | 626,178 | | 615,828 | | 633,859 | | | (10,350) | | | | 0010 |
| .122123A EEJ EUR009/09/24\|.122123A\| EEJ EURO 09/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2023 | 09/09/2024 | 1,127 | 160,000 | 141.98 | | 3,840 | | 3,751 | | 3,100 | | | (89) | | | | 0010 |
| .122623O NDX EUR012/16/24\|.122623O\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 12/26/2023 | 12/16/2024 | 38 | 628,438 | 16537.83 | | 41,836 | | 41,363 | | 40,177 | | | (473) | | | | 0010 |
| .122623X NDX DIGITAL12/09\|.122623X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/26/2023 | 12/09/2024 | 15 | 245,000 | 16022.49 | | 16,611 | | 16,420 | | 16,812 | | | (191) | | | | 0010 |
| .122623N NDX EUR012/23/24\|.122623N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 12/26/2023 | 12/23/2024 | 18 | 301,633 | 16757.41 | | 18,774 | | 18,566 | | 17,953 | | | (208) | | | | 0010 |
| .122623M NDX EUR012/16/24\|.122623M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 12/26/2023 | 12/16/2024 | 152 | 2,513,750 | 16537.83 | | 167,343 | | 165,452 | | 160,707 | | | (1,891) | | | | 0010 |
| .122623V NDX DIGITAL12/16\|.122623V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/26/2023 | 12/16/2024 | 22 | 369,999 | 16537.7906405042 | | 23,717 | | 23,449 | | 23,385 | | | (268) | | | | 0010 |
| .122623W NDX DIGITAL12/23\|.122623W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/26/2023 | 12/23/2024 | 24 | 394,999 | 16757.3827937739 | | 25,043 | | 24,766 | | 24,342 | | | (277) | | | | 0010 |
| .122723B MXEA ASIAN12/09/\|.122723B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 12/09/2024 | 567 | 1,212,410 | 2138.29 | | 43,296 | | 42,921 | | 40,226 | | | (375) | | | | 0010 |
| .122723A MXEA ASIAN11/29/\|.122723A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 11/29/2024 | 333 | 705,803 | 2119.53 | | 21,169 | | 20,980 | | 19,362 | | | (189) | | | | 0010 |
| .122723I MXEA EUR012/09/2\|.122723I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 12/09/2024 | 496 | 1,060,592 | 2138.29 | | 33,485 | | 33,195 | | 30,279 | | | (290) | | | | 0010 |
| .122723H MXEA EUR012/09/2\|.122723H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 12/09/2024 | 288 | 615,828 | 2138.29 | | 10,716 | | 10,624 | | 8,906 | | | (93) | | | | 0010 |
| .122723F MXEA EUR011/29/2\|.122723F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 11/29/2024 | 412 | 873,246 | 2119.53 | | 15,944 | | 15,802 | | 13,349 | | | (142) | | | | 0010 |
| .122723G MXEA EUR011/29/2\|.122723G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 11/29/2024 | 768 | 1,627,799 | 2119.53 | | 58,376 | | 57,854 | | 53,325 | | | (521) | | | | 0010 |
| .122723D MXEA ASIAN12/23/\|.122723D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 12/23/2024 | 723 | 1,593,615 | 2204.17 | | 42,606 | | 42,251 | | 38,365 | | | (355) | | | | 0010 |
| .122723J MXEA EUR012/09/2\|.122723J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 12/09/2024 | 609 | 1,302,219 | 2138.29 | | 47,703 | | 47,289 | | 43,614 | | | (414) | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .122723P MXEA EUR012/23/2\|.122723P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 12/23/2024 | 470 | 1,035,960 | 2204.17 | | 36,096 | | 35,795 | | 32,959 | | | (301) | | | | 0010 |
| .122723K MXEA EUR012/16/2\|.122723K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 12/16/2024 | 724 | 1,590,867 | 2197.33 | | 24,334 | | 24,127 | | 20,055 | | | (207) | | | | 0010 |
| .1227230 MXEA EUR012/23/2\|.1227230\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 12/23/2024 | 429 | 945,589 | 2204.17 | | 27,542 | | 27,312 | | 24,691 | | | (230) | | | | 0010 |
| .122723N MXEA EUR012/23/2\|.122723N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 12/23/2024 | 589 | 1,298,256 | 2204.17 | | 19,443 | | 19,281 | | 15,893 | | | (162) | | | | 0010 |
| .122723L MXEA EUR012/16/2\|.122723L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 12/16/2024 | 770 | 1,691,944 | 2197.33 | | 53,554 | | 53,098 | | 48,486 | | | (455) | | | | 0010 |
| .122723C MXEA ASIAN12/16/\|.122723C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 12/16/2024 | 541 | 1,188,756 | 2197.33 | | 31,935 | | 31,664 | | 28,827 | | | (271) | | | | 0010 |
| .122723M MXEA EUR012/16/2\|.122723M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 12/16/2024 | 117 | 257,088 | 2197.33 | | 13,261 | | 13,148 | | 12,507 | | | (113) | | | | 0010 |
| .122723E MXEA EUR011/07/2\|.122723E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/27/2023 | 11/07/2024 | 129 | 260,406 | 2018.65 | | 18,758 | | 18,579 | | 17,783 | | | (179) | | | | 0010 |
| .122823Z SPX EUR012/30/24\|.122823Z\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/30/2024 | 1,204 | 5,760,000 | 4783.35 | | 327,168 | | 327,168 | | 318,754 | | | | | | | 0010 |
| .D122823 PDLV5E EUR011/29\|.D122823\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. ..... E570DZWZ7FF32TWEFA76 | 12/28/2023 | 11/29/2024 | 801 | 299,550 | 373.87 | | 9,046 | | 9,046 | | 8,307 | | | | | | | 0010 |
| .122823Q SPX EUR012/30/24\|.122823Q\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/30/2024 | 1,220 | 5,835,000 | 4783.35 | | 154,044 | | 154,044 | | 150,547 | | | | | | | 0010 |
| .H122823 PDLV5E EUR012/29\|.H122823\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. ..... E570DZWZ7FF32TWEFA76 | 12/28/2023 | 12/29/2025 | 3,545 | 1,346,741 | 379.94 | | 42,557 | | 42,557 | | 37,182 | | | | | | | 0010 |
| .122823L SPX ASIAN12/30/2\|.122823L\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri ..... 549300Y6K4T3QBM4LN29 | 12/28/2023 | 12/30/2024 | 328 | 1,570,000 | 4783.35 | | 43,257 | | 43,257 | | 41,363 | | | | | | | 0010 |
| .122823I EEJ EQFWD02/28/2\|.122823I\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank ..... 7H6GLXDRUGQFU57RNE97 | 12/28/2023 | 02/28/2024 | 7,740 | 1,100,000 | 142.11 | | 11,000 | | 11,000 | | 9,641 | | | | | | | 0010 |
| .122823M SPX ASIAN12/30/2\|.122823M\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri ..... 549300Y6K4T3QBM4LN29 | 12/28/2023 | 12/30/2024 | 305 | 1,460,000 | 4783.35 | | 48,673 | | 48,673 | | 45,855 | | | | | | | 0010 |
| .122823X SPX EUR012/30/24\|.122823X\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/30/2024 | 770 | 3,685,000 | 4783.35 | | 203,044 | | 203,044 | | 198,468 | | | | | | | 0010 |
| .122823K SPX ASIAN12/30/2\|.122823K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri ..... 549300Y6K4T3QBM4LN29 | 12/28/2023 | 12/30/2024 | 1,062 | 5,080,000 | 4783.35 | | 62,738 | | 62,738 | | 59,404 | | | | | | | 0010 |
| .F122823 PDLV5E EUR012/30\|.F122823\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. ..... E570DZWZ7FF32TWEFA76 | 12/28/2023 | 12/30/2024 | 7,233 | 2,748,280 | 379.94 | | 62,661 | | 62,661 | | 55,283 | | | | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .122823P SPX EUR012/30/24\|.122823P\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/30/2024 | 410 | 1,960,000 | 4783.35 | | 48,412 | | 48,412 | | 47,236 | | | | | | | 0010 |
| .122823C EEJ EUR012/16/24\|.122823C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/28/2023 | 12/16/2024 | 23,015 | 3,250,000 | 141.21 | | 83,525 | | 83,525 | | 67,092 | | | | | | | 0010 |
| .122823F EEJ EUR012/30/24\|.122823F\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/28/2023 | 12/30/2024 | 38,361 | 5,445,000 | 141.94 | | 127,958 | | 127,958 | | 103,526 | | | | | | | 0010 |
| .122823E EEJ EUR012/30/24\|.122823E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/28/2023 | 12/30/2024 | 43,504 | 6,175,000 | 141.94 | | 121,648 | | 121,648 | | 96,817 | | | | | | | 0010 |
| .122823D EEJ EUR012/30/24\|.122823D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/28/2023 | 12/30/2024 | 34,768 | 4,935,000 | 141.94 | | 53,298 | | 53,298 | | 37,431 | | | | | | | 0010 |
| .122823O SPX EUR012/30/24\|.122823O\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/30/2024 | 746 | 3,570,000 | 4783.35 | | 69,972 | | 69,972 | | 67,793 | | | | | | | 0010 |
| .122823G EEJ EUR012/30/24\|.122823G\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/28/2023 | 12/30/2024 | 44,632 | 6,335,000 | 141.94 | | 153,307 | | 153,307 | | 123,813 | | | | | | | 0010 |
| .G122823 PDLV5E EUR012/29\|.G122823\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/28/2023 | 12/29/2025 | 4,507 | 1,712,425 | 379.94 | | 54,113 | | 54,113 | | 47,278 | | | | | | | 0010 |
| .122823N SPX EUR012/30/24\|.122823N\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/30/2024 | 4,634 | 22,165,000 | 4783.35 | | 290,362 | | 290,362 | | 278,324 | | | | | | | 0010 |
| .122823W SPX EUR012/30/24\|.122823W\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/30/2024 | 586 | 2,805,000 | 4783.35 | | 139,689 | | 139,689 | | 136,677 | | | | | | | 0010 |
| .C122823 PDLV5E EUR010/21\|.C122823\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/28/2023 | 10/21/2024 | 2,679 | 979,067 | 365.46 | | 42,687 | | 42,687 | | 40,938 | | | | | | | 0010 |
| .122823Y SPX EUR012/30/24\|.122823Y\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/30/2024 | 493 | 2,360,000 | 4783.35 | | 132,396 | | 132,396 | | 129,217 | | | | | | | 0010 |
| .122823U SPX EUR012/30/24\|.122823U\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/30/2024 | 1,801 | 8,615,000 | 4783.35 | | 278,265 | | 278,265 | | 271,944 | | | | | | | 0010 |
| .E122823 PDLV5E EUR012/30\|.E122823\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/28/2023 | 12/30/2024 | 8,403 | 3,192,592 | 379.94 | | 72,791 | | 72,791 | | 64,221 | | | | | | | 0010 |
| .122823V SPX EUR012/30/24\|.122823V\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/30/2024 | 1,015 | 4,855,000 | 4783.35 | | 179,635 | | 179,635 | | 175,590 | | | | | | | 0010 |
| .122823T SPX EUR012/30/24\|.122823T\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/30/2024 | 1,843 | 8,815,000 | 4783.35 | | 269,739 | | 269,739 | | 263,562 | | | | | | | 0010 |
| .122823H EEJ EUR012/30/24\|.122823H\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/28/2023 | 12/30/2024 | 2,607 | 370,000 | 141.94 | | 10,693 | | 10,693 | | 8,444 | | | | | | | 0010 |
| .122823B EEJ EUR012/16/24\|.122823B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/28/2023 | 12/16/2024 | 19,475 | 2,750,000 | 141.21 | | 68,475 | | 68,475 | | 54,960 | | | | | | | 0010 |
| .B122823 PDLV5E EUR010/07\|.B122823\| . | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/28/2023 | 10/07/2024 | 3,081 | 1,137,998 | 369.36 | | 41,082 | | 41,082 | | 38,840 | | | | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .122823A EEJ EUR012/16/24\|.122823A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/28/2023 | 12/16/2024 | 28,327 | 4,000,000 | 141.21 | | 86,000 | | 86,000 | | 68,140 | | | | | | | 0010 |
| .122823R SPX EUR012/30/24\|.122823R\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/30/2024 | 1,413 | 6,760,000 | 4783.35 | | 188,604 | | 188,604 | | 184,639 | | | | | | | 0010 |
| .122823S SPX EUR012/30/24\|.122823S\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/30/2024 | 523 | 2,500,000 | 4783.35 | | 73,250 | | 73,250 | | 71,579 | | | | | | | 0010 |
| .A122823 PDLV5E EUR012/30\|.A122823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/28/2023 | 12/30/2024 | 897 | 340,945 | 379.94 | | 6,307 | | 6,307 | | 5,594 | | | | | | | 0010 |
| .70723AC SPX EUR012/31/24\|.70723AC\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 07/07/2023 | 12/31/2024 | 5,411 | 27,100,000 | 5008.32157579021 | | 1,639,550 | | 1,110,270 | | 1,428,611 | | (529,280) | | | | | 0010 |
| .70723AE SPX EUR012/31/24\|.70723AE\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 07/07/2023 | 12/31/2024 | 324 | 1,700,000 | 5246.81317826634 | | 65,790 | | 44,552 | | 49,873 | | (21,238) | | | | | 0010 |
| .70723AD SPX EUR012/31/24\|.70723AD\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 07/07/2023 | 12/31/2024 | 449 | 2,300,000 | 5127.56832651998 | | 111,550 | | 75,539 | | 92,431 | | (36,011) | | | | | 0010 |
| .I232112 PDLV5E EUR012/23\|.I232112\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/21/2023 | 12/23/2024 | 6,966 | 2,637,375 | 378.63 | | 60,132 | | 59,138 | | 57,140 | | (994) | | | | | 0010 |
| .K232112 PDLV5E EUR012/22\|.K232112\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/21/2023 | 12/22/2025 | 8,647 | 3,274,007 | 378.63 | | 103,131 | | 102,280 | | 95,474 | | (851) | | | | | 0010 |
| .G232112 PDLV5E EUR012/23\|.G232112\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/21/2023 | 12/23/2024 | 1,150 | 435,287 | 378.63 | | 8,967 | | 8,819 | | 8,569 | | (148) | | | | | 0010 |
| .L232112 PDLV5E EUR012/22\|.L232112\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/21/2023 | 12/22/2025 | 7,719 | 2,922,789 | 378.63 | | 92,068 | | 91,308 | | 85,232 | | (760) | | | | | 0010 |
| .J232112 PDLV5E EUR012/23\|.J232112\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/21/2023 | 12/23/2024 | 9,580 | 3,627,378 | 378.63 | | 82,704 | | 81,337 | | 78,589 | | (1,367) | | | | | 0010 |
| .H232112 PDLV5E EUR012/23\|.H232112\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/21/2023 | 12/23/2024 | 921 | 348,888 | 378.63 | | 7,707 | | 7,823 | | 7,553 | | (131) | | | | | 0010 |
| 0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 24,979,524 | 334,495,324 | | 227,654,090 | XXX | 420,512,496 | 15,917,674 | | (138,679,922) | | | XXX | XXX |
| .110223B EEJ EQFWD02/07/2\|.110223B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/02/2023 | 02/07/2024 | 18,052 | 2,500,000 | 138.49 | | 25,000 | | 9,946 | | 4,427 | | | (15,054) | | | | 0010 |
| .110323B EEJ EQFWD05/07/2\|.110323B\| EEJ EQFWD 05/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/03/2023 | 05/07/2024 | 14,413 | 2,000,000 | 138.76 | | 20,000 | | 13,956 | | 15,837 | | | (6,044) | | | | 0010 |
| .120123B EEJ EQFWD05/21/2\|.120123B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/01/2023 | 05/21/2024 | 14,986 | 2,100,000 | 140.13 | | 21,000 | | 17,625 | | 25,622 | | | (3,375) | | | | 0010 |
| .121523B EEJ EQFWD12/16/2\|.121523B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/15/2023 | 12/16/2024 | 26,994 | 3,800,000 | 140.77 | | 38,000 | | 89,555 | | 89,582 | 51,582 | | | | | | 0010 |
| 0169999999. Subtotal - Purchased Options - Hedging Other - Put Options | | | | | | | | | | | 104,000 | | 131,082 | XXX | 135,468 | 51,582 | | (24,473) | | | XXX | XXX |
| .052319A IRF07/23/26\|.052319A\|IRF 07/23/2026 RBC | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/23/2019 | 07/23/2026 | 12,500,000 | 12,500,000 | 0.019 | 335,000 | | | 38,788 | | 38,788 | (29,161) | | | | | | 0040 |
| .052319C IRF07/23/26\|.052319C\|IRF 07/23/2026 RBC | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/23/2019 | 07/23/2026 | 16,250,000 | 16,250,000 | 0.019 | 435,500 | | | 50,425 | | 50,425 | (37,909) | | | | | | 0040 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .052819C<br>IRF07/15/26\|.052819C\|<br>RF 07/15/2026 RBC | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/28/2019 | 07/15/2026 | 14,500,000 | 14,500,000 | 0.0185 | 386,000 | | | 42,325 | | 42,325 | (32,257) | | | | | | 0040 |
| .052819A<br>IRF07/15/26\|.052819A\|<br>RF 07/15/2026 RBC | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/28/2019 | 07/15/2026 | 14,500,000 | 14,500,000 | 0.0185 | 386,000 | | | 42,325 | | 42,325 | (32,257) | | | | | | 0040 |
| .060319C<br>IRF07/15/26\|.060319C\|<br>RF 07/15/2026 MZHO | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 06/03/2019 | 07/15/2026 | 15,750,000 | 15,750,000 | 0.017 | 462,500 | | | 40,342 | | 40,342 | (31,591) | | | | | | 0040 |
| .060319A<br>IRF07/15/26\|.060319A\|<br>RF 07/15/2026 MZHO | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 06/03/2019 | 07/15/2026 | 15,750,000 | 15,750,000 | 0.017 | 462,500 | | | 40,342 | | 40,342 | (31,591) | | | | | | 0040 |
| .060519G<br>IRF07/25/26\|.060519G\|<br>RF 07/25/2026 RBC | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/05/2019 | 07/25/2026 | 5,500,000 | 5,500,000 | 0.0172 | 160,500 | | | 14,745 | | 14,745 | (11,387) | | | | | | 0040 |
| .060519C<br>IRF07/15/26\|.060519C\|<br>RF 07/15/2026 RBC | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/05/2019 | 07/15/2026 | 4,250,000 | 4,250,000 | 0.0172 | 124,000 | | | 11,078 | | 11,078 | (8,645) | | | | | | 0040 |
| .060519E<br>IRF07/25/26\|.060519E\|<br>RF 07/25/2026 RBC | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/05/2019 | 07/25/2026 | 5,500,000 | 5,500,000 | 0.0172 | 160,500 | | | 14,745 | | 14,745 | (11,387) | | | | | | 0040 |
| .060519A<br>IRF07/15/26\|.060519A\|<br>RF 07/15/2026 RBC | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/05/2019 | 07/15/2026 | 4,250,000 | 4,250,000 | 0.0172 | 124,000 | | | 11,078 | | 11,078 | (8,645) | | | | | | 0040 |
| .061119C<br>ICF05/05/25\|.061119C\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/11/2019 | 05/05/2025 | 21,000,000 | 21,000,000 | 0.017 | 425,000 | | | 8,094 | | 8,094 | (15,235) | | | | | | 0040 |
| .061119A<br>ICF05/05/25\|.061119A\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/11/2019 | 05/05/2025 | 21,000,000 | 21,000,000 | 0.017 | 425,000 | | | 8,094 | | 8,094 | (15,235) | | | | | | 0040 |
| .061419P<br>ICF07/15/26\|.061419P\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/14/2019 | 07/15/2026 | 12,750,000 | 12,750,000 | 0.0165 | 371,000 | | | 31,252 | | 31,252 | (24,685) | | | | | | 0040 |
| .061419N<br>ICF07/15/26\|.061419N\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78 | 06/14/2019 | 07/15/2026 | 12,750,000 | 12,750,000 | 0.0165 | 371,000 | | | 31,252 | | 31,252 | (24,685) | | | | | | 0040 |
| .071919I<br>ICF07/20/26\|.071919I\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/19/2019 | 07/20/2026 | 12,300,000 | 12,300,000 | 0.016 | 305,650 | | | 29,145 | | 29,145 | (23,111) | | | | | | 0040 |
| .071919C<br>ICF07/20/26\|.071919C\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/19/2019 | 07/20/2026 | 4,000,000 | 4,000,000 | 0.016 | 98,000 | | | 9,478 | | 9,478 | (7,516) | | | | | | 0040 |
| .071919G<br>ICF07/20/26\|.071919G\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/19/2019 | 07/20/2026 | 12,300,000 | 12,300,000 | 0.016 | 305,650 | | | 29,145 | | 29,145 | (23,111) | | | | | | 0040 |
| .071919E<br>ICF07/20/26\|.071919E\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/19/2019 | 07/20/2026 | 5,000,000 | 5,000,000 | 0.016 | 123,000 | | | 11,848 | | 11,848 | (9,395) | | | | | | 0040 |
| .081919A<br>ICF10/15/24\|.081919A\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/19/2019 | 10/15/2024 | 5,000,000 | 5,000,000 | 0.011 | 78,000 | | | 84 | | 84 | (1,380) | | | | | | 0040 |
| .081919M<br>ICF07/15/26\|.081919M\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/19/2019 | 07/15/2026 | 8,000,000 | 8,000,000 | 0.0114 | 196,000 | | | 12,496 | | 12,496 | (11,341) | | | | | | 0040 |
| .081919K<br>ICF07/15/26\|.081919K\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/19/2019 | 07/15/2026 | 1,990,000 | 1,990,000 | 0.0114 | 49,000 | | | 3,108 | | 3,108 | (2,821) | | | | | | 0040 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .081919I<br>ICF07/15/26\|.081919I\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/19/2019 | 07/15/2026 | 1,990,000 | 1,990,000 | 0.0114 | 49,000 | | | 3,108 | | 3,108 | (2,821) | | | | | | 0040 |
| .081919O<br>ICF07/15/26\|.081919O\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/19/2019 | 07/15/2026 | 8,000,000 | 8,000,000 | 0.0114 | 196,000 | | | 12,496 | | 12,496 | (11,341) | | | | | | 0040 |
| .081919C<br>ICF10/15/24\|.081919C\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/19/2019 | 10/15/2024 | 5,000,000 | 5,000,000 | 0.011 | 78,000 | | | 84 | | 84 | (1,380) | | | | | | 0040 |
| .091219I<br>ICF10/25/26\|.091219I\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/12/2019 | 10/25/2026 | 2,000,000 | 2,000,000 | 0.0133 | 51,000 | | | 4,650 | | 4,650 | (3,765) | | | | | | 0040 |
| .091219G<br>ICF11/20/26\|.091219G\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/12/2019 | 11/20/2026 | 7,000,000 | 7,000,000 | 0.0135 | 188,000 | | | 17,395 | | 17,395 | (13,972) | | | | | | 0040 |
| .091219M<br>ICF10/25/26\|.091219M\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/12/2019 | 10/25/2026 | 10,000,000 | 10,000,000 | 0.0133 | 256,000 | | | 23,250 | | 23,250 | (18,824) | | | | | | 0040 |
| .091219E<br>ICF11/20/26\|.091219E\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/12/2019 | 11/20/2026 | 4,000,000 | 4,000,000 | 0.0135 | 106,000 | | | 9,940 | | 9,940 | (7,984) | | | | | | 0040 |
| .0912190<br>ICF10/25/26\|.0912190\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/12/2019 | 10/25/2026 | 16,000,000 | 16,000,000 | 0.0133 | 410,000 | | | 37,201 | | 37,201 | (30,118) | | | | | | 0040 |
| .091219C<br>ICF11/20/26\|.091219C\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/12/2019 | 11/20/2026 | 2,000,000 | 2,000,000 | 0.0135 | 53,000 | | | 4,970 | | 4,970 | (3,992) | | | | | | 0040 |
| .091219K<br>ICF10/25/26\|.091219K\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/12/2019 | 10/25/2026 | 2,000,000 | 2,000,000 | 0.0133 | 51,000 | | | 4,650 | | 4,650 | (3,765) | | | | | | 0040 |
| .091819C<br>ICF10/20/26\|.091819C\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 09/18/2019 | 10/20/2026 | 5,750,000 | 5,750,000 | 0.013 | 136,750 | | | 12,852 | | 12,852 | (10,531) | | | | | | 0040 |
| .091819A<br>ICF10/20/26\|.091819A\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 09/18/2019 | 10/20/2026 | 5,750,000 | 5,750,000 | 0.013 | 136,750 | | | 12,852 | | 12,852 | (10,531) | | | | | | 0040 |
| .103119E<br>ICF01/23/27\|.103119E\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/31/2019 | 01/23/2027 | 8,000,000 | 8,000,000 | 0.0125 | 200,000 | | | 20,578 | | 20,578 | (16,866) | | | | | | 0040 |
| .103119A<br>ICF10/20/24\|.103119A\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/31/2019 | 10/20/2024 | 10,000,000 | 10,000,000 | 0.0115 | 130,000 | | | 197 | | 197 | (2,874) | | | | | | 0040 |
| .103119C<br>ICF01/23/27\|.103119C\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/31/2019 | 01/23/2027 | 8,000,000 | 8,000,000 | 0.0125 | 200,000 | | | 20,578 | | 20,578 | (16,866) | | | | | | 0040 |
| .111319E<br>ICF10/23/25\|.111319E\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 11/13/2019 | 10/23/2025 | 3,000,000 | 3,000,000 | 0.0135 | 50,809 | | | 2,350 | | 2,350 | (2,572) | | | | | | 0040 |
| .111319A<br>ICF07/23/26\|.111319A\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 11/13/2019 | 07/23/2026 | 3,000,000 | 3,000,000 | 0.014 | 61,200 | | | 6,009 | | 6,009 | (5,008) | | | | | | 0040 |
| .111319G<br>ICF10/23/25\|.111319G\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 11/13/2019 | 10/23/2025 | 7,000,000 | 7,000,000 | 0.0135 | 118,553 | | | 5,484 | | 5,484 | (6,001) | | | | | | 0040 |
| .111319C<br>ICF07/23/26\|.111319C\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 11/13/2019 | 07/23/2026 | 7,000,000 | 7,000,000 | 0.014 | 142,800 | | | 14,021 | | 14,021 | (11,685) | | | | | | 0040 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .111319I<br>ICF10/23/25\|.111319I\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6W8S6QX2D1J857QP30 | 11/13/2019 | 10/23/2025 | 13,500,000 | 13,500,000 | 0.0135 | 228,638 | | | 10,576 | | 10,576 | (11,574) | | | | | | 0040 |
| .112219C<br>ICF07/15/26\|.112219C\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/22/2019 | 07/15/2026 | 7,000,000 | 7,000,000 | 0.0128 | 154,000 | | | 12,383 | | 12,383 | (10,756) | | | | | | 0040 |
| .112219G<br>ICF07/15/24\|.112219G\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/22/2019 | 07/15/2024 | 15,000,000 | 15,000,000 | 0.0123 | 176,250 | | | 20 | | 20 | (3,256) | | | | | | 0040 |
| .112219K<br>ICF01/15/26\|.112219K\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/22/2019 | 01/15/2026 | 23,000,000 | 23,000,000 | 0.0128 | 439,500 | | | 23,804 | | 23,804 | (24,147) | | | | | | 0040 |
| .112219I<br>ICF01/15/26\|.112219I\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/22/2019 | 01/15/2026 | 5,000,000 | 5,000,000 | 0.0128 | 95,500 | | | 5,175 | | 5,175 | (5,249) | | | | | | 0040 |
| .112219A<br>ICF07/15/26\|.112219A\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/22/2019 | 07/15/2026 | 3,000,000 | 3,000,000 | 0.0128 | 66,000 | | | 5,307 | | 5,307 | (4,610) | | | | | | 0040 |
| .112219E<br>ICF07/15/24\|.112219E\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/22/2019 | 07/15/2024 | 5,000,000 | 5,000,000 | 0.0123 | 58,750 | | | 7 | | 7 | (1,085) | | | | | | 0040 |
| .120519G<br>ICF01/15/27\|.120519G\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6W8S6QX2D1J857QP30 | 12/05/2019 | 01/15/2027 | 5,000,000 | 5,000,000 | 0.0138 | 125,000 | | | 14,136 | | 14,136 | (11,114) | | | | | | 0040 |
| .120519C<br>ICF01/16/27\|.120519C\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6W8S6QX2D1J857QP30 | 12/05/2019 | 01/16/2027 | 5,000,000 | 5,000,000 | 0.0138 | 126,250 | | | 14,242 | | 14,242 | (11,210) | | | | | | 0040 |
| .120519E<br>ICF01/16/27\|.120519E\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6W8S6QX2D1J857QP30 | 12/05/2019 | 01/16/2027 | 15,000,000 | 15,000,000 | 0.0138 | 378,750 | | | 42,727 | | 42,727 | (33,630) | | | | | | 0040 |
| .120519M<br>ICF10/15/27\|.120519M\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6W8S6QX2D1J857QP30 | 12/05/2019 | 10/15/2027 | 8,000,000 | 8,000,000 | 0.0138 | 230,000 | | | 34,167 | | 34,167 | (25,491) | | | | | | 0040 |
| .120519A<br>ICF04/15/27\|.120519A\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6W8S6QX2D1J857QP30 | 12/05/2019 | 04/15/2027 | 9,000,000 | 9,000,000 | 0.0138 | 235,000 | | | 29,549 | | 29,549 | (23,002) | | | | | | 0040 |
| .120519K<br>ICF01/15/27\|.120519K\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6W8S6QX2D1J857QP30 | 12/05/2019 | 01/15/2027 | 10,000,000 | 10,000,000 | 0.0138 | 250,000 | | | 28,271 | | 28,271 | (22,227) | | | | | | 0040 |
| .121219G<br>ICF01/20/26\|.121219G\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6W8S6QX2D1J857QP30 | 12/12/2019 | 01/20/2026 | 8,000,000 | 8,000,000 | 0.0146 | 160,000 | | | 9,918 | | 9,918 | (9,493) | | | | | | 0040 |
| .121219C<br>ICF10/20/25\|.121219C\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6W8S6QX2D1J857QP30 | 12/12/2019 | 10/20/2025 | 13,000,000 | 13,000,000 | 0.0146 | 239,688 | | | 11,124 | | 11,124 | (11,841) | | | | | | 0040 |
| .121219K<br>ICF07/20/26\|.121219K\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6W8S6QX2D1J857QP30 | 12/12/2019 | 07/20/2026 | 11,000,000 | 11,000,000 | 0.0148 | 238,334 | | | 23,435 | | 23,435 | (19,010) | | | | | | 0040 |
| .121219E<br>ICF01/20/26\|.121219E\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6W8S6QX2D1J857QP30 | 12/12/2019 | 01/20/2026 | 2,000,000 | 2,000,000 | 0.0146 | 40,000 | | | 2,480 | | 2,480 | (2,373) | | | | | | 0040 |
| .121219I<br>ICF07/20/26\|.121219I\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6W8S6QX2D1J857QP30 | 12/12/2019 | 07/20/2026 | 4,000,000 | 4,000,000 | 0.0148 | 86,666 | | | 8,522 | | 8,522 | (6,913) | | | | | | 0040 |
| .121219A<br>ICF10/20/25\|.121219A\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6W8S6QX2D1J857QP30 | 12/12/2019 | 10/20/2025 | 3,000,000 | 3,000,000 | 0.0146 | 55,313 | | | 2,567 | | 2,567 | (2,733) | | | | | | 0040 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .121919I<br>ICF01/23/27\|.121919I\|\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 12/19/2019 | 01/23/2027 | 7,000,000 | 7,000,000 | 0.0152 | 168,000 | | | 22,682 | | 22,682 | (17,064) | | | | | | 0040 |
| .121919A<br>ICF01/23/26\|.121919A\|\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 12/19/2019 | 01/23/2026 | 7,000,000 | 7,000,000 | 0.0148 | 130,000 | | | 8,948 | | 8,948 | (8,506) | | | | | | 0040 |
| .121919E<br>ICF04/23/26\|.121919E\|\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 12/19/2019 | 04/23/2026 | 10,000,000 | 10,000,000 | 0.0149 | 200,000 | | | 17,129 | | 17,129 | (14,959) | | | | | | 0040 |
| .121919G<br>ICF01/23/27\|.121919G\|\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 12/19/2019 | 01/23/2027 | 3,000,000 | 3,000,000 | 0.0152 | 72,000 | | | 9,721 | | 9,721 | (7,313) | | | | | | 0040 |
| .121919C<br>ICF04/23/26\|.121919C\|\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 12/19/2019 | 04/23/2026 | 5,000,000 | 5,000,000 | 0.0149 | 100,000 | | | 8,564 | | 8,564 | (7,479) | | | | | | 0040 |
| .3921Q<br>ICF01/15/26\|.3921Q\|Interest Rate Floor 01/1 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 01/15/2026 | 7,500,000 | 7,500,000 | 0.00695 | | | | 4,501 | | 4,501 | (5,800) | | | | | | 0040 |
| .30921AS<br>ICF02/20/26\|.30921AS\|\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 02/20/2026 | 5,000,000 | 5,000,000 | 0.00695 | | | | 3,418 | | 3,418 | (4,284) | | | | | | 0040 |
| .30921AO<br>ICF08/20/25\|.30921AO\|\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 08/20/2025 | 7,500,000 | 7,500,000 | 0.00695 | | | | 2,218 | | 2,218 | (3,625) | | | | | | 0040 |
| .030921W<br>ICF07/23/25\|.030921W\|\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 07/23/2025 | 5,000,000 | 5,000,000 | 0.00695 | | | | 1,222 | | 1,222 | (2,223) | | | | | | 0040 |
| .3921A<br>ICF04/20/26\|.3921A\|Interest Rate Floor 04/2 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 04/20/2026 | 6,150,000 | 6,150,000 | 0.00695 | | | | 5,077 | | 5,077 | (5,993) | | | | | | 0040 |
| .30921AE<br>ICF10/17/25\|.30921AE\|\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 10/17/2025 | 5,740,183 | 5,740,183 | 0.00695 | | | | 2,344 | | 2,344 | (3,325) | | | | | | 0040 |
| .3921I<br>ICF07/24/25\|.3921I\|\|Interest Rate Floor 07/2 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 07/24/2025 | 6,000,000 | 6,000,000 | 0.00695 | | | | 1,480 | | 1,480 | (2,680) | | | | | | 0040 |
| .030921Y<br>ICF07/23/25\|.030921Y\|\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 07/23/2025 | 8,500,000 | 8,500,000 | 0.00695 | | | | 2,078 | | 2,078 | (3,778) | | | | | | 0040 |
| .30921AW<br>ICF10/20/25\|.30921AW\|\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 10/20/2025 | 8,250,000 | 8,250,000 | 0.00695 | | | | 3,397 | | 3,397 | (4,808) | | | | | | 0040 |
| .30921AM<br>ICF10/15/25\|.30921AM\|\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 10/15/2025 | 7,000,000 | 7,000,000 | 0.00695 | | | | 2,824 | | 2,824 | (4,014) | | | | | | 0040 |
| .30921AU<br>ICF02/20/26\|.30921AU\|\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 02/20/2026 | 5,000,000 | 5,000,000 | 0.00695 | | | | 3,418 | | 3,418 | (4,284) | | | | | | 0040 |
| .3921C<br>ICF04/20/26\|.3921C\|Interest Rate Floor 04/2 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 04/20/2026 | 6,150,000 | 6,150,000 | 0.00695 | | | | 5,077 | | 5,077 | (5,993) | | | | | | 0040 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .30921AQ<br>ICF08/20/25\|.30921AQ\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 08/20/2025 | 7,500,000 | 7,500,000 | 0.00695 | | | | 2,218 | | 2,218 | (3,625) | | | | | | 0040 |
| .3921O<br>ICF01/15/26\|.3921O\|Interest Rate Floor 01/1 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 01/15/2026 | 2,500,000 | 2,500,000 | 0.00695 | | | | 1,500 | | 1,500 | (1,933) | | | | | | 0040 |
| .3921M<br>ICF07/25/25\|.3921M\|Interest Rate Floor 07/2 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 07/25/2025 | 2,500,000 | 2,500,000 | 0.00695 | | | | 622 | | 622 | (1,116) | | | | | | 0040 |
| .30921AG<br>ICF10/17/25\|.30921AG\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 10/17/2025 | 4,529,817 | 4,529,817 | 0.00695 | | | | 1,850 | | 1,850 | (2,624) | | | | | | 0040 |
| .3921K<br>ICF07/24/25\|.3921K\|Interest Rate Floor 07/2 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 07/24/2025 | 6,000,000 | 6,000,000 | 0.00695 | | | | 1,480 | | 1,480 | (2,680) | | | | | | 0040 |
| .032421W<br>ICF07/20/27\|.032421W\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 07/20/2027 | 7,000,000 | 7,000,000 | 0.00985 | 1 | | | 18,900 | | 18,900 | (16,653) | | | | | | 0040 |
| .32421AI<br>ICF01/20/27\|.32421AI\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 01/20/2027 | 7,500,000 | 7,500,000 | 0.00985 | 1 | | | 15,170 | | 15,170 | (13,481) | | | | | | 0040 |
| .032421G<br>ICF10/20/28\|.032421G\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 10/20/2028 | 14,250,000 | 14,250,000 | 0.0125 | 1 | | | 79,919 | | 79,919 | (63,256) | | | | | | 0040 |
| .032421M<br>ICF10/25/28\|.032421M\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 10/25/2028 | 2,000,000 | 2,000,000 | 0.0125 | 1 | | | 11,272 | | 11,272 | (8,915) | | | | | | 0040 |
| .32421AC<br>ICF01/22/27\|.32421AC\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 01/22/2027 | 4,000,000 | 4,000,000 | 0.00985 | 1 | | | 8,121 | | 8,121 | (7,232) | | | | | | 0040 |
| .032421S<br>ICF10/22/27\|.032421S\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 10/22/2027 | 5,000,000 | 5,000,000 | 0.00985 | 1 | | | 15,364 | | 15,364 | (13,447) | | | | | | 0040 |
| .32421AE<br>ICF01/22/27\|.32421AE\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 01/22/2027 | 14,000,000 | 14,000,000 | 0.00985 | 1 | | | 28,424 | | 28,424 | (25,311) | | | | | | 0040 |
| .32421AA<br>ICF04/20/27\|.32421AA\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 04/20/2027 | 10,000,000 | 10,000,000 | 0.00985 | 1 | | | 23,522 | | 23,522 | (20,864) | | | | | | 0040 |
| .032421U<br>ICF07/20/27\|.032421U\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 07/20/2027 | 3,000,000 | 3,000,000 | 0.00985 | 1 | | | 8,100 | | 8,100 | (7,137) | | | | | | 0040 |
| .032421K<br>ICF07/20/28\|.032421K\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 07/20/2028 | 20,100,000 | 20,100,000 | 0.0125 | 1 | | | 103,662 | | 103,662 | (81,663) | | | | | | 0040 |
| .032421A<br>ICF04/25/29\|.032421A\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 04/25/2029 | 2,000,000 | 2,000,000 | 0.0125 | 1 | | | 13,060 | | 13,060 | (10,484) | | | | | | 0040 |
| .032421Q<br>ICF10/22/27\|.032421Q\|Interest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 10/22/2027 | 2,500,000 | 2,500,000 | 0.00985 | 1 | | | 7,682 | | 7,682 | (6,724) | | | | | | 0040 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .032421I<br>ICF07/20/28\|.032421I\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 07/20/2028 | 6,000,000 | 6,000,000 | 0.0125 | 1 | | | 30,944 | | 30,944 | (24,377) | | | | | | 0040 |
| .032421C<br>ICF04/25/29\|.032421C\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 04/25/2029 | 6,750,000 | 6,750,000 | 0.0125 | 1 | | | 44,078 | | 44,078 | (35,385) | | | | | | 0040 |
| .32421AG<br>ICF01/20/27\|.32421AG\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 01/20/2027 | 7,500,000 | 7,500,000 | 0.00985 | 1 | | | 15,170 | | 15,170 | (13,481) | | | | | | 0040 |
| .0324210<br>ICF10/25/28\|.0324210\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 10/25/2028 | 6,000,000 | 6,000,000 | 0.0125 | 1 | | | 33,815 | | 33,815 | (26,745) | | | | | | 0040 |
| .032421Y<br>ICF04/20/27\|.032421Y\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 04/20/2027 | 5,000,000 | 5,000,000 | 0.00985 | 1 | | | 11,761 | | 11,761 | (10,432) | | | | | | 0040 |
| .032421E<br>ICF10/20/28\|.032421E\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 10/20/2028 | 5,000,000 | 5,000,000 | 0.0125 | 1 | | | 28,042 | | 28,042 | (22,195) | | | | | | 0040 |
| .040921E<br>ICF11/20/25\|.040921E\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 11/20/2025 | 25,000,000 | 25,000,000 | 0.00801 | | | | 13,164 | | 13,164 | (16,959) | | | | | | 0040 |
| .040921A<br>ICF10/22/25\|.040921A\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 10/22/2025 | 24,500,000 | 24,500,000 | 0.00801 | | | | 11,289 | | 11,289 | (14,969) | | | | | | 0040 |
| .040921G<br>ICF02/20/27\|.040921G\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 02/20/2027 | 12,000,000 | 12,000,000 | 0.01132 | | | | 29,241 | | 29,241 | (24,850) | | | | | | 0040 |
| .040921M<br>ICF05/20/27\|.040921M\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 05/20/2027 | 11,000,000 | 11,000,000 | 0.01132 | | | | 30,828 | | 30,828 | (26,010) | | | | | | 0040 |
| .040921K<br>ICF05/20/27\|.040921K\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 05/20/2027 | 4,000,000 | 4,000,000 | 0.01132 | | | | 11,210 | | 11,210 | (9,458) | | | | | | 0040 |
| .040921C<br>ICF10/22/25\|.040921C\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 10/22/2025 | 10,000,000 | 10,000,000 | 0.00801 | | | | 4,608 | | 4,608 | (6,110) | | | | | | 0040 |
| .040921I<br>ICF02/20/27\|.040921I\|\|<br>nterest Rate Floor | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 02/20/2027 | 3,000,000 | 3,000,000 | 0.01132 | | | | 7,310 | | 7,310 | (6,213) | | | | | | 0040 |
| 0189999999. Subtotal - Purchased Options - Hedging Other - Floors | | | | | | | | | | 12,452,319 | | | 1,687,688 | XXX | 1,687,688 | (1,444,412) | | | | | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 37,431,843 | 334,599,324 | | 229,472,860 | XXX | 422,335,652 | 14,524,844 | | (138,704,395) | | | XXX | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | 24,979,524 | 334,495,324 | | 227,654,090 | XXX | 420,512,496 | 15,917,674 | | (138,679,922) | | | XXX | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | | 104,000 | | 131,082 | XXX | 135,468 | 51,582 | | (24,473) | | | XXX | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | 12,452,319 | | | 1,687,688 | XXX | 1,687,688 | (1,444,412) | | | | | XXX | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | 37,431,843 | 334,599,324 | | 229,472,860 | XXX | 422,335,652 | 14,524,844 | | (138,704,395) | | | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .081622C EEJ EUR008/14/24\|.081622C\| EEJ EUR0 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/16/2022 | 08/14/2024 | 171,963 | 25,000,000 | 145.38 | (980,764) | | | (241,019) | | (241,019) | 149,328 | | | | | | 0040 |
| .0313230 SPX EUR002/07/24\|.0313230\| SPX EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/07/2024 | 502 | 2,089,995 | 4164.0 | | (69,431) | | (7,808) | | (176,843) | | | 61,622 | | | | 0040 |
| .031323F SPX EUR001/22/24\|.031323F\| SPX EUR0 01/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 01/22/2024 | 466 | 1,875,000 | 4019.81 | | (81,977) | | (5,500) | | (178,680) | | | 76,477 | | | | 0040 |
| .031323W SPX EUR002/14/24\|.031323W\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/14/2024 | 416 | 1,720,010 | 4136.13 | | (40,225) | | (5,268) | | (87,358) | | | 34,958 | | | | 0040 |
| .0313230 SPX EUR002/07/24\|.0313230\| SPX EUR0 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/07/2024 | 588 | 2,450,014 | 4164.0 | | (50,783) | | (5,711) | | (114,158) | | | 45,072 | | | | 0040 |
| .031323B SPX EUR001/16/24\|.031323B\| SPX EUR0 01/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 01/16/2024 | 397 | 1,585,014 | 3990.97 | | (31,800) | | (1,554) | | (58,888) | | | 30,246 | | | | 0040 |
| .E031323 SPX EUR002/21/24\|.E031323\| SPX EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/21/2024 | 349 | 1,394,992 | 3997.34 | | (40,304) | | (5,993) | | (75,553) | | | 34,311 | | | | 0040 |
| .031323I SPX EUR001/29/24\|.031323I\| SPX EUR0 01/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 01/29/2024 | 494 | 1,985,019 | 4017.77 | | (51,782) | | (4,531) | | (100,051) | | | 47,251 | | | | 0040 |
| .031323V SPX EUR002/14/24\|.031323V\| SPX EUR0 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/14/2024 | 241 | 994,987 | 4136.13 | | (16,370) | | (2,144) | | (34,105) | | | 14,226 | | | | 0040 |
| .D031323 SPX EUR002/21/24\|.D031323\| SPX EUR0 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/21/2024 | 214 | 854,991 | 3997.34 | | (13,685) | | (2,035) | | (24,516) | | | 11,650 | | | | 0040 |
| .062323P SPX EUR005/21/24\|.062323P\| SPX EUR0 05/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/23/2023 | 05/21/2024 | 4,651 | 19,499,922 | 4192.63 | | (899,178) | | (385,362) | | (1,163,532) | | | 513,816 | | | | 0040 |
| .110223A EEJ EQFWD02/07/2\|.110223A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/02/2023 | 02/07/2024 | 18,052 | 2,500,000 | 138.49 | | (25,000) | | (9,946) | | (59,509) | | | 15,054 | | | | 0040 |
| .110323A EEJ EQFWD05/07/2\|.110323A\| EEJ EQFWD 05/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/03/2023 | 05/07/2024 | 14,413 | 2,000,000 | 138.76 | | (20,000) | | (13,956) | | (54,291) | | | 6,044 | | | | 0040 |
| .120123A EEJ EQFWD05/21/2\|.120123A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/01/2023 | 05/21/2024 | 14,986 | 2,100,000 | 140.13 | | (21,000) | | (17,625) | | (45,265) | | | 3,375 | | | | 0040 |
| .120723E EEJ EUR004/08/24\|.120723E\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 04/08/2024 | 47,592 | 6,780,000 | 142.46 | | (43,392) | | (35,735) | | (71,874) | | | 7,657 | | | | 0040 |
| .120723D EEJ EUR003/28/24\|.120723D\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 03/28/2024 | 38,802 | 5,480,000 | 141.23 | | (47,128) | | (37,964) | | (77,334) | | | 9,164 | | | | 0040 |
| .120723A EEJ EUR003/14/24\|.120723A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 03/14/2024 | 11,921 | 1,675,000 | 140.51 | | (16,080) | | (12,488) | | (26,561) | | | 3,592 | | | | 0040 |
| .120723B EEJ EUR003/14/24\|.120723B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 03/14/2024 | 10,177 | 1,430,000 | 140.51 | | (13,728) | | (10,661) | | (22,732) | | | 3,067 | | | | 0040 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .120723C EEJ EUR003/21/24\|.120723C\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 03/21/2024 | 33,050 | 4,670,000 | 141.3 | | (37,360) | | (29,592) | | (61,962) | | | 7,768 | | | | 0040 |
| .121523A EEJ EQFWD12/16/2\|.121523A\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/15/2023 | 12/16/2024 | 26,994 | 3,800,000 | 140.77 | | (38,000) | | (101,394) | | (101,394) | (63,394) | | | | | | 0040 |
| 0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants | | | | | | | | | | (980,764) | (1,557,223) | | (936,286) | XXX | (2,775,625) | 85,934 | | 925,350 | | | XXX | XXX |
| .AD21423 SPX EQFWD02/14/2\|.AD21423\| SPX EQFWD 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/14/2023 | 02/14/2024 | 1,209 | 5,000,000 | 4136.13 | | (292,000) | | (35,394) | | (6,489) | | | 256,606 | | | | 0010 |
| .K031323 SPX EQFWD02/14/2\|.K031323\| SPX EQFWD 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 02/14/2024 | 1,003 | 4,000,003 | 3986.37 | | (300,765) | | (39,386) | | (3,811) | | | 261,379 | | | | 0010 |
| .AM41023 SPX EQFWD04/08/2\|.AM41023\| SPX EQFWD 04/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/08/2024 | 1,825 | 7,500,000 | 4109.11 | | (459,750) | | (124,463) | | (30,718) | | | 335,287 | | | | 0010 |
| .AY52223 PDLV5E EUR005/21\|.AY52223\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/22/2023 | 05/21/2024 | 10,277 | 4,000,000 | 389.21 | | (92,800) | | (36,046) | | (110,192) | | | 56,754 | | | | 0010 |
| .071123B SPX EQFWD05/07/2\|.071123B\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Markets Ameri 549300Y6K4T3QBM4LN29 | 07/11/2023 | 05/07/2024 | 1,697 | 7,500,611 | 4420.55 | | (306,976) | | (130,388) | | (81,153) | | | 176,588 | | | | 0010 |
| .80723BL SPX EQFWD08/14/2\|.80723BL\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/14/2024 | 1,660 | 7,500,000 | 4518.44 | | (361,238) | | (171,539) | | (171,539) | 189,699 | | | | | | 0010 |
| .80723BH SPX EQFWD05/07/2\|.80723BH\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 05/07/2024 | 2,213 | 10,000,000 | 4518.44 | | (405,820) | | (189,482) | | (133,655) | | | 216,338 | | | | 0010 |
| .80723BK SPX EQFWD08/07/2\|.80723BK\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 2,213 | 10,000,000 | 4518.44 | | (475,760) | | (286,240) | | (222,130) | | | 189,520 | | | | 0010 |
| .80723BG SPX EQFWD02/14/2\|.80723BG\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 02/14/2024 | 1,107 | 5,000,000 | 4518.44 | | (165,835) | | (38,607) | | (19,507) | | | 127,228 | | | | 0010 |
| .80723BJ SPX EQFWD08/07/2\|.80723BJ\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/07/2023 | 08/07/2024 | 2,213 | 10,000,000 | 4518.44 | | (475,760) | | (286,240) | | (222,130) | | | 189,520 | | | | 0010 |
| .B110723 EEJ EQFWD11/07/2\|.B110723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2023 | 11/07/2024 | 9,390 | 1,300,000 | 138.44 | | (13,000) | | (11,107) | | (20,152) | | | 1,893 | | | | 0010 |
| .111423K EEJ EQFWD11/14/2\|.111423K\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2023 | 11/14/2024 | 6,091 | 850,000 | 139.54 | | (8,500) | | (7,426) | | (15,923) | | | 1,074 | | | | 0010 |
| .X112823 SPX EQFWD07/15/2\|.X112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 07/15/2024 | 2,195 | 10,000,000 | 4554.89 | | (341,000) | | (293,140) | | (213,320) | | | 47,860 | | | | 0010 |
| .Y112823 SPX EQFWD09/16/2\|.Y112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 09/16/2024 | 2,195 | 10,000,000 | 4554.89 | | (394,000) | | (350,674) | | (273,025) | | | 43,326 | | | | 0010 |
| .W112823 SPX EQFWD06/14/2\|.W112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 06/14/2024 | 2,195 | 10,000,000 | 4554.89 | | (316,000) | | (264,670) | | (183,533) | | | 51,330 | | | | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .V112823 SPX EQFW D03/28/2\|.V112823\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale C2RNE8IBXP4R0TD8PU41 | 11/28/2023 | 03/28/2024 | 1,098 | 5,000,000 | 4554.89 | | (116,000) | | (84,807) | | (50,787) | | | 31,193 | | | | 0010 |
| .F120723 EEJ EQFW D05/21/2\|.F120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 05/21/2024 | 15,078 | 2,100,000 | 139.28 | | (21,000) | | (18,278) | | (20,905) | | | 2,722 | | | | 0010 |
| .B120723 EEJ EQFW D02/07/2\|.B120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 02/07/2024 | 17,946 | 2,500,000 | 139.31 | | (25,000) | | (15,948) | | (7,239) | | | 9,052 | | | | 0010 |
| .D120723 EEJ EQFW D05/07/2\|.D120723\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2023 | 05/07/2024 | 14,360 | 2,000,000 | 139.28 | | (20,000) | | (17,162) | | (18,265) | | | 2,838 | | | | 0010 |
| .122823J EEJ EQFW D02/28/2\|.122823J\| | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/28/2023 | 02/28/2024 | 7,740 | 1,100,000 | 142.11 | | (11,000) | | (11,000) | | (13,924) | | | | | | | 0010 |
| 0659999999. Subtotal - Written Options - Hedging Other - Put Options | | | | | | | | | | | (4,602,204) | | (2,411,997) | XXX | (1,818,397) | 189,699 | | 2,000,508 | | | XXX | XXX |
| .030921X ICF07/23/25\|.030921X\|Interest Rate Cap 07 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 07/23/2025 | 5,000,000 | 5,000,000 | 0.01095 | | | (144,524) | (292,207) | | (292,207) | 142,096 | | | | | | 0040 |
| .3921B ICF04/26/26\|.3921B\|Interest Rate Cap 04/20/ | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 04/20/2026 | 6,150,000 | 6,150,000 | 0.01095 | | | (106,552) | (462,604) | | (462,604) | 175,539 | | | | | | 0040 |
| .30921AT ICF02/20/26\|.30921AT\|Interest Rate Cap 02 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 02/20/2026 | 5,000,000 | 5,000,000 | 0.01095 | | | (701,618) | (338,948) | | (338,948) | 150,808 | | | | | | 0040 |
| .3921R ICF01/15/26\|.3921R\|Interest Rate Cap 01/15/ | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 01/15/2026 | 7,500,000 | 7,500,000 | 0.01095 | | | (126,523) | (525,391) | | (525,391) | 207,196 | | | | | | 0040 |
| .30921AP ICF08/20/25\|.30921AP\|Interest Rate Cap 08 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 08/20/2025 | 7,500,000 | 7,500,000 | 0.01095 | | | (208,328) | (424,918) | | (424,918) | 225,072 | | | | | | 0040 |
| .3921J ICF07/24/25\|.3921J\|Interest Rate Cap 07/24/ | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 07/24/2025 | 6,000,000 | 6,000,000 | 0.01095 | | | (316,674) | (350,107) | | (350,107) | 171,427 | | | | | | 0040 |
| .30921AF ICF10/17/25\|.30921AF\|Interest Rate Cap 10 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 10/17/2025 | 5,740,183 | 5,740,183 | 0.01095 | | | (96,835) | (369,918) | | (369,918) | 159,146 | | | | | | 0040 |
| .30921AX ICF10/20/25\|.30921AX\|Interest Rate Cap 10 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 10/20/2025 | 8,250,000 | 8,250,000 | 0.01095 | | | (142,936) | (530,640) | | (530,640) | 232,330 | | | | | | 0040 |
| .030921Z ICF07/23/25\|.030921Z\|Interest Rate Cap 07 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 07/23/2025 | 8,500,000 | 8,500,000 | 0.01095 | | | (245,691) | (496,752) | | (496,752) | 241,563 | | | | | | 0040 |
| .30921AV ICF02/20/26\|.30921AV\|Interest Rate Cap 02 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 02/20/2026 | 5,000,000 | 5,000,000 | 0.01095 | | | (90,978) | (338,948) | | (338,948) | 150,808 | | | | | | 0040 |
| .30921AR ICF08/20/25\|.30921AR\|Interest Rate Cap 08 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 08/20/2025 | 7,500,000 | 7,500,000 | 0.01095 | | | (1,080,449) | (424,918) | | (424,918) | 225,072 | | | | | | 0040 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .3921D<br>ICF04/20/26\|.3921D\|Interest Rate Cap 04/20/ | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 04/20/2026 | 6,150,000 | 6,150,000 | 0.01095 | | | (106,552) | (462,604) | | (462,604) | 175,539 | | | | | | 0040 |
| .3921N<br>ICF07/25/25\|.3921N\|Interest Rate Cap 07/25/ | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 07/25/2025 | 2,500,000 | 2,500,000 | 0.01095 | | | (215,344) | (145,674) | | (145,674) | 71,759 | | | | | | 0040 |
| .3921P<br>ICF01/15/26\|.3921P\|Interest Rate Cap 01/15/ | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 01/15/2026 | 2,500,000 | 2,500,000 | 0.01095 | | | (42,174) | (175,130) | | (175,130) | 69,065 | | | | | | 0040 |
| .3921L<br>ICF07/24/25\|.3921L\|Interest Rate Cap 07/24/ | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 07/24/2025 | 6,000,000 | 6,000,000 | 0.01095 | | | (174,141) | (350,107) | | (350,107) | 171,427 | | | | | | 0040 |
| .30921AN<br>ICF10/15/25\|.30921AN\|Interest Rate Cap 10 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 10/15/2025 | 7,000,000 | 7,000,000 | 0.01095 | | | (118,088) | (451,493) | | (451,493) | 192,746 | | | | | | 0040 |
| .30921AH<br>ICF10/17/25\|.30921AH\|Interest Rate Cap 10 | MULTIPLE | SCH D-1 | Interest Rate | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/09/2021 | 10/17/2025 | 4,529,817 | 4,529,817 | 0.01095 | | | (76,417) | (291,918) | | (291,918) | 125,589 | | | | | | 0040 |
| .32421AJ<br>ICF01/20/27\|.32421AJ\|Interest Rate Cap 01 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 01/20/2027 | 7,500,000 | 7,500,000 | 0.01385 | (1) | | (118,946) | (623,785) | | (623,785) | 209,577 | | | | | | 0040 |
| .032421R<br>ICF10/22/27\|.032421R\|Interest Rate Cap 10 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 10/22/2027 | 2,500,000 | 2,500,000 | 0.01385 | (1) | | (109,181) | (243,779) | | (243,779) | 73,427 | | | | | | 0040 |
| .032421L<br>ICF07/20/28\|.032421L\|Interest Rate Cap 07 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 07/20/2028 | 20,100,000 | 20,100,000 | 0.0165 | (1) | | (291,847) | (2,056,618) | | (2,056,618) | 567,516 | | | | | | 0040 |
| .032421V<br>ICF07/20/27\|.032421V\|Interest Rate Cap 07 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 07/20/2027 | 3,000,000 | 3,000,000 | 0.01385 | (1) | | (47,578) | (278,579) | | (278,579) | 86,232 | | | | | | 0040 |
| .032421B<br>ICF04/25/29\|.032421B\|Interest Rate Cap 04 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 04/25/2029 | 2,000,000 | 2,000,000 | 0.0165 | (1) | | (608,926) | (231,249) | | (231,249) | 58,864 | | | | | | 0040 |
| .032421H<br>ICF10/20/28\|.032421H\|Interest Rate Cap 10 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 10/20/2028 | 14,250,000 | 14,250,000 | 0.0165 | (1) | | (536,647) | (1,522,157) | | (1,522,157) | 406,875 | | | | | | 0040 |
| .32421AD<br>ICF01/22/27\|.32421AD\|Interest Rate Cap 01 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 01/22/2027 | 4,000,000 | 4,000,000 | 0.01385 | (1) | | (64,406) | (331,680) | | (331,680) | 112,767 | | | | | | 0040 |
| .032421T<br>ICF10/22/27\|.032421T\|Interest Rate Cap 10 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 10/22/2027 | 5,000,000 | 5,000,000 | 0.01385 | (1) | | (80,508) | (487,559) | | (487,559) | 146,854 | | | | | | 0040 |
| .032421J<br>ICF07/20/28\|.032421J\|Interest Rate Cap 07 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 07/20/2028 | 6,000,000 | 6,000,000 | 0.0165 | (1) | | (87,118) | (613,916) | | (613,916) | 169,408 | | | | | | 0040 |
| .32421AB<br>ICF04/20/27\|.32421AB\|Interest Rate Cap 04 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 04/20/2027 | 10,000,000 | 10,000,000 | 0.01385 | (1) | | (158,595) | (879,949) | | (879,949) | 283,510 | | | | | | 0040 |
| .032421Z<br>ICF04/20/27\|.032421Z\|Interest Rate Cap 04 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 04/20/2027 | 5,000,000 | 5,000,000 | 0.01385 | (1) | | (79,297) | (439,975) | | (439,975) | 141,755 | | | | | | 0040 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .032421D<br>ICF04/25/29\|.032421D\|I<br>nterest Rate Cap 04 . | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 04/25/2029 | 6,750,000 | 6,750,000 | 0.0165 | (1) | | (1,567,701) | (780,467) | | (780,467) | 198,666 | | | | | | 0040 |
| .32421AF<br>ICF01/22/27\|.32421AF\|I<br>nterest Rate Cap 01 . | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 01/22/2027 | 14,000,000 | 14,000,000 | 0.01385 | (1) | | (225,422) | (1,160,880) | | (1,160,880) | 394,684 | | | | | | 0040 |
| .032421P<br>ICF10/25/28\|.032421P\|I<br>nterest Rate Cap 10 . | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 10/25/2028 | 6,000,000 | 6,000,000 | 0.0165 | (1) | | (89,045) | (638,613) | | (638,613) | 174,669 | | | | | | 0040 |
| .032421N<br>ICF10/25/28\|.032421N\|I<br>nterest Rate Cap 10 . | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 10/25/2028 | 2,000,000 | 2,000,000 | 0.0165 | (1) | | (113,678) | (212,871) | | (212,871) | 58,223 | | | | | | 0040 |
| .032421F<br>ICF10/20/28\|.032421F\|I<br>nterest Rate Cap 10 . | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 10/20/2028 | 5,000,000 | 5,000,000 | 0.0165 | (1) | | (72,599) | (534,090) | | (534,090) | 142,763 | | | | | | 0040 |
| .032421X<br>ICF07/20/27\|.032421X\|I<br>nterest Rate Cap 07 . | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 07/20/2027 | 7,000,000 | 7,000,000 | 0.01385 | (1) | | (111,016) | (650,017) | | (650,017) | 201,208 | | | | | | 0040 |
| .32421AH<br>ICF01/20/27\|.32421AH\|I<br>nterest Rate Cap 01 . | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/24/2021 | 01/20/2027 | 7,500,000 | 7,500,000 | 0.01385 | (1) | | (118,946) | (623,785) | | (623,785) | 209,577 | | | | | | 0040 |
| .040921H<br>ICF02/20/27\|.040921H\|I<br>nterest Rate Cap 02 . | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 02/20/2027 | 12,000,000 | 12,000,000 | 0.01532 | | | (941,805) | (925,493) | | (925,493) | 346,706 | | | | | | 0040 |
| .040921B<br>ICF10/22/25\|.040921B\|I<br>nterest Rate Cap 10 . | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 10/22/2025 | 24,500,000 | 24,500,000 | 0.01201 | | | (1,203,695) | (1,520,557) | | (1,520,557) | 673,189 | | | | | | 0040 |
| .040921N<br>ICF05/20/27\|.040921N\|I<br>nterest Rate Cap 05 . | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 05/20/2027 | 11,000,000 | 11,000,000 | 0.01532 | | | (168,945) | (896,782) | | (896,782) | 322,367 | | | | | | 0040 |
| .040921F<br>ICF11/20/25\|.040921F\|I<br>nterest Rate Cap 11 . | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 11/20/2025 | 25,000,000 | 25,000,000 | 0.01201 | | | (462,540) | (1,507,547) | | (1,507,547) | 728,163 | | | | | | 0040 |
| .040921D<br>ICF10/22/25\|.040921D\|I<br>nterest Rate Cap 10 . | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 10/22/2025 | 10,000,000 | 10,000,000 | 0.01201 | | | (353,096) | (620,635) | | (620,635) | 274,771 | | | | | | 0040 |
| .040921J<br>ICF02/20/27\|.040921J\|I<br>nterest Rate Cap 02 . | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 02/20/2027 | 3,000,000 | 3,000,000 | 0.01532 | | | (50,485) | (231,373) | | (231,373) | 86,676 | | | | | | 0040 |
| .040921L<br>ICF05/20/27\|.040921L\|I<br>nterest Rate Cap 05 . | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/09/2021 | 05/20/2027 | 4,000,000 | 4,000,000 | 0.01532 | | | (235,953) | (326,101) | | (326,103) | 117,224 | | | | | | 0040 |
| 0669999999. Subtotal - Written Options - Hedging Other - Caps | | | | | | | | | | (18) | | (11,891,799) | (24,770,734) | XXX | (24,770,736) | 9,072,853 | | | | | XXX | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | (980,782) | (6,159,427) | (11,891,799) | (28,119,017) | XXX | (29,364,758) | 9,348,486 | | 2,925,858 | | | XXX | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | (980,764) | (1,557,223) | | (936,286) | XXX | (2,775,625) | 85,934 | | 925,350 | | | XXX | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | | (4,602,204) | | (2,411,997) | XXX | (1,818,397) | 189,699 | | 2,000,508 | | | XXX | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | (18) | | (11,891,799) | (24,770,734) | XXX | (24,770,736) | 9,072,853 | | | | | XXX | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0989999999. Total Written Options | | | | | | | | | | (980,782) | (6,159,427) | (11,891,799) | (28,119,017) | XXX | (29,364,758) | 9,348,486 | | 2,925,858 | | | XXX | XXX |
| Interest Rate Swap<br>6/2/2028 0.01123 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 11/30/2021 | 06/02/2028 | 1 | 27,600,000 | 5.4 / 0.049997 | | | (677,306) | | | (2,742,019) | | | | | 278,565 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap 12/2/2028 0.011175 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 11/30/2021 | 12/02/2028 | 1 | 4,500,000 | 5.4 / 0.049997 | | | (179,503) | | | (488,768) | | | | | 61,060 | | 100/100 |
| Interest Rate Swap 12/2/2029 0.011735 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 11/30/2021 | 12/02/2029 | 1 | 3,700,000 | 5.4 / 0.049997 | | | (145,479) | | | (457,361) | | | | | 46,268 | | 100/100 |
| Interest Rate Swap 6/4/2029 0.01142 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 11/30/2021 | 06/04/2029 | 1 | 19,500,000 | 5.4 / 0.049997 | | | (482,171) | | | (2,270,907) | | | | | 227,198 | | 100/100 |
| Interest Rate Swap 12/2/2028 0.011175 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 11/30/2021 | 12/02/2028 | 1 | 5,500,000 | 5.4 / 0.049997 | | | (219,393) | | | (597,383) | | | | | 49,958 | | 100/100 |
| Interest Rate Swap 6/4/2029 0.01142 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 11/30/2021 | 06/04/2029 | 1 | 19,500,000 | 5.4 / 0.049997 | | | (482,171) | | | (2,270,907) | | | | | 227,198 | | 100/100 |
| Interest Rate Swap 6/2/2028 0.01123 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 11/30/2021 | 06/02/2028 | 1 | 26,500,000 | 5.4 / 0.049997 | | | (650,312) | | | (2,632,736) | | | | | 290,128 | | 100/100 |
| Interest Rate Swap 12/2/2029 0.011735 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 11/30/2021 | 12/02/2029 | 1 | 3,800,000 | 5.4 / 0.049997 | | | (149,411) | | | (469,722) | | | | | 45,050 | | 100/100 |
| Interest Rate Swap 6/23/2028 0.0118 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 12/21/2021 | 06/23/2028 | 1 | 28,100,000 | 5.4 / 0.046357 | | | (742,509) | | | (2,754,993) | | | | | 121,705 | | 100/100 |
| Interest Rate Swap 12/23/2028 0.01199 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 12/21/2021 | 12/23/2028 | 1 | 47,400,000 | 5.4 / 0.046357 | | | (1,895,649) | | | (5,023,679) | | | | | 687,330 | | 100/100 |
| Interest Rate Swap 6/22/2029 0.012195 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 12/21/2021 | 06/22/2029 | 1 | 13,600,000 | 5.4 / 0.046357 | | | (352,505) | | | (1,543,799) | | | | | 159,184 | | 100/100 |
| Interest Rate Swap 6/23/2028 0.0118 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 12/21/2021 | 06/23/2028 | 1 | 11,500,000 | 5.4 / 0.047582 | | | (303,874) | | | (1,127,488) | | | | | 297,382 | | 100/100 |
| Interest Rate Swap 6/22/2029 0.012195 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 12/21/2021 | 06/22/2029 | 1 | 13,600,000 | 5.4 / 0.047582 | | | (352,505) | | | (1,543,799) | | | | | 159,184 | | 100/100 |
| Interest Rate Swap 12/23/2028 0.01199 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 12/21/2021 | 12/23/2028 | 1 | 61,600,000 | 5.4 / 0.047582 | | | (2,463,544) | | | (6,528,663) | | | | | 528,887 | | 100/100 |
| Interest Rate Swap 2/22/2029 0.0172 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/17/2022 | 02/22/2029 | 1 | 2,000,000 | 5.4 / 0.05 | | | (11,606) | | | (168,944) | | | | | 163,394 | | 100/100 |
| Interest Rate Swap 8/22/2030 0.0175 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/17/2022 | 08/22/2030 | 1 | 14,600,000 | 5.4 / 0.05 | | | (385,665) | | | (1,494,248) | | | | | 186,960 | | 100/100 |
| Interest Rate Swap 2/22/2028 0.017 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/17/2022 | 02/22/2028 | 1 | 13,500,000 | 5.4 / 0.05 | | | (81,081) | | | (976,747) | | | | | 137,508 | | 100/100 |
| Interest Rate Swap 2/22/2031 0.0176 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/17/2022 | 02/22/2031 | 1 | 15,500,000 | 5.4 / 0.05 | | | (83,663) | | | (1,677,456) | | | | | 207,231 | | 100/100 |
| Interest Rate Swap 2/22/2029 0.0172 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/17/2022 | 02/22/2029 | 1 | 14,600,000 | 5.4 / 0.05 | | | (84,727) | | | (1,233,294) | | | | | 165,663 | | 100/100 |
| Interest Rate Swap 8/22/2028 0.0171 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/17/2022 | 08/22/2028 | 1 | 24,800,000 | 5.4 / 0.05 | | | (665,159) | | | (1,945,047) | | | | | 75,474 | | 100/100 |
| Interest Rate Swap 8/22/2028 0.0171 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/17/2022 | 08/22/2028 | 1 | 7,000,000 | 5.4 / 0.05 | | | (187,747) | | | (549,005) | | | | | 267,392 | | 100/100 |
| Interest Rate Swap 2/22/2031 0.0176 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/17/2022 | 02/22/2031 | 1 | 15,500,000 | 5.4 / 0.05 | | | (83,664) | | | (1,677,456) | | | | | 207,231 | | 100/100 |
| Interest Rate Swap 2/22/2028 0.017 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/17/2022 | 02/22/2028 | 1 | 17,600,000 | 5.4 / 0.05 | | | (105,705) | | | (1,273,389) | | | | | 179,270 | | 100/100 |
| Interest Rate Swap 2/22/2029 0.0172 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/17/2022 | 02/22/2029 | 1 | 14,400,000 | 5.4 / 0.05 | | | (83,566) | | | (1,216,400) | | | | | 22,694 | | 100/100 |
| Interest Rate Swap 8/22/2029 0.0174 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/17/2022 | 08/22/2029 | 1 | 3,300,000 | 5.4 / 0.05 | | | (87,505) | | | (296,927) | | | | | 39,220 | | 100/100 |
| Interest Rate Swap 2/22/2030 0.0175 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/17/2022 | 02/22/2030 | 1 | 9,700,000 | 5.4 / 0.05 | | | (53,340) | | | (930,285) | | | | | 120,276 | | 100/100 |
| Interest Rate Swap 8/22/2030 0.0175 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/17/2022 | 08/22/2030 | 1 | 14,500,000 | 5.4 / 0.05 | | | (383,025) | | | (1,484,014) | | | | | 188,249 | | 100/100 |
| Interest Rate Swap 5/15/2032 0.022377 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 03/25/2022 | 05/15/2032 | 1 | 3,100,000 | 0.0 / 2.324249 | | | | | | (185,098) | | | | | 44,870 | | 100/100 |
| Interest Rate Swap 8/15/2032 0.022377 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 03/25/2022 | 08/15/2032 | 1 | 2,600,000 | 0.0 / 2.322279 | | | | | | (154,782) | | | | | 38,190 | | 100/100 |
| Interest Rate Swap 2/18/2032 0.022437 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 03/25/2022 | 02/18/2032 | 1 | 3,500,000 | 0.0 / 2.643676 | | | | | | (210,004) | | | | | 49,929 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap 2/15/2031 0.022937 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 03/25/2022 | 02/15/2031 | 1 | 6,500,000 | 0.0 / 2.870311 | | | | | | (457,318) | | | | | 86,782 | | 100/100 |
| Interest Rate Swap 11/17/2032 0.022387 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 03/25/2022 | 11/17/2032 | 1 | 2,300,000 | 0.0 / 2.319964 | | | | | | (137,319) | | | | | 34,289 | | 100/100 |
| Interest Rate Swap 5/15/2031 0.022767 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 03/25/2022 | 05/15/2031 | 1 | 6,300,000 | 0.0 / 2.483387 | | | | | | (417,219) | | | | | 85,573 | | 100/100 |
| Interest Rate Swap 8/15/2031 0.022687 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 03/25/2022 | 08/15/2031 | 1 | 5,900,000 | 0.0 / 2.537409 | | | | | | (370,989) | | | | | 81,486 | | 100/100 |
| Interest Rate Swap 11/15/2030 0.023157 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 03/25/2022 | 11/15/2030 | 1 | 7,700,000 | 5.4 / 2.69341 | | | | | | (546,480) | | | | | 100,985 | | 100/100 |
| Interest Rate Swap 11/15/2031 0.022577 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 03/25/2022 | 11/15/2031 | 1 | 5,800,000 | 0.0 / 2.59104 | | | | | | (353,304) | | | | | 81,407 | | 100/100 |
| Interest Rate Swap 4/20/2028 0.024655 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 05/27/2022 | 04/20/2028 | 1 | 58,000,000 | 5.41582 / 1.217481 | | | (1,339,873) | | | (2,558,186) | | | | | 602,056 | | 100/100 |
| Interest Rate Swap 4/20/2028 0.024655 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 05/27/2022 | 04/20/2028 | 1 | 12,000,000 | 5.41582 / 1.217481 | | | (277,215) | | | (529,280) | | | | | 124,563 | | 100/100 |
| Interest Rate Swap 4/20/2029 0.02602 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 05/31/2022 | 04/20/2029 | 1 | 15,000,000 | 5.41582 / 2.602 | | | (325,760) | | | (661,549) | | | | | 230,434 | | 100/100 |
| Interest Rate Swap 4/20/2027 0.02588 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 05/31/2022 | 04/20/2027 | 1 | 33,000,000 | 5.41582 / 2.588 | | | (721,355) | | | (1,130,688) | | | | | 299,737 | | 100/100 |
| Interest Rate Swap 4/20/2029 0.02602 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 05/31/2022 | 04/20/2029 | 1 | 20,000,000 | 5.41582 / 2.602 | | | (434,346) | | | (882,065) | | | | | 172,826 | | 100/100 |
| Interest Rate Swap 4/20/2027 0.02588 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 05/31/2022 | 04/20/2027 | 1 | 10,000,000 | 5.41582 / 2.588 | | | (218,592) | | | (342,632) | | | | | 90,830 | | 100/100 |
| Interest Rate Swap 10/19/2029 0.037991 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 10/17/2022 | 10/19/2029 | 1 | 79,000,000 | 5.39681 / 3.95504 | | | (748,627) | | | 1,268,854 | | | | | 952,106 | | 100/100 |
| Interest Rate Swap 10/19/2029 0.037991 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 10/17/2022 | 10/19/2029 | 1 | 68,000,000 | 5.39681 / 3.95504 | | | (644,388) | | | 1,092,178 | | | | | 819,534 | | 100/100 |
| Interest Rate Swap 11/5/2027 0.03465 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 01/10/2023 | 11/05/2027 | 1 | 4,500,000 | 5.3927 / 4.383516 | | | (56,972) | | | (23,287) | | | | | 44,148 | | 100/100 |
| Interest Rate Swap 7/15/2028 0.012965 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 06/17/2021 | 07/15/2028 | 1 | 2,500,000 | 5.66637 / 4.995027 | | | (87,625) | | | (268,638) | | | | | 26,634 | | 100/100 |
| Interest Rate Swap 2/27/2028 0.0388555 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 02/23/2023 | 02/27/2028 | 1 | 11,818,000 | 5.3879 / 4.87333 | | | (114,295) | | | 141,531 | | | | | 270,319 | | 100/100 |
| Interest Rate Swap 2/27/2030 0.03707 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 02/23/2023 | 02/27/2030 | 1 | 20,341,000 | 5.3879 / 4.87333 | | | (224,265) | | | 250,834 | | | | | 252,425 | | 100/100 |
| Interest Rate Swap 2/27/2028 0.0388555 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 02/23/2023 | 02/27/2028 | 1 | 20,341,000 | 5.3879 / 4.87333 | | | (196,723) | | | 243,600 | | | | | 473,628 | | 100/100 |
| Interest Rate Swap 2/27/2028 0.0388555 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 02/23/2023 | 02/27/2028 | 1 | 26,507,000 | 5.3879 / 4.87333 | | | (256,356) | | | 317,444 | | | | | 207,438 | | 100/100 |
| Interest Rate Swap 2/27/2028 0.0388555 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 02/23/2023 | 02/27/2028 | 1 | 46,443,000 | 5.3879 / 4.87333 | | | (449,162) | | | 556,193 | | | | | 120,520 | | 100/100 |
| Interest Rate Swap 1/15/2028 0.012465 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 06/17/2021 | 01/15/2028 | 1 | 7,000,000 | 5.74737 / 5.1766 | | | (229,894) | | | (720,259) | | | | | 70,349 | | 100/100 |
| Interest Rate Swap 11/5/2027 0.010115 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/08/2021 | 11/05/2027 | 1 | 4,500,000 | 5.6562 / 5.189203 | | | (183,829) | | | (467,689) | | | | | 44,148 | | 100/100 |
| Interest Rate Swap 5/5/2028 0.01062 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/08/2021 | 05/05/2028 | 1 | 3,500,000 | 5.6562 / 5.189203 | | | (141,839) | | | (394,021) | | | | | 36,499 | | 100/100 |
| Interest Rate Swap 7/15/2028 0.012965 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 06/17/2021 | 07/15/2028 | 1 | 10,000,000 | 5.74737 / 5.1766 | | | (324,183) | | | (1,108,705) | | | | | 106,536 | | 100/100 |
| Interest Rate Swap 5/5/2028 0.01062 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/08/2021 | 05/05/2028 | 1 | 3,500,000 | 5.6562 / 5.189203 | | | (141,839) | | | (394,021) | | | | | 20,857 | | 100/100 |
| Interest Rate Swap 1/15/2028 0.012465 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 06/17/2021 | 01/15/2028 | 1 | 29,000,000 | 5.74737 / 5.1766 | | | (952,416) | | | (2,983,928) | | | | | 291,446 | | 100/100 |
| Interest Rate Swap 11/5/2027 0.010115 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/08/2021 | 11/05/2027 | 1 | 2,500,000 | 5.6562 / 5.189203 | | | (102,127) | | | (259,828) | | | | | 24,527 | | 100/100 |
| Interest Rate Swap 5/5/2028 0.01062 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/08/2021 | 05/05/2028 | 1 | 2,000,000 | 5.6562 / 5.189203 | | | (81,051) | | | (225,155) | | | | | 36,499 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap 4/8/2029 0.013785 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/06/2021 | 04/08/2029 | 1 | 7,000,000 | 5.71724 / 5.492329 | | | (212,671) | | | (835,699) | | | | | 80,348 | | 100/100 |
| Interest Rate Swap 2/5/2028 0.010285 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 07/29/2021 | 02/05/2028 | 1 | 7,500,000 | 5.7532 / 5.213376 | | | (269,581) | | | (843,697) | | | | | 75,932 | | 100/100 |
| Interest Rate Swap 7/8/2028 0.01257 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 06/29/2021 | 07/08/2028 | 1 | 5,500,000 | 5.80724 / 5.582329 | | | (159,195) | | | (627,639) | | | | | 58,466 | | 100/100 |
| Interest Rate Swap 10/8/2027 0.01214 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/06/2021 | 10/08/2027 | 1 | 7,500,000 | 5.75724 / 5.532329 | | | (240,612) | | | (737,880) | | | | | 72,812 | | 100/100 |
| Interest Rate Swap 7/15/2026 0.010025 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 06/17/2021 | 07/15/2026 | 1 | 10,000,000 | 5.89437 / 5.326884 | | | (329,932) | | | (819,888) | | | | | 79,687 | | 100/100 |
| Interest Rate Swap 10/28/2027 0.01397 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/26/2021 | 10/28/2027 | 1 | 13,500,000 | 5.68048 / 5.130593 | | | (474,517) | | | (1,226,389) | | | | | 132,100 | | 100/100 |
| Interest Rate Swap 8/5/2028 0.010835 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 07/29/2021 | 08/05/2028 | 1 | 5,000,000 | 5.7432 / 5.203376 | | | (177,098) | | | (604,026) | | | | | 53,619 | | 100/100 |
| Interest Rate Swap 1/8/2028 0.011885 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 06/17/2021 | 01/08/2028 | 1 | 7,500,000 | 5.81724 / 5.592329 | | | (221,431) | | | (800,688) | | | | | 75,187 | | 100/100 |
| Interest Rate Swap 10/8/2028 0.0133 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/06/2021 | 10/08/2028 | 1 | 6,500,000 | 5.72724 / 5.502329 | | | (208,092) | | | (731,846) | | | | | 71,055 | | 100/100 |
| Interest Rate Swap 1/15/2029 0.013495 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 06/17/2021 | 01/15/2029 | 1 | 2,000,000 | 5.77437 / 5.206884 | | | (59,192) | | | (239,169) | | | | | 22,472 | | 100/100 |
| Interest Rate Swap 10/31/2025 0.03607 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 04/04/2023 | 10/31/2025 | 1 | 35,000,000 | 5.38321 / 4.841123 | | | (315,184) | | | (327,145) | | | | | 237,382 | | 100/100 |
| Interest Rate Swap 2/5/2027 0.009065 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 07/29/2021 | 02/05/2027 | 1 | 25,000,000 | 5.8602 / 5.3437 | | | (920,472) | | | (2,426,721) | | | | | 220,085 | | 100/100 |
| Interest Rate Swap 8/31/2028 0.011625 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 08/26/2021 | 08/31/2028 | 1 | 19,500,000 | 5.74572 / 5.3581 | | | (738,958) | | | (2,323,300) | | | | | 210,699 | | 100/100 |
| Interest Rate Swap 8/31/2028 0.011625 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 08/26/2021 | 08/31/2028 | 1 | 8,000,000 | 5.74572 / 5.3581 | | | (303,870) | | | (953,149) | | | | | 86,441 | | 100/100 |
| Interest Rate Swap 10/8/2030 0.01494 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 10/06/2021 | 10/08/2030 | 1 | 12,800,000 | 5.67424 / 5.4785 | | | (378,695) | | | (1,765,265) | | | | | 166,646 | | 100/100 |
| Interest Rate Swap 8/5/2028 0.010835 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 07/29/2021 | 08/05/2028 | 1 | 5,000,000 | 5.8002 / 5.2837 | | | (175,019) | | | (616,182) | | | | | 53,619 | | 100/100 |
| Interest Rate Swap 2/5/2028 0.010285 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 07/29/2021 | 02/05/2028 | 1 | 7,500,000 | 5.8202 / 5.3037 | | | (266,817) | | | (862,963) | | | | | 32,904 | | 100/100 |
| Interest Rate Swap 10/8/2029 0.01422 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 10/06/2021 | 10/08/2029 | 1 | 9,400,000 | 5.67424 / 5.4785 | | | (281,488) | | | (1,169,545) | | | | | 112,996 | | 100/100 |
| Interest Rate Swap 1/15/2029 0.013495 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 06/17/2021 | 01/15/2029 | 1 | 9,000,000 | 5.81137 / 5.634674 | | | (262,072) | | | (1,091,724) | | | | | 101,125 | | 100/100 |
| Interest Rate Swap 4/8/2028 0.012755 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 10/06/2021 | 04/08/2028 | 1 | 11,200,000 | 5.67424 / 5.4785 | | | (343,594) | | | (1,153,544) | | | | | 165,312 | | 100/100 |
| Interest Rate Swap 4/28/2028 0.014485 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 10/26/2021 | 04/28/2028 | 1 | 19,400,000 | 5.72198 / 5.191981 | | | (654,178) | | | (1,933,540) | | | | | 201,844 | | 100/100 |
| Interest Rate Swap 2/28/2028 0.01112 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 08/26/2021 | 02/28/2028 | 1 | 31,500,000 | 5.68858 / 5.312834 | | | (1,172,898) | | | (3,413,232) | | | | | 321,238 | | 100/100 |
| Interest Rate Swap 10/8/2028 0.0133 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 10/06/2021 | 10/08/2028 | 1 | 29,800,000 | 5.66874 / 5.478223 | | | (1,167,290) | | | (3,278,253) | | | | | 325,762 | | 100/100 |
| Interest Rate Swap 7/8/2028 0.01257 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 06/29/2021 | 07/08/2028 | 1 | 14,500,000 | 5.60874 / 5.418223 | | | (374,577) | | | (1,533,806) | | | | | 154,137 | | 100/100 |
| Interest Rate Swap 2/5/2028 0.010285 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 07/29/2021 | 02/05/2028 | 1 | 3,250,000 | 5.8147 / 5.313565 | | | (112,938) | | | (373,265) | | | | | 75,932 | | 100/100 |
| Interest Rate Swap 4/8/2028 0.012755 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 10/06/2021 | 04/08/2028 | 1 | 16,000,000 | 5.66874 / 5.478223 | | | (575,562) | | | (1,644,414) | | | | | 115,718 | | 100/100 |
| Interest Rate Swap 4/8/2029 0.013785 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 10/06/2021 | 04/08/2029 | 1 | 38,700,000 | 5.66674 / 5.471829 | | | (1,345,613) | | | (4,525,712) | | | | | 444,208 | | 100/100 |
| Interest Rate Swap 7/15/2026 0.010025 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 06/17/2021 | 07/15/2026 | 1 | 40,000,000 | 5.55387 / 5.409049 | | | (1,658,728) | | | (2,948,183) | | | | | 318,748 | | 100/100 |
| Interest Rate Swap 1/8/2028 0.011885 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 06/17/2021 | 01/08/2028 | 1 | 30,000,000 | 5.59674 / 5.401829 | | | (1,255,817) | | | (2,953,553) | | | | | 300,749 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap 5/5/2023 0.01055 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 07/29/2021 | 05/05/2028 | 1 | 3,000,000 | 5.66161 / 1.055 | | | (69,976) | | | (307,979) | | | | | 31,285 | | 100/100 |
| Interest Rate Swap 2/28/2023 0.01112 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 08/26/2021 | 02/28/2028 | 1 | 36,000,000 | 5.66161 / 1.112 | | | (757,747) | | | (3,495,898) | | | | | 367,129 | | 100/100 |
| Interest Rate Swap 5/28/2023 0.00859 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 05/26/2021 | 05/28/2026 | 1 | 50,000,000 | 5.66161 / 0.859 | | | (1,222,522) | | | (3,596,189) | | | | | 388,104 | | 100/100 |
| Interest Rate Swap 6/2/2023 0.008885 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 05/28/2021 | 06/02/2026 | 1 | 50,000,000 | 5.66161 / 0.8885 | | | (1,209,744) | | | (3,586,329) | | | | | 388,909 | | 100/100 |
| Interest Rate Swap 5/28/2023 0.00874 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 05/26/2021 | 05/28/2026 | 1 | 50,000,000 | 5.66161 / 0.874 | | | (1,220,685) | | | (3,579,172) | | | | | 388,104 | | 100/100 |
| Interest Rate Swap 6/1/2023 0.00895 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 05/27/2021 | 06/01/2026 | 1 | 50,000,000 | 5.66161 / 0.895 | | | (1,200,538) | | | (3,578,288) | | | | | 388,909 | | 100/100 |
| Interest Rate Swap 6/30/2023 0.008795 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 06/15/2021 | 06/30/2026 | 1 | 17,300,000 | 5.66161 / 0.8795 | | | (292,948) | | | (1,276,249) | | | | | 136,769 | | 100/100 |
| Interest Rate Swap 6/30/2023 0.013325 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 12/23/2021 | 06/30/2026 | 1 | 17,300,000 | 5.66161 / 1.3325 | | | (210,771) | | | (1,092,070) | | | | | 136,769 | | 100/100 |
| Interest Rate Swap 2/18/2032 0.024755 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 03/22/2021 | 02/18/2032 | 1 | 1,000,000 | 0.0 / 2.4755 | | | (11) | | | (46,693) | | | | | 14,265 | | 100/100 |
| Interest Rate Swap 11/15/2030 0.022335 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 03/22/2021 | 11/15/2030 | 1 | 7,800,000 | 5.66161 / 2.2335 | | | (970) | | | (608,599) | | | | | 102,296 | | 100/100 |
| Interest Rate Swap 2/15/2031 0.01587 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 02/20/2020 | 02/15/2031 | 1 | 1,100,000 | 0.0 / 1.587 | | | (114) | | | (127,228) | | | | | 14,686 | | 100/100 |
| Interest Rate Swap 11/15/2031 0.024385 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 03/22/2021 | 11/15/2031 | 1 | 2,900,000 | 0.0 / 2.4385 | | | (74) | | | (147,774) | | | | | 40,703 | | 100/100 |
| Interest Rate Swap 8/15/2031 0.02395 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 03/22/2021 | 08/15/2031 | 1 | 3,300,000 | 0.0 / 2.395 | | | (146) | | | (186,853) | | | | | 45,577 | | 100/100 |
| Interest Rate Swap 2/15/2031 0.02292 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 03/22/2021 | 02/15/2031 | 1 | 4,600,000 | 0.0 / 2.292 | | | (431) | | | (334,069) | | | | | 61,415 | | 100/100 |
| Interest Rate Swap 5/15/2031 0.023485 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 03/22/2021 | 05/15/2031 | 1 | 4,000,000 | 0.0 / 2.3485 | | | (270) | | | (254,651) | | | | | 54,332 | | 100/100 |
| Interest Rate Swap 11/15/2030 0.015695 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 02/20/2020 | 11/15/2030 | 1 | 3,100,000 | 5.66161 / 1.5695 | | | (414) | | | (365,970) | | | | | 40,656 | | 100/100 |
| Interest Rate Swap 5/1/2028 0.03352 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 04/27/2023 | 05/01/2028 | 1 | 20,000,000 | 5.37712 / 5.04345 | | | (189,692) | | | (170,354) | | | | | 208,327 | | 100/100 |
| Interest Rate Swap 5/1/2026 0.03652 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 04/27/2023 | 05/01/2026 | 1 | 30,000,000 | 5.37712 / 5.04345 | | | (238,538) | | | (179,217) | | | | | 228,965 | | 100/100 |
| Interest Rate Swap 5/1/2028 0.03352 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 04/27/2023 | 05/01/2028 | 1 | 37,000,000 | 5.37712 / 5.04345 | | | (350,930) | | | (315,154) | | | | | 385,404 | | 100/100 |
| Interest Rate Swap 6/27/2030 0.035865 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/23/2023 | 06/27/2030 | 1 | 4,000,000 | 5.36013 / 5.2387 | | | (35,136) | | | 25,347 | | | | | 50,951 | | 100/100 |
| Interest Rate Swap 6/27/2028 0.037565 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/23/2023 | 06/27/2028 | 1 | 14,000,000 | 5.36013 / 5.2387 | | | (110,877) | | | 119,431 | | | | | 148,327 | | 100/100 |
| Interest Rate Swap 6/27/2030 0.035865 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/23/2023 | 06/27/2030 | 1 | 5,000,000 | 5.36013 / 5.2387 | | | (43,920) | | | 31,683 | | | | | 63,689 | | 100/100 |
| Interest Rate Swap 6/27/2026 0.041765 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/23/2023 | 06/27/2026 | 1 | 15,000,000 | 5.36013 / 5.2387 | | | (86,772) | | | 111,479 | | | | | 118,348 | | 100/100 |
| Interest Rate Swap 6/27/2028 0.037565 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/23/2023 | 06/27/2028 | 1 | 40,000,000 | 5.36013 / 5.2387 | | | (316,792) | | | 341,232 | | | | | 423,792 | | 100/100 |
| Interest Rate Swap 8/2/2028 0.03949 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/31/2023 | 08/02/2028 | 1 | 15,400,000 | 5.38275 / 5.36532 | | | (55,740) | | | 264,778 | | | | | 164,967 | | 100/100 |
| Interest Rate Swap 8/2/2028 0.03949 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/31/2023 | 08/02/2028 | 1 | 20,000,000 | 5.38275 / 5.36532 | | | (72,390) | | | 343,868 | | | | | 214,243 | | 100/100 |
| Interest Rate Swap 8/2/2026 0.04349 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/31/2023 | 08/02/2026 | 1 | 20,000,000 | 5.38275 / 5.36532 | | | (51,945) | | | 253,825 | | | | | 160,935 | | 100/100 |
| Interest Rate Swap 8/2/2030 0.03779 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/31/2023 | 08/02/2030 | 1 | 8,000,000 | 5.38275 / 5.36532 | | | (32,431) | | | 143,554 | | | | | 102,684 | | 100/100 |
| Interest Rate Swap 10/3/2030 0.04258 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/29/2023 | 10/03/2030 | 1 | 5,000,000 | 5.3314 / 5.3955 | | | | | | 237,922 | | | | | 104,000 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap 10/3/2028 0.04338 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/29/2023 | 10/03/2028 | 1 | 5,000,000 | 5.3314 / 5.3955 | | | | | | 177,044 | | | | | 76,361 | | 100/100 |
| Interest Rate Swap 10/3/2028 0.04338 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/29/2023 | 10/03/2028 | 1 | 7,750,000 | 5.3314 / 5.3955 | | | | | | 274,417 | | | | | 387,259 | | 100/100 |
| Interest Rate Swap 10/3/2030 0.04258 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/29/2023 | 10/03/2030 | 1 | 7,750,000 | 5.3314 / 5.3955 | | | | | | 368,778 | | | | | 100,750 | | 100/100 |
| Interest Rate Swap 10/3/2028 0.04338 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/29/2023 | 10/03/2028 | 1 | 7,000,000 | 5.3314 / 5.3955 | | | | | | 247,862 | | | | | 84,543 | | 100/100 |
| Interest Rate Swap 10/3/2026 0.04598 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/29/2023 | 10/03/2026 | 1 | 35,500,000 | 5.3314 / 5.3955 | | | | | | 756,116 | | | | | 294,885 | | 100/100 |
| Interest Rate Swap 10/3/2028 0.04338 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/29/2023 | 10/03/2028 | 1 | 35,500,000 | 5.3314 / 5.3955 | | | | | | 1,257,010 | | | | | 54,544 | | 100/100 |
| Interest Rate Swap 10/3/2030 0.04258 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/29/2023 | 10/03/2030 | 1 | 8,000,000 | 5.3314 / 5.3955 | | | | | | 380,674 | | | | | 65,000 | | 100/100 |
| Interest Rate Swap 11/2/2026 0.046186 | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 10/31/2023 | 11/02/2026 | 1 | 4,000,000 | 5.38275 / 5.38275 | | | | | | 91,566 | | | | | 67,409 | | 100/100 |
| Interest Rate Swap 11/2/2028 0.04459 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/31/2023 | 11/02/2028 | 1 | 5,250,000 | 5.38275 / 5.38275 | | | | | | 218,284 | | | | | 176,000 | | 100/100 |
| Interest Rate Swap 11/2/2030 0.04428 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/31/2023 | 11/02/2030 | 1 | 2,500,000 | 5.38275 / 5.38275 | | | | | | 146,537 | | | | | 94,806 | | 100/100 |
| Interest Rate Swap 11/2/2028 0.04459 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/31/2023 | 11/02/2028 | 1 | 2,500,000 | 5.38275 / 5.38275 | | | | | | 103,945 | | | | | 624,250 | | 100/100 |
| Interest Rate Swap 11/2/2030 0.04428 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/31/2023 | 11/02/2030 | 1 | 7,500,000 | 5.38275 / 5.38275 | | | | | | 439,611 | | | | | 261,534 | | 100/100 |
| Interest Rate Swap 11/2/2028 0.04459 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/31/2023 | 11/02/2028 | 1 | 16,000,000 | 5.38275 / 5.38275 | | | | | | 665,245 | | | | | 27,500 | | 100/100 |
| Interest Rate Swap 11/2/2026 0.046186 | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 10/31/2023 | 11/02/2026 | 1 | 8,000,000 | 5.38275 / 5.38275 | | | | | | 183,133 | | | | | 33,705 | | 100/100 |
| Interest Rate Swap 11/2/2030 0.04428 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/31/2023 | 11/02/2030 | 1 | 7,250,000 | 5.38275 / 5.38275 | | | | | | 424,957 | | | | | 98,075 | | 100/100 |
| Interest Rate Swap 11/2/2028 0.04459 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/31/2023 | 11/02/2028 | 1 | 56,750,000 | 5.38275 / 5.38275 | | | | | | 2,359,543 | | | | | 57,750 | | 100/100 |
| Interest Rate Swap 11/2/2030 0.04428 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/31/2023 | 11/02/2030 | 1 | 20,000,000 | 5.38275 / 5.38275 | | | | | | 1,172,295 | | | | | 32,692 | | 100/100 |
| Interest Rate Swap 12/15/2030 0.037825 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/13/2023 | 12/15/2030 | 1 | 2,000,000 | 5.38463 / 5.38463 | | | | | | 38,905 | | | | | 138,505 | | 100/100 |
| Interest Rate Swap 12/15/2026 0.041133 | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 12/13/2023 | 12/15/2026 | 1 | 8,000,000 | 5.38463 / 5.38463 | | | | | | 82,049 | | | | | 60,216 | | 100/100 |
| Interest Rate Swap 12/15/2028 0.03857 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 12/13/2023 | 12/15/2028 | 1 | 9,000,000 | 5.38463 / 5.38463 | | | | | | 137,292 | | | | | 489,963 | | 100/100 |
| Interest Rate Swap 12/15/2030 0.037825 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/13/2023 | 12/15/2030 | 1 | 10,500,000 | 5.38463 / 5.38463 | | | | | | 204,251 | | | | | 26,382 | | 100/100 |
| Interest Rate Swap 12/15/2026 0.041133 | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 12/13/2023 | 12/15/2026 | 1 | 7,000,000 | 5.38463 / 5.38463 | | | | | | 71,793 | | | | | 68,819 | | 100/100 |
| Interest Rate Swap 12/15/2028 0.03857 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 12/13/2023 | 12/15/2028 | 1 | 44,000,000 | 5.38463 / 5.38463 | | | | | | 671,203 | | | | | 100,220 | | 100/100 |
| Interest Rate Swap 12/19/2030 0.035175 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 12/15/2023 | 12/19/2030 | 1 | 24,500,000 | 5.36399 / 5.36399 | | | | | | 74,313 | | | | | 323,409 | | 100/100 |
| Interest Rate Swap 12/19/2028 0.03596 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 12/15/2023 | 12/19/2028 | 1 | 8,000,000 | 5.36399 / 5.36399 | | | | | | 27,173 | | | | | 100,321 | | 100/100 |
| Interest Rate Swap 12/19/2026 0.038385 | MULTIPLE | SCH D-1 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/15/2023 | 12/19/2026 | 1 | 28,500,000 | 5.36399 / 5.36399 | | | | | | 76,097 | | | | | 245,580 | | 100/100 |
| Interest Rate Swap 12/19/2028 0.03596 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 12/15/2023 | 12/19/2028 | 1 | 9,000,000 | 5.36399 / 5.36399 | | | | | | 30,569 | | | | | 89,174 | | 100/100 |
| Interest Rate Swap 9/30/1935 0.03361 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 12/20/2023 | 09/30/2035 | 1 | 2,325,000 | 0.0 / 3.361 | | | | | | 5,114 | | | | | 39,865 | | 100/100 |
| Interest Rate Swap 6/30/1935 0.03343 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 12/20/2023 | 06/30/2035 | 1 | 1,575,000 | 0.0 / 3.343 | | | | | | 2,340 | | | | | 26,705 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap 9/30/2034 0.033555 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 12/20/2023 | 09/30/2034 | 1 | 2,700,000 | 0.0 / 3.3555 | | | | | | 2,187 | | | | | 44,283 | | 100/100 |
| Interest Rate Swap 6/28/2034 0.033905 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 12/20/2023 | 06/28/2034 | 1 | 1,425,000 | 0.0 / 3.3905 | | | | | | 1,617 | | | | | 23,088 | | 100/100 |
| Interest Rate Swap 12/31/1934 0.033485 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 12/20/2023 | 12/31/2034 | 1 | 1,800,000 | 0.0 / 3.3485 | | | | | | 3,003 | | | | | 29,863 | | 100/100 |
| Interest Rate Swap 3/31/1935 0.03339 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 12/20/2023 | 03/31/2035 | 1 | 2,850,000 | 0.0 / 3.339 | | | | | | 3,965 | | | | | 47,796 | | 100/100 |
| 0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate | | | | | | | | | | | | (42,074,132) | | XXX | (110,724,392) | | | | | 24,794,244 | XXX | XXX |
| RCV 5.68 PAY 5.25 12/05/2025 | ORANGE SA SERIES EMTN | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2016 | 12/05/2025 | 1 | 3,874,541 | 5.25 / 5.675 | | | 43,614 | 481,023 | | 507,954 | | (191,398) | | | 26,913 | | 100/100 |
| RCV 5.08 PAY BP06M 06/29/2029 | ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3 | SCH D-1 | Currency | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 06/27/2014 | 06/30/2029 | 1 | 7,931,624 | 7.5633 / 5.075 | | | (9,948) | 1,989,781 | | 2,162,170 | | (335,126) | | | 93,007 | | 100/100 |
| RCV 4.60 PAY 3.11 07/24/2024 | SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AB9 | SCH D-1 | Currency | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 06/25/2014 | 07/24/2024 | 1 | 5,181,300 | 3.11 / 4.6 | | | 54,703 | 983,630 | | 979,639 | | (142,120) | | | 19,387 | | 100/100 |
| RCV 3.25 PAY 1.13 03/01/2025 | PARKER HANNIFIN CORP SERIES REGS | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/20/2017 | 03/01/2025 | 1 | 5,382,500 | 1.125 / 3.25 | | | 114,904 | (140,750) | | (111,384) | | (187,000) | | | 29,110 | | 100/100 |
| RCV 4.55 PAY 2.73 01/31/2040 | EYSTUR OG SANDOYARTUNLAR K7784*AA3 | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/02/2016 | 01/31/2040 | 1 | 7,403,135 | 2.73 / 4.55 | | | 139,906 | 35,682 | | 258,403 | | (249,439) | | | 148,525 | | 100/100 |
| RCV 6.36 PAY 5.88 02/02/2024 | NATL GRID ELECT TRANS G6374WAE7 | SCH D-1 | Currency | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/02/2013 | 02/02/2024 | 1 | 1,061,900 | 5.875 / 6.3575 | | | 16,947 | 169,540 | | 169,788 | | (50,330) | | | 1,593 | | 100/100 |
| RCV 4.25 PAY 3.68 05/15/2030 | BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9 | SCH D-1 | Currency | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 04/24/2015 | 05/15/2030 | 1 | 4,549,800 | 3.68 / 4.2545 | | | 57,114 | 725,400 | | 796,698 | | (215,700) | | | 57,461 | | 100/100 |
| RCV 4.55 PAY 2.73 01/31/2040 | EYSTUR OG SANDOYARTUNLAR K7784*AA3 | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/02/2016 | 01/31/2040 | 1 | 7,614,653 | 2.73 / 4.55 | 254,459 | (254,459) | 141,594 | 36,701 | | 265,750 | | (256,566) | | | 152,768 | | 100/100 |
| RCV 4.25 PAY 3.68 05/15/2030 | BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9 | SCH D-1 | Currency | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 04/24/2015 | 05/15/2030 | 1 | 13,194,420 | 3.68 / 4.2545 | | | 165,631 | 2,103,660 | | 2,310,425 | | (625,530) | | | 166,637 | | 100/100 |
| RCV 5.08 PAY BP06M 06/29/2029 | ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3 | SCH D-1 | Currency | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 06/27/2014 | 06/30/2029 | 1 | 6,694,828 | 7.5633 / 5.075 | | | (8,397) | 1,679,510 | | 1,825,018 | | (282,869) | | | 78,504 | | 100/100 |
| RCV 4.73 PAY 3.26 07/24/2026 | SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AC7 | SCH D-1 | Currency | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 06/25/2014 | 07/24/2026 | 1 | 8,726,400 | 3.26 / 4.7275 | | | 92,457 | 1,656,640 | | 1,663,987 | | (239,360) | | | 69,811 | | 100/100 |
| RCV 4.55 PAY 2.73 01/31/2040 | EYSTUR OG SANDOYARTUNLAR K7784*AA3 | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/02/2016 | 01/31/2040 | 1 | 10,576,080 | 2.73 / 4.55 | | | 196,829 | 50,975 | | 369,097 | | (356,347) | | | 212,182 | | 100/100 |
| RCV 6.36 PAY 5.88 02/02/2024 | NATL GRID ELECT TRANS G6374WAE7 | SCH D-1 | Currency | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/02/2013 | 02/02/2024 | 1 | 2,730,600 | 5.875 / 6.3575 | | | 43,578 | 435,960 | | 436,599 | | (129,420) | | | 4,096 | | 100/100 |
| RCV 5.68 PAY 5.25 12/05/2025 | ORANGE SA SERIES EMTN | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2016 | 12/05/2025 | 1 | 10,047,317 | 5.25 / 5.675 | | | 113,099 | 1,247,372 | | 1,317,207 | | (496,326) | | | 69,791 | | 100/100 |
| RCV 5.57 PAY 3.38 05/11/2025 | INTERM CAP GROUP G4588#BH3 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/30/2015 | 05/11/2025 | 1 | 4,886,100 | 3.38 / 5.57 | | | 107,823 | (84,825) | | (52,464) | | (168,300) | | | 28,491 | | 100/100 |
| RCV 4.56 PAY 4.19 04/15/2026 | AIR CANADA ETC | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/23/2018 | 04/15/2026 | 1 | 2,775,262 | 4.19 / 4.56 | | | 18,076 | 140,414 | | 98,654 | | (71,817) | | | 29,998 | | 100/100 |
| RCV 5.47 PAY 4.00 11/26/2029 | SKY PLC G15632AV7 | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/26/2018 | 11/26/2029 | 1 | 2,791,000 | 4 / 5.465 | | | 51,672 | 257,789 | | 404,860 | | (157,990) | | | 33,925 | | 100/100 |
| RCV 5.49 PAY 4.00 11/26/2029 | SKY PLC | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/20/2018 | 11/26/2029 | 1 | 5,322,800 | 4 / 5.4925 | | | 100,628 | 507,724 | | 795,630 | | (300,028) | | | 64,700 | | 100/100 |
| RCV 3.79 PAY 1.50 01/14/2028 | VONOVIA FINANCE BV | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2018 | 01/14/2028 | 1 | 6,780,400 | 1.5 / 3.785 | | | 167,526 | 695,493 | | 867,426 | | (199,991) | | | 68,142 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RCV 5.64 PAY 4.13 12/02/2029 | CRH | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/05/2018 | 12/02/2029 | 1 | 13,993,000 | 4.125 / 5.636 | | | 268,462 | 1,245,000 | | 2,131,733 | | (719,000) | | | 170,376 | | 100/100 |
| RCV 3.79 PAY 1.50 01/14/2028 | VONOVIA FINANCE BV | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/19/2018 | 01/14/2028 | 1 | 9,246,000 | 1.5 / 3.785 | | | 228,444 | 947,753 | | 1,182,854 | | (272,320) | | | 92,921 | | 100/100 |
| RCV 4.56 PAY 4.19 04/15/2026 | AIR CANADA ETC | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/23/2018 | 04/15/2026 | 1 | 3,964,660 | 4.19 / 4.56 | | | 25,824 | 98,290 | | 140,934 | | (102,595) | | | 20,999 | | 100/100 |
| RCV 4.79 PAY 3.25 01/20/2028 | NATIONWIDE BUILDING SOCIETY | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/16/2018 | 01/20/2028 | 1 | 12,154,500 | 3.25 / 4.785 | | | 219,726 | 698,988 | | 1,233,155 | | (672,405) | | | 122,453 | | 100/100 |
| XCCY: GBPUSD 4.761% 8/30/30 USD | QUADGAS FINANCE PLC G7304*AE1 | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/15/2018 | 08/30/2030 | 1 | 12,683,000 | 3.29 / 4.761 | 14,000 | | 186,230 | (65,000) | | 741,287 | | (719,000) | | | 163,778 | | 100/100 |
| RCV 4.2625 PAY 2.69 04/18/2028 | Porterbrook Rail Finance Limited G7178*AE4 | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2018 | 04/18/2028 | 1 | 4,193,532 | 2.69 / 4.26 | (3,402) | | 88,898 | 63,180 | | 183,617 | | (232,956) | | | 43,479 | | 100/100 |
| RCV 4.761 PAY 3.29 08/30/2030 | QUADGAS FINANCE PLC G7304*AE1 | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 08/15/2018 | 08/30/2030 | 1 | 17,248,880 | 3.29 / 4.76 | 19,040 | | 253,183 | (88,400) | | 1,008,150 | | (977,840) | | | 222,738 | | 100/100 |
| RCV 4.235 PAY 1.82 10/12/2028 | SERGO PLC G7996#AD2 | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/12/2018 | 10/12/2028 | 1 | 9,336,000 | 1.82 / 4.24 | (11,600) | | 238,488 | 498,800 | | 860,208 | | (299,200) | | | 102,164 | | 100/100 |
| RCV 4.40275 PAY 4.113 01/03/2034 | AURORA SOLAR CORPORATION C0461#AA3 | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2018 | 01/03/2034 | 1 | 5,392,337 | 4.11 / 4.4 | 1,941 | (97) | 26,898 | 13,904 | | (43,074) | | (152,517) | | | 85,346 | | 100/100 |
| RCV 5.567 PAY 3.11 12/05/2036 | Roadster Finance G7605#AD5 | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/26/2018 | 12/05/2036 | 1 | 4,423,770 | 3.11 / 5.57 | 1,365 | | 115,894 | 115,635 | | 492,179 | | (145,860) | | | 79,566 | | 100/100 |
| RCV 5.567 PAY 3.11 12/05/2036 | Roadster Finance G7605#AD5 | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/26/2018 | 12/05/2036 | 1 | 4,423,770 | 3.11 / 5.57 | 1,365 | | 115,997 | 115,635 | | 492,179 | | (145,860) | | | 79,566 | | 100/100 |
| RCV 4.32 PAY 3.06 03/31/2026 | WALES & WEST UTILITIES LIMITED G9421#AA9 | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/16/2019 | 03/31/2026 | 1 | 5,987,340 | 3.06 / 4.32 | 7,208 | | 82,256 | 59,520 | | 196,061 | | (334,335) | | | 44,905 | | 100/100 |
| RCV 4.312 PAY 3.06 09/30/2026 | Wales and West G9421#AB7 | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/16/2019 | 09/30/2026 | 1 | 5,987,340 | 3.06 / 4.31 | 7,208 | | 83,954 | 59,520 | | 220,920 | | (334,335) | | | 49,644 | | 100/100 |
| RCV 4.32 PAY 3.06 03/31/2026 | WALES & WEST UTILITIES LIMITED G9421#AA9 | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/16/2019 | 03/31/2026 | 1 | 5,987,340 | 3.06 / 4.32 | 7,208 | | 82,256 | 59,520 | | 196,061 | | (334,335) | | | 44,905 | | 100/100 |
| RCV 4.312 PAY 3.06 09/30/2026 | Wales and West G9421#AB7 | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/16/2019 | 09/30/2026 | 1 | 5,987,340 | 3.06 / 4.31 | 7,208 | | 85,704 | 59,520 | | 220,920 | | (334,335) | | | 49,644 | | 100/100 |
| RCV 4.805 PAY 4.56 06/12/2029 | CAPITAL POWER L.P. 14042MA@1 | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2019 | 06/12/2029 | 1 | 7,423,905 | 4.56 / 4.805 | 551 | | 17,232 | (159,896) | | (288,775) | | (203,455) | | | 86,656 | | 100/100 |
| RCV 4.805 PAY 4.56 06/12/2029 | CAPITAL POWER L.P. 14042MA@1 | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/23/2019 | 06/12/2029 | 1 | 7,423,905 | 4.56 / 4.805 | 551 | | 17,232 | (159,896) | | (288,775) | | (203,455) | | | 86,656 | | 100/100 |
| RCV 4.075 PAY 2.97 09/17/2029 | Forth Ports PP9N3MOF9 | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 07/17/2019 | 09/17/2029 | 1 | 5,843,040 | 2.97 / 4.075 | 940 | | 66,970 | (148,520) | | 75,763 | | (337,930) | | | 69,873 | | 100/100 |
| RCV 4.1565 PAY 3.03 09/17/2031 | Forth Port Finance Plc PP9FAK407 | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 07/17/2019 | 09/17/2031 | 1 | 6,588,960 | 3.03 / 4.1565 | 1,060 | | 76,055 | (167,480) | | 156,563 | | (381,070) | | | 91,537 | | 100/100 |
| RCV 5.9755 PAY 3.515 12/31/2037 | Barcelona L9T2 | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 09/30/2019 | 12/31/2037 | 1 | 3,100,308 | 3.515 / 5.9755 | (1,423) | | 76,479 | (42,534) | | 181,088 | | (106,407) | | | 58,022 | | 100/100 |
| RCV 5.9755 PAY 3.515 12/31/2037 | Barcelona L9T2 | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 09/30/2019 | 12/31/2037 | 1 | 9,714,298 | 3.515 / 5.9755 | (4,457) | | 240,872 | (133,274) | | 567,409 | | (333,408) | | | 181,803 | | 100/100 |
| RCV 5.9755 PAY 3.515 12/31/2037 | Barcelona L9T2 | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 09/30/2019 | 12/31/2037 | 1 | 3,100,308 | 3.515 / 5.9755 | (1,423) | | 76,874 | (42,534) | | 181,088 | | (106,407) | | | 58,022 | | 100/100 |
| RCV 3.44 PAY 1.38 09/30/2031 | ALPHA TRAINS FINANCE S A L0175#AE2 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/02/2019 | 09/30/2031 | 1 | 4,104,750 | 1.38 / 3.44 | 188 | | 85,661 | (37,688) | | 133,092 | | (140,250) | | | 57,136 | | 100/100 |
| RCV 3.44 PAY 1.38 09/30/2031 | ALPHA TRAINS FINANCE S A L0175#AE2 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/02/2019 | 09/30/2031 | 1 | 4,104,750 | 1.38 / 3.44 | 188 | | 85,670 | (37,688) | | 133,092 | | (140,250) | | | 57,136 | | 100/100 |
| RCV 3.885 PAY 2.81 12/18/2039 | South West Airports Ltd G8278*AE1 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/03/2019 | 12/18/2039 | 1 | 5,335,010 | 2.81 / 3.885 | 860 | | 58,061 | (102,300) | | 335,805 | | (309,170) | | | 74,395 | | 100/100 |
| RCV 3.885 PAY 2.81 12/18/2039 | South West Airports Ltd G8278*AE1 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/03/2019 | 12/18/2039 | 1 | 3,722,100 | 2.81 / 3.885 | 600 | | 40,508 | (102,300) | | 234,283 | | (215,700) | | | 74,395 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RCV 3.885 PAY 2.81 12/18/2039 | South West Airports Ltd G8278*AE1 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/03/2019 | 12/18/2039 | 1 | 3,722,100 | 2.81 / 3.885 | 600 | | 40,508 | (146,630) | | 234,283 | | (215,700) | | | 106,633 | | 100/100 |
| RCV 5.5875 PAY 3.375 12/31/2038 | SOC DI PRGT BREB Z00157532 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/10/2019 | 12/31/2038 | 1 | 5,227,591 | 3.375 / 5.5875 | 1,826 | (31,498) | 119,139 | (45,425) | | 301,401 | | (177,553) | | | 101,266 | | 100/100 |
| RCV 5.5875 PAY 3.375 12/31/2038 | SOC DI PRGT BREB Z00157532 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/10/2019 | 12/31/2038 | 1 | 10,246,079 | 3.375 / 5.5875 | 3,579 | (61,736) | 235,294 | (89,032) | | 590,745 | | (348,003) | | | 198,481 | | 100/100 |
| RCV 5.5875 PAY 3.375 12/31/2038 | SOC DI PRGT BREB Z00157532 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/10/2019 | 12/31/2038 | 1 | 5,227,591 | 3.375 / 5.5875 | 2,135 | | 120,290 | (13,522) | | 301,401 | | (177,448) | | | 101,266 | | 100/100 |
| RCV 3.8729 PAY 2.79 01/23/2045 | Thirteen Housing Group G8827#AA1 | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 10/23/2019 | 01/23/2045 | 1 | 9,212,060 | 2.79 / 3.8729 | 1,430 | | 106,096 | 97,240 | | 1,117,548 | | (514,085) | | | 211,476 | | 100/100 |
| RCV 3.8729 PAY 2.79 01/23/2045 | Thirteen Housing Group G8827#AA1 | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 10/23/2019 | 01/23/2045 | 1 | 9,212,060 | 2.79 / 3.8729 | 1,430 | | 106,096 | 97,240 | | 1,117,548 | | (514,085) | | | 211,476 | | 100/100 |
| RCV 3.901 PAY 3.07 04/30/2027 | Willow Holdco | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/30/2019 | 04/30/2027 | 1 | 12,224,600 | 3.07 / 3.901 | (2,850) | | 118,238 | 114,000 | | 344,408 | | (683,050) | | | 111,539 | | 100/100 |
| RCV 3.901 PAY 3.07 04/30/2027 | Willow Holdco | SCH D-1 | Currency | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/30/2019 | 04/30/2027 | 1 | 12,224,600 | 3.07 / 3.901 | (2,850) | | 118,238 | 114,000 | | 344,408 | | (683,050) | | | 111,539 | | 100/100 |
| RCV 4.107 PAY 3.15 03/31/2037 | SEMPERIAN PPP G8059#AA0 | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 11/08/2019 | 03/31/2037 | 1 | 5,764,050 | 3.15 / 4.107 | 6,750 | | 63,129 | 54,900 | | 290,360 | | (323,550) | | | 209,894 | | 100/100 |
| RCV 4.107 PAY 3.15 03/31/2037 | SEMPERIAN PPP G8059#AA0 | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 11/08/2019 | 03/31/2037 | 1 | 5,764,050 | 3.15 / 4.107 | 6,750 | | 63,137 | 27,450 | | 290,360 | | (323,550) | | | 104,947 | | 100/100 |
| RCV 4.107 PAY 3.15 03/31/2037 | SEMPERIAN PPP G8059#AA0 | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 11/08/2019 | 03/31/2037 | 1 | 11,528,100 | 3.15 / 4.107 | 13,500 | | 126,259 | 27,450 | | 580,720 | | (647,100) | | | 104,947 | | 100/100 |
| RCV 3.5751 PAY 2.84 12/18/2026 | Peel Ports G6970*AR7 | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 12/06/2019 | 12/18/2026 | 1 | 18,817,370 | 2.84 / 3.5751 | 75,075 | | 174,877 | 587,730 | | 843,094 | | (1,028,170) | | | 162,146 | | 100/100 |
| RCV 3.915 PAY 1.82 03/10/2031 | Warehouses de Pauw NV/SA B9754*AA5 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/12/2019 | 03/10/2031 | 1 | 19,237,600 | 1.82 / 3.915 | 4,325 | | 415,229 | 36,750 | | 890,490 | | (647,020) | | | 74,543 | | 100/100 |
| RCV 3.915 PAY 1.82 03/10/2031 | Warehouses de Pauw NV/SA B9754*AA5 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/12/2019 | 03/10/2031 | 1 | 5,560,000 | 1.82 / 3.915 | 1,250 | | 120,008 | 127,155 | | 257,367 | | (187,000) | | | 257,920 | | 100/100 |
| PAY 1.96 RCV 4.0 06/20/2026 | Atlantica Yield Plc G0488*AA2 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/06/2020 | 06/20/2026 | 1 | 9,762,410 | 4.0 / 1.96 | (7,565) | | 201,336 | (68,975) | | 35,110 | | (332,860) | | | 76,714 | | 100/100 |
| PAY 1.96 RCV 4.0 06/20/2026 | Atlantica Yield Plc G0488*AA2 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/06/2020 | 06/20/2026 | 1 | 9,762,410 | 4.0 / 1.96 | (7,565) | | 201,336 | (68,975) | | 35,110 | | (332,860) | | | 76,714 | | 100/100 |
| RCV 2.5807 PAY 2.92 11/25/2030 | Australian Laboratory Services Pty Ltd PPED0LPC6SYA | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 08/04/2020 | 11/25/2030 | 1 | 10,957,066 | 2.92 / 2.5807 | | (38,110) | (31,917) | (191,121) | | (773,504) | | (153,012) | | | 144,014 | | 100/100 |
| RCV 2.636 PAY 1.5 11/25/2030 | Australian Laboratory Services Pty Ltd PPE0C3Y64SYA | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 08/04/2020 | 11/25/2030 | 1 | 4,927,860 | 1.5 / 2.636 | | (9,450) | 61,737 | 288,330 | | 191,263 | | 297,780 | | | 64,769 | | 100/100 |
| RCV 3.7556 PAY 4.07 06/30/2042 | TEC Hedland Pty Ltd | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 10/08/2020 | 06/30/2042 | 1 | 7,556,254 | 4.07 / 3.7556 | 2,642 | (4) | (1,905) | 355,123 | | 559,382 | | (44,928) | | | 162,547 | | 100/100 |
| RCV 3.7556 PAY 4.07 06/30/2042 | TEC Hedland Pty Ltd | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 10/08/2020 | 06/30/2042 | 1 | 7,556,254 | 4.07 / 3.7556 | 2,642 | (4) | (2,252) | 355,123 | | 559,382 | | (44,928) | | | 162,547 | | 100/100 |
| RCV 1.9381 PAY 0.8 01/28/2026 | Molkerei Alois Miller GmbH & Co. KG | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 10/29/2020 | 01/28/2026 | 1 | 8,167,600 | 0.8 / 1.9381 | 7,350 | | 96,987 | 435,050 | | 347,731 | | (261,800) | | | 58,897 | | 100/100 |
| RCV 1.9381 PAY 0.8 01/28/2026 | Molkerei Alois Miller GmbH & Co KG | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 10/29/2020 | 01/28/2026 | 1 | 8,167,600 | 0.8 / 1.9381 | 7,350 | | 96,987 | 435,050 | | 347,731 | | (261,800) | | | 58,897 | | 100/100 |
| RCV 3.072 PAY 1.62 01/07/2031 | Americold Realty Operating Partnership L P | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/30/2020 | 01/07/2031 | 1 | 11,697,000 | 1.62 / 3.072 | 48,500 | | 183,416 | 650,500 | | 647,562 | | (374,000) | | | 154,958 | | 100/100 |
| RCV 3.072 PAY 1.62 01/07/2031 | Americold Realty Operating Partnership L P | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/30/2020 | 01/07/2031 | 1 | 11,697,000 | 1.62 / 3.072 | 48,500 | | 183,416 | 650,500 | | 647,562 | | (374,000) | | | 154,958 | | 100/100 |
| RCV 4.23 PAY 2.75 06/15/2031 | Atletico Madrid | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 06/11/2021 | 06/15/2031 | 1 | 4,912,303 | 2.75 / 4.23 | 4,660 | | 86,859 | 435,834 | | 435,637 | | (151,559) | | | 67,085 | | 100/100 |
| RCV 4.23 PAY 2.75 06/15/2031 | Atletico Madrid | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 06/11/2021 | 06/15/2031 | 1 | 8,154,423 | 2.75 / 4.23 | 7,736 | | 144,322 | 723,485 | | 723,157 | | (251,588) | | | 111,361 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RCV 2.8253 PAY 1.04 02/23/2029 | Molkerei Alois M ller GmbH & Co. KG | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 11/23/2021 | 02/23/2029 | 1 | 11,264,000 | 1.04 / 2.8253 | 500 | | 207,061 | 217,500 | | 374,347 | | (374,000) | | | 127,810 | | 100/100 |
| RCV 2.8253 PAY 1.04 02/23/2029 | Molkerei Alois M ller GmbH & Co. KG | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 11/23/2021 | 02/23/2029 | 1 | 11,264,000 | 1.04 / 2.8253 | 500 | | 207,061 | 217,500 | | 374,347 | | (374,000) | | | 127,810 | | 100/100 |
| RCV 3.91 PAY 3.18 06/30/2032 | Realty Income | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/30/2022 | 06/30/2032 | 1 | 13,174,000 | 3.18 / 3.91 | | | 122,079 | 426,000 | | 753,323 | | (719,000) | | | 192,042 | | 100/100 |
| RCV 4.019 PAY 2.29 07/12/2032 | Halma PLC | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/12/2022 | 07/12/2032 | 1 | 10,884,000 | 2.29 / 4.019 | 10,500 | | 185,253 | (162,500) | | (36,805) | | (374,000) | | | 159,033 | | 100/100 |
| RCV 4.22 PAY 0.76 07/26/2027 | Prologis, L.P. | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 06/02/2022 | 07/26/2027 | 1 | 32,004,928 | 0.76 / 4.2176 | (6,162) | | 1,116,950 | 1,418,718 | | 1,953,321 | | 2,018,847 | | | 170,076 | | 100/100 |
| RCV 4.22 PAY 0.76 07/26/2027 | Prologis, L.P. | SCH D-1 | Currency | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 06/02/2022 | 07/26/2027 | 1 | 18,002,772 | 0.76 / 4.2176 | (3,466) | | 628,284 | 2,522,164 | | 1,098,743 | | 1,135,601 | | | 302,358 | | 100/100 |
| RCV 6.43 PAY 6.28 01/31/2033 | CADENT FINANCE PLC | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/25/2022 | 01/31/2033 | 1 | 17,241,000 | 6.28 / 6.43 | 49,500 | | (46,745) | (1,881,000) | | (2,722,258) | | (1,078,500) | | | 259,905 | | 100/100 |
| RCV 5.786 PAY 5.61 08/22/2033 | Forth Ports Finance Plc | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/22/2023 | 08/22/2033 | 1 | 4,838,000 | 5.61 / 5.786 | | 11,600 | | (261,200) | | (411,315) | | (272,800) | | | 75,145 | | 100/100 |
| RCV 5.786 PAY 5.61 08/22/2033 | Forth Ports Finance Plc | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/22/2023 | 08/22/2033 | 1 | 4,838,000 | 5.61 / 5.786 | | 11,600 | | (261,200) | | (411,315) | | (272,800) | | | 75,145 | | 100/100 |
| RCV 5.626 PAY 0.0 02/15/2024 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 09/21/2023 | 02/15/2024 | 1 | 37,075,486 | 0.0 / 5.626 | | 688,253 | | (166,794) | | (591,251) | | (855,047) | | | 66,839 | | 100/100 |
| RCV 5.6215 PAY 0.0 01/18/2024 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 09/21/2023 | 01/18/2024 | 1 | 37,075,486 | 0.0 / 5.6215 | | 688,267 | | (166,780) | | (738,802) | | (855,047) | | | 41,452 | | 100/100 |
| RCV 5.642 PAY 0.0 02/01/2024 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 09/22/2023 | 02/01/2024 | 1 | 37,125,037 | 0.0 / 5.642 | | 636,573 | | (117,493) | | (614,619) | | (754,065) | | | 55,688 | | 100/100 |
| RCV 5.646 PAY 0.0 02/15/2024 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 09/26/2023 | 02/15/2024 | 1 | 37,114,014 | 0.0 / 5.646 | | 777,306 | | (573,844) | | (551,580) | | (851,903) | (499,248) | | 66,908 | | 100/100 |
| RCV 5.624 PAY 0.0 01/18/2024 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 09/26/2023 | 01/18/2024 | 1 | 37,114,014 | 0.0 / 5.624 | | 632,047 | | (211,669) | | (700,150) | | (843,715) | | | 41,495 | | 100/100 |
| RCV 5.664 PAY 0.0 03/14/2024 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 09/26/2023 | 03/14/2024 | 1 | 36,982,249 | 0.0 / 5.664 | | 789,972 | | (47,177) | | (534,581) | | (837,149) | | | 82,695 | | 100/100 |
| RCV 5.664 PAY 0.0 03/14/2024 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 09/26/2023 | 03/14/2024 | 1 | 36,982,249 | 0.0 / 5.664 | | 789,972 | | (47,177) | | (534,581) | | (837,146) | | | 82,695 | | 100/100 |
| RCV 6.6505 PAY 6.34 12/12/2035 | Peel Ports Limited | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/12/2023 | 12/12/2035 | 1 | 7,334,400 | 6.34 / 6.6505 | | (203,100) | | (314,400) | | (498,490) | | (111,300) | | | 126,824 | | 100/100 |
| RCV 6.504 PAY 4.71 11/08/2028 | ALS Limited | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/25/2023 | 11/08/2028 | 1 | 10,575,000 | 4.71 / 6.504 | | (11,500) | | (471,500) | | (440,691) | | (460,000) | | | 116,565 | | 100/100 |
| RCV 6.505 PAY 6.05 11/08/2028 | ALS Limited | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/25/2023 | 11/08/2028 | 1 | 25,369,672 | 6.05 / 6.505 | | (24,850) | | (1,173,631) | | (1,455,199) | | (1,148,781) | | | 279,642 | | 100/100 |
| RCV 6.504 PAY 4.71 11/08/2028 | ALS Limited | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/25/2023 | 11/08/2028 | 1 | 10,575,000 | 4.71 / 6.504 | | (11,500) | | (471,500) | | (440,691) | | (460,000) | | | 116,565 | | 100/100 |
| RCV 6.505 PAY 6.05 11/08/2028 | ALS Limited | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/25/2023 | 11/08/2028 | 1 | 7,248,478 | 6.05 / 6.505 | | (7,100) | | (335,325) | | (415,771) | | (328,223) | | | 79,898 | | 100/100 |
| 1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange | | | | | | | | | | 582,207 | 4,372,182 | 10,118,387 | 18,847,396 | XXX | 30,459,512 | | (30,317,999) | (499,248) | | 9,631,280 | XXX | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 582,207 | 4,372,182 | (31,955,745) | 18,847,396 | XXX | (80,264,880) | | (30,317,999) | (499,248) | | 34,425,524 | XXX | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | | | (42,074,132) | | XXX | (110,724,392) | | | | | 24,794,244 | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | 582,207 | 4,372,182 | 10,118,387 | 18,847,396 | XXX | 30,459,512 | | (30,317,999) | (499,248) | | 9,631,280 | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1409999999. Total Swaps | | | | | | | | | | 582,207 | 4,372,182 | (31,955,745) | 18,847,396 | XXX | (80,264,880) | | (30,317,999) | (499,248) | | 34,425,524 | XXX | XXX |
| .022423D UST Lock06/28/24\|.022423D\| UST Lock 06/28/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/24/2023 | 06/28/2024 | 1 | 3,000,000 | | | | | | | (32,632) | | | | | 10,607 | | 100/100 |
| .022423K UST Lock03/31/25\|.022423K\| UST | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/24/2023 | 03/31/2025 | 1 | 3,200,000 | | | | | | | (40,390) | | | | | 17,889 | | 100/100 |
| .022423H UST Lock12/31/24\|.022423H\| UST Lock 12/31/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/24/2023 | 12/31/2024 | 1 | 3,000,000 | | | | | | | (29,967) | | | | | 15,075 | | 100/100 |
| .022423E UST Lock06/28/24\|.022423E\| UST | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/24/2023 | 06/28/2024 | 1 | 2,100,000 | | | | | | | (22,843) | | | | | 7,425 | | 100/100 |
| .022423G UST Lock09/30/24\|.022423G\| UST Lock | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/24/2023 | 09/30/2024 | 1 | 2,500,000 | | | | | | | (24,583) | | | | | 10,825 | | 100/100 |
| .022423L UST Lock06/30/25\|.022423L\| UST Lock 06/30/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/24/2023 | 06/30/2025 | 1 | 2,000,000 | | | | | | | (33,276) | | | | | 12,247 | | 100/100 |
| .022423I UST Lock12/31/24\|.022423I\| UST | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/24/2023 | 12/31/2024 | 1 | 3,000,000 | | | | | | | (29,967) | | | | | 15,075 | | 100/100 |
| .022423M UST Lock06/30/25\|.022423M\| UST | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/24/2023 | 06/30/2025 | 1 | 2,700,000 | | | | | | | (44,922) | | | | | 16,534 | | 100/100 |
| .022423F UST Lock09/30/24\|.022423F\| UST Lock 09/30/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/24/2023 | 09/30/2024 | 1 | 3,000,000 | | | | | | | (29,500) | | | | | 12,990 | | 100/100 |
| .022423J UST Lock03/31/25\|.022423J\| UST Lock 03/31/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/24/2023 | 03/31/2025 | 1 | 3,000,000 | | | | | | | (37,866) | | | | | 16,771 | | 100/100 |
| .022723M UST Forward09/29\|.022723M\| UST Forward 09/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/27/2023 | 09/29/2026 | 1 | 11,000,000 | | | | | | | (495,833) | | | | | 91,207 | | 100/100 |
| .022723D UST Forward06/27\|.022723D\| UST Forward 06/ | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 02/27/2023 | 06/27/2024 | 1 | 13,000,000 | | | | | | | (407,157) | | | | | 45,500 | | 100/100 |
| .022723Q UST Forward09/29\|.022723Q\| UST Forward 09/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/27/2023 | 09/29/2027 | 1 | 10,000,000 | | | | | | | (454,141) | | | | | 96,825 | | 100/100 |
| .022723R UST Forward12/30\|.022723R\| UST Forward 12/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/27/2023 | 12/30/2027 | 1 | 10,000,000 | | | | | | | (457,881) | | | | | 100,000 | | 100/100 |
| .022723P UST Forward06/29\|.022723P\| UST Forward 06/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/27/2023 | 06/29/2027 | 1 | 10,000,000 | | | | | | | (453,364) | | | | | 93,541 | | 100/100 |
| .0227230 UST Forward03/30\|.0227230\| UST Forward 03/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/27/2023 | 03/30/2027 | 1 | 11,000,000 | | | | | | | (501,252) | | | | | 99,153 | | 100/100 |
| .022723F UST Forward12/30\|.022723F\| UST Forward 12/ | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 02/27/2023 | 12/30/2024 | 1 | 13,000,000 | | | | | | | (395,445) | | | | | 65,000 | | 100/100 |
| .022723E UST Forward09/27\|.022723E\| UST Forward 09/ | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 02/27/2023 | 09/27/2024 | 1 | 13,000,000 | | | | | | | (401,816) | | | | | 56,292 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .022723I UST Forward09/29\|.022723I\|UST Forward 09/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/27/2023 | 09/29/2025 | 1 | 12,000,000 | | | | | | | (519,576) | | | | | 79,373 | | 100/100 |
| .022723N UST Forward12/30\|.022723N\|UST Forward 12/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/27/2023 | 12/30/2026 | 1 | 11,000,000 | | | | | | | (501,916) | | | | | 95,263 | | 100/100 |
| .022723J UST Forward12/30\|.022723J\|UST Forward 12/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/27/2023 | 12/30/2025 | 1 | 12,000,000 | | | | | | | (535,897) | | | | | 84,853 | | 100/100 |
| .022723G UST Forward03/28\|.022723G\|UST Forward 03/ | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 02/27/2023 | 03/28/2025 | 1 | 13,000,000 | | | | | | | (431,788) | | | | | 72,672 | | 100/100 |
| .022723K UST Forward03/30\|.022723K\|UST Forward 03/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/27/2023 | 03/30/2026 | 1 | 12,000,000 | | | | | | | (534,639) | | | | | 90,000 | | 100/100 |
| .022723H UST Forward06/27\|.022723H\|UST Forward 06/ | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 02/27/2023 | 06/27/2025 | 1 | 12,000,000 | | | | | | | (399,439) | | | | | 73,485 | | 100/100 |
| .022723L UST Forward06/29\|.022723L\|UST Forward 06/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/27/2023 | 06/29/2026 | 1 | 11,000,000 | | | | | | | (488,840) | | | | | 86,963 | | 100/100 |
| .030123Q UST Lock09/29\|.030123Q\|UST Lock 09/29 | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/01/2023 | 09/29/2027 | 1 | 4,000,000 | | | | | | | (152,188) | | | | | 38,730 | | 100/100 |
| .030123D UST Lock06/27\|.030123D\|UST Lock 06/27 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 03/01/2023 | 06/27/2024 | 1 | 5,000,000 | | | | | | | (78,313) | | | | | 17,500 | | 100/100 |
| .030123E UST Lock09/27\|.030123E\|UST Lock 09/27 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 03/01/2023 | 09/27/2024 | 1 | 5,000,000 | | | | | | | (76,803) | | | | | 21,651 | | 100/100 |
| .030123R UST Lock12/30\|.030123R\|UST Lock 12/30 | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/01/2023 | 12/30/2027 | 1 | 4,000,000 | | | | | | | (156,446) | | | | | 40,000 | | 100/100 |
| .030123F UST Lock12/30\|.030123F\|UST Lock 12/30 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 03/01/2023 | 12/30/2024 | 1 | 5,000,000 | | | | | | | (75,767) | | | | | 25,000 | | 100/100 |
| .030123O UST Lock03/30\|.030123O\|UST Lock 03/30 | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/01/2023 | 03/30/2027 | 1 | 4,000,000 | | | | | | | (147,445) | | | | | 36,056 | | 100/100 |
| .030123P UST Lock06/29\|.030123P\|UST Lock 06/29 | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/01/2023 | 06/29/2027 | 1 | 4,000,000 | | | | | | | (149,194) | | | | | 37,417 | | 100/100 |
| .030123G UST Lock03/28\|.030123G\|UST Lock 03/28 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 03/01/2023 | 03/28/2025 | 1 | 5,000,000 | | | | | | | (103,208) | | | | | 27,951 | | 100/100 |
| .030123N UST Lock12/30\|.030123N\|UST Lock 12/30 | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/01/2023 | 12/30/2026 | 1 | 4,000,000 | | | | | | | (144,065) | | | | | 34,641 | | 100/100 |
| .030123K UST Lock03/30\|.030123K\|UST Lock 03/30 | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/01/2023 | 03/30/2026 | 1 | 5,000,000 | | | | | | | (166,926) | | | | | 37,500 | | 100/100 |
| .030123H UST Lock06/27\|.030123H\|UST Lock 06/27 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 03/01/2023 | 06/27/2025 | 1 | 5,000,000 | | | | | | | (105,952) | | | | | 30,619 | | 100/100 |
| .030123J UST Lock12/30\|.030123J\|UST Lock 12/30 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30 | 03/01/2023 | 12/30/2025 | 1 | 5,000,000 | | | | | | | (118,965) | | | | | 35,355 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .030123M UST Lock09/29\|.030123M\|UST Lock 09/29 | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/01/2023 | 09/29/2026 | 1 | 4,000,000 | | | | | | | (139,878) | | | | | 33,166 | | 100/100 |
| .030123I UST Lock09/29\|.030123I\|UST Lock 09/29 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WI8S6QX2D1J857QP30 | 03/01/2023 | 09/29/2025 | 1 | 5,000,000 | | | | | | | (110,888) | | | | | 33,072 | | 100/100 |
| .030123L UST Lock06/29\|.030123L\|UST Lock 06/29 | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/01/2023 | 06/29/2026 | 1 | 4,000,000 | | | | | | | (135,061) | | | | | 31,623 | | 100/100 |
| .030223R USTLock03/30\|.030223R\|USTLock 03/30 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/02/2023 | 03/30/2026 | 1 | 2,000,000 | | | | | | | (8,093) | | | | | 15,000 | | 100/100 |
| .030223Z USTLock03/30\|.030223Z\|USTLock 03/30 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/02/2023 | 03/30/2027 | 1 | 2,000,000 | | | | | | | (8,137) | | | | | 18,028 | | 100/100 |
| .030223X USTLock12/30\|.030223X\|USTLock 12/30 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/02/2023 | 12/30/2026 | 1 | 2,000,000 | | | | | | | (15,245) | | | | | 17,321 | | 100/100 |
| .030223P USTLock12/30\|.030223P\|USTLock 12/30 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/02/2023 | 12/30/2025 | 1 | 2,000,000 | | | | | | | (6,843) | | | | | 14,142 | | 100/100 |
| .B030223 USTLock09/29\|.B030223\|USTLock 09/29 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/02/2023 | 09/29/2027 | 1 | 2,000,000 | | | | | | | (8,490) | | | | | 19,365 | | 100/100 |
| .030223V USTLock09/29\|.030223V\|USTLock 09/29 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/02/2023 | 09/29/2026 | 1 | 2,000,000 | | | | | | | (11,565) | | | | | 16,583 | | 100/100 |
| .030223G UST Lock09/30/25\|.030223G\|UST Lock 09/30 | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 09/30/2025 | 1 | 2,000,000 | | | | | | | (14,149) | | | | | 13,229 | | 100/100 |
| .030223T USTLock06/29\|.030223T\|USTLock 06/29 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/02/2023 | 06/29/2026 | 1 | 2,000,000 | | | | | | | (9,583) | | | | | 15,811 | | 100/100 |
| .A030223 USTLock06/29\|.A030223\|USTLock 06/29 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/02/2023 | 06/29/2027 | 1 | 2,000,000 | | | | | | | (8,481) | | | | | 18,708 | | 100/100 |
| .C030223 USTLock12/30\|.C030223\|USTLock 12/30 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/02/2023 | 12/30/2027 | 1 | 2,000,000 | | | | | | | (6,486) | | | | | 20,000 | | 100/100 |
| .030223I UST Forward12/30\|.030223I\|UST Forward | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 12/30/2025 | 1 | 4,300,000 | | | | | | | (16,816) | | | | | 30,406 | | 100/100 |
| .030223C UST Lock12/31/24\|.030223C\|UST Lock 12/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 12/31/2024 | 1 | 5,000,000 | | | | | | | 12,096 | | | | | 25,125 | | 100/100 |
| .030223D UST Lock03/31/25\|.030223D\|UST Lock 03/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 03/31/2025 | 1 | 5,400,000 | | | | | | | 3,461 | | | | | 30,187 | | 100/100 |
| .030223N UST Forward03/30\|.030223N\|UST Forward | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 03/30/2027 | 1 | 2,000,000 | | | | | | | (17,077) | | | | | 18,028 | | 100/100 |
| .030223J UST Forward03/30\|.030223J\|UST Forward | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 03/30/2026 | 1 | 4,200,000 | | | | | | | (24,111) | | | | | 31,500 | | 100/100 |
| .0302230 UST Forward12/30\|.0302230\|UST Forward | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/02/2023 | 12/30/2025 | 1 | 2,500,000 | | | | | | | (20,669) | | | | | 17,678 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .030223H UST Forward09/29\|.030223H\| UST Forward | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 09/29/2025 | 1 | 4,500,000 | | | | | | | (17,519) | | | | | 29,765 | | 100/100 |
| .030223F UST Lock09/30/25\|.030223F\| UST Lock 09/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 09/30/2025 | 1 | 2,700,000 | | | | | | | (19,102) | | | | | 17,859 | | 100/100 |
| .030223W UST Forward12/30\|.030223W\| UST Forward | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 03/02/2023 | 12/30/2026 | 1 | 1,300,000 | | | | | | | (16,985) | | | | | 11,258 | | 100/100 |
| .030223E UST Lock06/30/25\|.030223E\| UST Lock 06/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 06/30/2025 | 1 | 4,700,000 | | | | | | | (15,584) | | | | | 28,782 | | 100/100 |
| .030223Y UST Forward03/30\|.030223Y\| UST Forward | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 03/02/2023 | 03/30/2027 | 1 | 1,100,000 | | | | | | | (12,033) | | | | | 9,915 | | 100/100 |
| .030223U UST Forward09/29\|.030223U\| UST Forward | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 03/02/2023 | 09/29/2026 | 1 | 1,400,000 | | | | | | | (15,636) | | | | | 11,608 | | 100/100 |
| .030223A UST Lock06/28/24\|.030223A\| UST Lock 06/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 06/28/2024 | 1 | 3,500,000 | | | | | | | 10,356 | | | | | 12,374 | | 100/100 |
| .030223M UST Forward12/30\|.030223M\| UST Forward | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 12/30/2026 | 1 | 2,100,000 | | | | | | | (16,678) | | | | | 18,187 | | 100/100 |
| .030223K UST Forward06/29\|.030223K\| UST Forward | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 06/29/2026 | 1 | 2,800,000 | | | | | | | (18,569) | | | | | 22,136 | | 100/100 |
| .030223Q UST Forward03/30\|.030223Q\| UST Forward | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 03/02/2023 | 03/30/2026 | 1 | 2,500,000 | | | | | | | (22,909) | | | | | 18,750 | | 100/100 |
| .030223L UST Forward09/29\|.030223L\| UST Forward | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 09/29/2026 | 1 | 2,500,000 | | | | | | | (16,698) | | | | | 20,729 | | 100/100 |
| .030223S UST Forward06/29\|.030223S\| UST Forward | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 03/02/2023 | 06/29/2026 | 1 | 1,600,000 | | | | | | | (16,123) | | | | | 12,649 | | 100/100 |
| .030223B UST Lock09/30/24\|.030223B\| UST Lock 09/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/02/2023 | 09/30/2024 | 1 | 4,200,000 | | | | | | | 11,393 | | | | | 18,187 | | 100/100 |
| .C231412 UST Forward09/30\|.C231412\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 09/30/2026 | 1 | 9,300,000 | | | | | | | (67) | | | | | 77,112 | | 100/100 |
| .L121423 UST Forward12/29\|.L121423\| | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/29/2028 | 1 | 4,200,000 | | | | | | | (38,606) | | | | | 47,004 | | 100/100 |
| .Q121423 UST Forward12/31\|.Q121423\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 12/31/2026 | 1 | 4,125,000 | | | | | | | 9,126 | | | | | 35,783 | | 100/100 |
| .P121423 UST Forward09/30\|.P121423\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 09/30/2026 | 1 | 3,875,000 | | | | | | | 11,828 | | | | | 32,130 | | 100/100 |
| .A121423 UST Forward03/31\|.A121423\| | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 12/14/2023 | 03/31/2025 | 1 | 11,400,000 | | | | | | | 99,732 | | | | | 63,728 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .121423V UST Forward12/31\|.121423V\| | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 12/14/2023 | 12/31/2024 | 1 | 3,000,000 | | | | | | | 18,480 | | | | | 15,075 | | 100/100 |
| .R121423 UST Forward03/31\|.R121423\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 03/31/2027 | 1 | 3,500,000 | | | | | | | 8,503 | | | | | 31,549 | | 100/100 |
| .M121423 UST Forward03/30\|.M121423\| | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 03/30/2029 | 1 | 6,000,000 | | | | | | | (53,326) | | | | | 68,804 | | 100/100 |
| .B121423 UST Forward06/30\|.B121423\| | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 12/14/2023 | 06/30/2025 | 1 | 6,300,000 | | | | | | | 57,351 | | | | | 38,579 | | 100/100 |
| .O121423 UST Forward06/30\|.O121423\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 06/30/2026 | 1 | 1,625,000 | | | | | | | 5,989 | | | | | 12,847 | | 100/100 |
| .C121423 UST Forward09/30\|.C121423\| | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 12/14/2023 | 09/30/2025 | 1 | 9,300,000 | | | | | | | 87,167 | | | | | 61,514 | | 100/100 |
| .121423U UST Forward09/30\|.121423U\| | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 12/14/2023 | 09/30/2024 | 1 | 4,500,000 | | | | | | | 14,987 | | | | | 19,486 | | 100/100 |
| .T121423 UST Forward09/30\|.T121423\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 09/30/2027 | 1 | 4,000,000 | | | | | | | 7,661 | | | | | 38,730 | | 100/100 |
| .I121423 UST Forward03/31\|.I121423\| | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 03/31/2028 | 1 | 5,700,000 | | | | | | | (46,225) | | | | | 58,823 | | 100/100 |
| .F231412 UST Forward06/30\|.F231412\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 06/30/2027 | 1 | 4,200,000 | | | | | | | (2,239) | | | | | 39,287 | | 100/100 |
| .121423T UST Forward06/28\|.121423T\| | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 12/14/2023 | 06/28/2024 | 1 | 2,375,000 | | | | | | | 9,045 | | | | | 8,397 | | 100/100 |
| .E231412 UST Forward03/31\|.E231412\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 03/31/2027 | 1 | 8,400,000 | | | | | | | (6,545) | | | | | 75,717 | | 100/100 |
| .121423Y UST Forward09/30\|.121423Y\| | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 12/14/2023 | 09/30/2025 | 1 | 3,875,000 | | | | | | | 32,728 | | | | | 25,631 | | 100/100 |
| .J121423 UST Forward06/30\|.J121423\| | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 06/30/2028 | 1 | 7,500,000 | | | | | | | (66,074) | | | | | 79,638 | | 100/100 |
| .A231412 UST Forward03/31\|.A231412\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 03/31/2026 | 1 | 9,000,000 | | | | | | | 8,640 | | | | | 67,500 | | 100/100 |
| .U121423 UST Forward12/31\|.U121423\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 12/31/2027 | 1 | 2,750,000 | | | | | | | 4,484 | | | | | 27,534 | | 100/100 |
| .121423X UST Forward06/30\|.121423X\| | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 12/14/2023 | 06/30/2025 | 1 | 2,625,000 | | | | | | | 18,189 | | | | | 16,075 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .D231412 UST Forward12/31\|.D231412\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/14/2023 | 12/31/2026 | 1 | 9,900,000 | | | | | | | (11,190) | | | | | 85,879 | | 100/100 |
| .B231412 UST Forward06/30\|.B231412\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/14/2023 | 06/30/2026 | 1 | 3,900,000 | | | | | | | 3,237 | | | | | 30,832 | | 100/100 |
| .S121423 UST Forward06/30\|.S121423\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/14/2023 | 06/30/2027 | 1 | 1,750,000 | | | | | | | 3,747 | | | | | 16,370 | | 100/100 |
| .K121423 UST Forward09/29\|.K121423\| | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 09/29/2028 | 1 | 8,100,000 | | | | | | | (66,838) | | | | | 88,361 | | 100/100 |
| .121423Z UST Forward12/31\|.121423Z\| | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 12/14/2023 | 12/31/2025 | 1 | 2,750,000 | | | | | | | 22,390 | | | | | 19,494 | | 100/100 |
| .F121423 UST Forward09/30\|.F121423\| | MULTIPLE | SCH D-1 | Interest Rate | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/14/2023 | 09/30/2024 | 1 | 10,800,000 | | | | | | | 89,785 | | | | | 46,765 | | 100/100 |
| .G121423 UST Forward12/31\|.G121423\| | MULTIPLE | SCH D-1 | Interest Rate | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/14/2023 | 12/31/2024 | 1 | 7,200,000 | | | | | | | 58,482 | | | | | 36,180 | | 100/100 |
| .V121423 UST Forward03/31\|.V121423\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/14/2023 | 03/31/2028 | 1 | 2,375,000 | | | | | | | 2,838 | | | | | 24,510 | | 100/100 |
| .X121423 UST Forward09/29\|.X121423\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/14/2023 | 09/29/2028 | 1 | 3,375,000 | | | | | | | 426 | | | | | 36,817 | | 100/100 |
| .G231412 UST Forward09/30\|.G231412\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/14/2023 | 09/30/2027 | 1 | 9,600,000 | | | | | | | (9,008) | | | | | 92,952 | | 100/100 |
| .121423W UST Forward03/31\|.121423W\| | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 12/14/2023 | 03/31/2025 | 1 | 4,750,000 | | | | | | | 31,160 | | | | | 26,553 | | 100/100 |
| .H121423 UST Forward12/31\|.H121423\| | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2023 | 12/31/2027 | 1 | 6,600,000 | | | | | | | (49,042) | | | | | 66,082 | | 100/100 |
| .E121423 UST Forward06/28\|.E121423\| | MULTIPLE | SCH D-1 | Interest Rate | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/14/2023 | 06/28/2024 | 1 | 5,700,000 | | | | | | | 51,182 | | | | | 20,153 | | 100/100 |
| .W121423 UST Forward06/30\|.W121423\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/14/2023 | 06/30/2028 | 1 | 3,125,000 | | | | | | | 2,029 | | | | | 33,182 | | 100/100 |
| .D121423 UST Forward12/31\|.D121423\| | MULTIPLE | SCH D-1 | Interest Rate | Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | 12/14/2023 | 12/31/2025 | 1 | 6,600,000 | | | | | | | 60,102 | | | | | 46,786 | | 100/100 |
| .N121423 UST Forward03/31\|.N121423\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/14/2023 | 03/31/2026 | 1 | 3,750,000 | | | | | | | 14,312 | | | | | 28,125 | | 100/100 |
| .Z121423 UST Forward03/30\|.Z121423\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/14/2023 | 03/30/2029 | 1 | 2,500,000 | | | | | | | (10,462) | | | | | 28,668 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .Y121423 UST Forward12/29\|.Y121423\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/14/2023 | 12/29/2028 | 1 | 1,750,000 | | | | | | | (8,021) | | | | | 19,585 | | 100/100 |
| .121523I UST Forward06/30\|.121523I\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2023 | 06/30/2027 | 1 | 1,050,000 | | | | | | | (14,032) | | | | | 9,822 | | 100/100 |
| .1215230 UST Forward12/29\|.1215230\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2023 | 12/29/2028 | 1 | 1,050,000 | | | | | | | (14,113) | | | | | 11,739 | | 100/100 |
| .121523P UST Forward03/30\|.121523P\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2023 | 03/30/2029 | 1 | 1,500,000 | | | | | | | (19,502) | | | | | 17,185 | | 100/100 |
| .121523N UST Forward09/29\|.121523N\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2023 | 09/29/2028 | 1 | 2,025,000 | | | | | | | (25,597) | | | | | 22,067 | | 100/100 |
| .121523J UST Forward09/30\|.121523J\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2023 | 09/30/2027 | 1 | 2,400,000 | | | | | | | (33,905) | | | | | 23,238 | | 100/100 |
| .121523H UST Forward03/31\|.121523H\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2023 | 03/31/2027 | 1 | 2,100,000 | | | | | | | (27,618) | | | | | 18,929 | | 100/100 |
| .121523G UST Forward12/31\|.121523G\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2023 | 12/31/2026 | 1 | 2,475,000 | | | | | | | (31,453) | | | | | 21,434 | | 100/100 |
| .121523M UST Forward06/30\|.121523M\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2023 | 06/30/2028 | 1 | 1,875,000 | | | | | | | (25,687) | | | | | 19,887 | | 100/100 |
| .121523E UST Forward06/30\|.121523E\| | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/15/2023 | 06/30/2026 | 1 | 975,000 | | | | | | | (7,071) | | | | | 7,708 | | 100/100 |
| .121523K UST Forward12/31\|.121523K\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2023 | 12/31/2027 | 1 | 1,650,000 | | | | | | | (21,226) | | | | | 16,500 | | 100/100 |
| .121523C UST Forward12/31\|.121523C\| | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/15/2023 | 12/31/2025 | 1 | 1,650,000 | | | | | | | (10,485) | | | | | 11,667 | | 100/100 |
| .121523F UST Forward09/30\|.121523F\| | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/15/2023 | 09/30/2026 | 1 | 2,325,000 | | | | | | | (19,225) | | | | | 19,278 | | 100/100 |
| .121523D UST Forward03/31\|.121523D\| | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/15/2023 | 03/31/2026 | 1 | 2,250,000 | | | | | | | (14,629) | | | | | 16,875 | | 100/100 |
| .121523L UST Forward03/31\|.121523L\| | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2023 | 03/31/2028 | 1 | 1,425,000 | | | | | | | (19,594) | | | | | 14,689 | | 100/100 |
| 1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | (9,410,484) | | | | | 4,318,411 | XXX | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | | | | | XXX | (9,410,484) | | | | | 4,318,411 | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 582,207 | 4,372,182 | (31,955,745) | 18,847,396 | XXX | (89,675,364) | | (30,317,999) | (499,248) | | 38,743,935 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | 36,451,061 | 328,439,897 | (11,891,799) | 201,353,843 | XXX | 392,970,894 | 23,873,330 | | (135,778,537) | | | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | 37,033,268 | 332,812,079 | (43,847,544) | 220,201,239 | XXX | 303,295,530 | 23,873,330 | (30,317,999) | (136,277,785) | | 38,743,935 | XXX | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0010 | Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index. |
| 0020 | Convert USD to foreign currency in order to purchase/sell foreign denominated stocks. |
| 0030 | Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency. |
| 0040 | Provide an economic hedge on interest rate risk arising from investing in variable rate bonds |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| .A030221 SGIXCGMS EUR002/\|.A030221\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | O2RNE8IBXP4R0TD8PU41 | 03/02/2021 | 02/28/2023 | 02/28/2023 | Expiration | 7,370 | 2,720,098 | 369.06 | 95,962 | | | | | | | (7,666) | | | | 0010 |
| .030921V SGIXCGMS EUR003/\|.030921V\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | O2RNE8IBXP4R0TD8PU41 | 03/09/2021 | 03/07/2023 | 03/07/2023 | Expiration | 4,641 | 1,699,587 | 366.19 | 63,632 | | | | | | | (5,697) | | | | 0010 |
| .A031521 EEJ EUR003/14/23\|.A031521\|EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 03/15/2021 | 03/14/2023 | 03/14/2023 | Expiration | 20,504 | 2,965,000 | 144.6 | 130,460 | | | 130,460 | | 124,070 | | (130,460) | | | | 0010 |
| .Y031521 SPX EUR003/14/23\|.Y031521\|SPX EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA | B4TYDEB6GKMZO031MB27 | 03/15/2021 | 03/14/2023 | 03/14/2023 | Expiration | 468 | 1,860,004 | 3968.94 | 202,740 | | | 202,740 | | 157,977 | | (192,748) | | | | 0010 |
| .031621J PDLV5E EUR002/28\|.031621J\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. | E57ODZWZ7FF32TWEFA76 | 03/16/2021 | 02/28/2023 | 02/28/2023 | Expiration | 1,030 | 428,377 | 415.84 | 13,794 | | | | | | | (1,124) | | | | 0010 |
| .031621D SGIXCGMS EUR003/\|.031621D\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | O2RNE8IBXP4R0TD8PU41 | 03/16/2021 | 03/14/2023 | 03/14/2023 | Expiration | 1,945 | 716,904 | 368.56 | 25,481 | | | | | | | (2,527) | | | | 0010 |
| .031621K PDLV5E EUR003/07\|.031621K\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. | E57ODZWZ7FF32TWEFA76 | 03/16/2021 | 03/07/2023 | 03/07/2023 | Expiration | 561 | 231,500 | 412.57 | 8,380 | | | | | | | (758) | | | | 0010 |
| .032321D SGIXCGMS EUR003/\|.032321D\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | O2RNE8IBXP4R0TD8PU41 | 03/23/2021 | 03/21/2023 | 03/21/2023 | Expiration | 7,162 | 2,637,583 | 368.27 | 93,537 | | | | | | | (10,178) | | | | 0010 |
| .033021C SGIXCGMS EUR003/\|.033021C\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | O2RNE8IBXP4R0TD8PU41 | 03/30/2021 | 03/28/2023 | 03/28/2023 | Expiration | 5,407 | 1,992,187 | 368.42 | 67,863 | | | | | | | (8,039) | | | | 0010 |
| .033021A SGIXCGMS EUR003/\|.033021A\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | O2RNE8IBXP4R0TD8PU41 | 03/30/2021 | 03/21/2023 | 03/21/2023 | Expiration | 880 | 324,265 | 368.27 | 11,042 | | | | | | | (1,213) | | | | 0010 |
| .040821B SGIXCGMS EUR004/\|.040821B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Chicago Mercantile E | O2RNE8IBXP4R0TD8PU41 | 04/08/2021 | 04/06/2023 | 04/06/2023 | Expiration | 4,397 | 1,630,983 | 370.93 | 58,964 | | | | | | | (7,737) | | | | 0010 |
| .X041421 SPX EUR004/14/23\|.X041421\|SPX EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank | JJKC32MCHIID71265Z06 | 04/14/2021 | 04/14/2023 | 04/14/2023 | Exercise | 506 | 2,090,000 | 4124.66 | 210,463 | | 6,577 | 210,463 | | 174,876 | | (203,886) | | | | 0010 |
| .041421Y EEJ EUR004/14/23\|.041421Y\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 04/14/2021 | 04/14/2023 | 04/14/2023 | Expiration | 23,578 | 3,400,000 | 144.2 | 149,940 | | | 149,940 | | 136,017 | | (149,940) | | | | 0010 |
| .041521B SGIXCGMS EUR004/\|.041521B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | O2RNE8IBXP4R0TD8PU41 | 04/15/2021 | 04/06/2023 | 04/06/2023 | Expiration | 1,533 | 568,873 | 370.93 | 20,904 | | | | | | | (2,777) | | | | 0010 |
| .041521H PDLV5E EUR003/14\|.041521H\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. | E57ODZWZ7FF32TWEFA76 | 04/15/2021 | 03/14/2023 | 03/14/2023 | Expiration | 2,827 | 1,172,358 | 414.7 | 47,012 | | | | | | | (4,877) | | | | 0010 |
| .041521K PDLV5E EUR004/10\|.041521K\|PDLV5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. | E57ODZWZ7FF32TWEFA76 | 04/15/2021 | 04/10/2023 | 04/10/2023 | Expiration | 3,969 | 1,655,934 | 417.13 | 62,429 | | | | | | | (8,572) | | | | 0010 |
| .041521J PDLV5E EUR003/28\|.041521J\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. | E57ODZWZ7FF32TWEFA76 | 04/15/2021 | 03/28/2023 | 03/28/2023 | Expiration | 982 | 408,683 | 416.05 | 15,816 | | | | | | | (1,921) | | | | 0010 |
| .041521D SGIXCGMS EUR004/\|.041521D\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | O2RNE8IBXP4R0TD8PU41 | 04/15/2021 | 04/14/2023 | 04/14/2023 | Expiration | 8,451 | 3,136,820 | 371.14 | 114,692 | | | | | | | (16,294) | | | | 0010 |
| .041521I PDLV5E EUR003/21\|.041521I\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. | E57ODZWZ7FF32TWEFA76 | 04/15/2021 | 03/21/2023 | 03/21/2023 | Expiration | 942 | 390,485 | 414.27 | 15,932 | | | | | | | (1,795) | | | | 0010 |
| .042121Q EEJ EUR004/14/23\|.042121Q\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 04/21/2021 | 04/14/2023 | 04/14/2023 | Expiration | 2,877 | 415,000 | 144.2 | 18,177 | | | | | | | (2,597) | | | | 0010 |
| .042221B SGIXCGMS EUR004/\|.042221B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | O2RNE8IBXP4R0TD8PU41 | 04/22/2021 | 04/21/2023 | 04/21/2023 | Expiration | 4,664 | 1,731,555 | 371.25 | 60,074 | | | | | | | (9,115) | | | | 0010 |
| .042921B SGIXCGMS EUR004/\|.042921B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale | O2RNE8IBXP4R0TD8PU41 | 04/29/2021 | 04/28/2023 | 04/28/2023 | Expiration | 5,203 | 1,922,276 | 369.4 | 67,441 | | | | | | | (10,884) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .051021B SGIXCGMS<br>EUR005/I.051021B\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 05/10/2021 | 05/08/2023 | 05/08/2023 | Expiration | 7,883 | 2,943,767 | 373.43 | 95,700 | | | | | | | | (16,741) | | | | 0010 |
| .D051421 EEJ<br>EUR005/15/23.D051421\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/14/2021 | 05/15/2023 | 05/15/2023 | Expiration | 22,881 | 3,315,000 | 144.88 | 146,523 | | | | 146,523 | | 131,804 | | | (146,523) | | | 0010 |
| .AB51421 SPX<br>EUR005/15/23.AB51421\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/14/2021 | 05/15/2023 | 05/15/2023 | Expiration | 486 | 2,030,000 | 4173.85 | 198,361 | | | | 198,361 | | 159,800 | | | (198,361) | | | 0010 |
| .051421U EEJ<br>EUR005/15/23.051421U\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/14/2021 | 05/15/2023 | 05/15/2023 | Expiration | 6,350 | 920,000 | 144.88 | 40,664 | | | | | | | | (7,495) | | | | 0010 |
| .051721B SGIXCGMS<br>EUR005/I.051721B\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 05/17/2021 | 05/15/2023 | 05/15/2023 | Expiration | 2,720 | 1,000,144 | 367.65 | 34,059 | | | | | | | | (6,286) | | | | 0010 |
| .0524210 SGIXCGMS<br>EUR005/I.0524210\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 05/24/2021 | 05/22/2023 | 05/22/2023 | Expiration | 1,649 | 606,650 | 367.72 | 22,057 | | | | | | | | (4,284) | | | | 0010 |
| .052421N SGIXCGMS<br>EUR005/I.052421N\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 05/24/2021 | 05/15/2023 | 05/15/2023 | Expiration | 1,588 | 584,049 | 367.65 | 21,192 | | | | | | | | (3,950) | | | | 0010 |
| .060121E PDLV5E<br>EUR004/14I.060121E\|PDLV5E<br>EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 06/01/2021 | 04/14/2023 | 04/14/2023 | Expiration | 2,855 | 1,193,378 | 417.93 | 44,632 | | | | | | | | (6,760) | | | | 0010 |
| .060121H PDLV5E<br>EUR005/08I.060121H\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 06/01/2021 | 05/08/2023 | 05/08/2023 | Expiration | 1,921 | 815,528 | 424.5 | 24,711 | | | | | | | | (4,458) | | | | 0010 |
| .060121B SGIXCGMS<br>EUR005/I.060121B\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/01/2021 | 05/30/2023 | 05/30/2023 | Expiration | 4,806 | 1,778,919 | 370.13 | 62,673 | | | | | | | | (12,863) | | | | 0010 |
| .060121J PDLV5E<br>EUR005/22I.060121J\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 06/01/2021 | 05/22/2023 | 05/22/2023 | Expiration | 4,865 | 2,055,219 | 422.44 | 67,617 | | | | | | | | (13,278) | | | | 0010 |
| .060121F PDLV5E<br>EUR004/21I.060121F\|PDLV5E<br>EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 06/01/2021 | 04/21/2023 | 04/21/2023 | Expiration | 2,609 | 1,098,333 | 420.91 | 37,343 | | | | | | | | (5,979) | | | | 0010 |
| .060121G PDLV5E<br>EUR004/28I.060121G\|PDLV5E<br>EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 06/01/2021 | 04/28/2023 | 04/28/2023 | Expiration | 894 | 374,595 | 419.0 | 13,673 | | | | | | | | (2,305) | | | | 0010 |
| .060121I PDLV5E<br>EUR005/15I.060121I\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 06/01/2021 | 05/15/2023 | 05/15/2023 | Expiration | 3,501 | 1,480,426 | 422.75 | 48,114 | | | | | | | | (9,068) | | | | 0010 |
| .060821B SGIXCGMS<br>EUR006/I.060821B\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/08/2021 | 06/07/2023 | 06/07/2023 | Expiration | 1,896 | 705,142 | 371.73 | 25,305 | | | | | | | | (5,465) | | | | 0010 |
| .061421Q EEJ<br>EUR006/14/23.061421Q\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2021 | 06/14/2023 | 06/14/2023 | Expiration | 5,170 | 765,000 | 147.95 | 34,196 | | | | | | | | (7,703) | | | | 0010 |
| .061421Y EEJ<br>EUR006/14/23.061421Y\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2021 | 06/14/2023 | 06/14/2023 | Expiration | 17,404 | 2,575,000 | 147.95 | 115,103 | | | | 115,103 | | 109,190 | | | (115,103) | | | 0010 |
| .T061421 SPX<br>EUR006/14/23.T061421\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 06/14/2021 | 06/14/2023 | 06/14/2023 | Exercise | 394 | 1,680,018 | 4255.15 | 159,936 | | 46,368 | | 159,936 | | 129,799 | | | (113,568) | | | 0010 |
| .061521B SGIXCGMS<br>EUR006/I.061521B\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/15/2021 | 06/14/2023 | 06/14/2023 | Expiration | 4,474 | 1,671,889 | 373.65 | 58,213 | | | | | | | | (13,132) | | | | 0010 |
| .AF62121 PDLV5E<br>EUR006/14I.AF62121\|PDLV5E<br>EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 06/21/2021 | 06/14/2023 | 06/14/2023 | Expiration | 2,905 | 1,235,016 | 425.12 | 38,656 | | | | | | | | (8,793) | | | | 0010 |
| .AD62121 PDLV5E<br>EUR005/30I.AD62121\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 06/21/2021 | 05/30/2023 | 05/30/2023 | Expiration | 3,515 | 1,486,697 | 422.91 | 49,804 | | | | | | | | (10,511) | | | | 0010 |
| .AE62121 PDLV5E<br>EUR006/07I.AE62121\|PDLV5E<br>EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 06/21/2021 | 06/07/2023 | 06/07/2023 | Expiration | 5,834 | 2,471,753 | 423.64 | 81,074 | | | | | | | | (17,827) | | | | 0010 |
| .G062221 SGIXCGMS<br>EUR006/I.G062221\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/22/2021 | 06/21/2023 | 06/21/2023 | Expiration | 5,313 | 1,975,554 | 371.82 | 69,762 | | | | | | | | (16,409) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .062921A SGIXCGMS<br>EUR005/I.062921A\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/29/2021 | 05/30/2023 | 05/30/2023 | Expiration | 1,004 | 371,710 | 370.13 | 13,979 | | | | | | | | (2,984) | | | | 0010 |
| .062921B SGIXCGMS<br>EUR006/I.062921B\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/29/2021 | 06/28/2023 | 06/28/2023 | Expiration | 1,055 | 393,408 | 372.56 | 13,865 | | | | | | | | (3,395) | | | | 0010 |
| .070721S EEJ<br>EUR007/07/23I.070721S\|EEJ<br>EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2021 | 07/07/2023 | 07/07/2023 | Expiration | 3,954 | 585,000 | 147.95 | 26,033 | | | | | | | | (6,687) | | | | 0010 |
| .070821B SGIXCGMS<br>EUR007/I.070821B\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 07/08/2021 | 07/07/2023 | 07/07/2023 | Expiration | 1,825 | 689,297 | 377.54 | 24,483 | | | | | | | | (6,315) | | | | 0010 |
| .070821F PDLV5E<br>EUR006/28I.070821F\|PDLV5E<br>EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/08/2021 | 06/28/2023 | 06/28/2023 | Expiration | 3,623 | 1,535,792 | 423.82 | 61,278 | | | | | | | | (15,234) | | | | 0010 |
| .070821E PDLV5E<br>EUR006/21I.070821E\|PDLV5E<br>EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/08/2021 | 06/21/2023 | 06/21/2023 | Expiration | 2,425 | 1,025,902 | 422.95 | 41,857 | | | | | | | | (10,095) | | | | 0010 |
| .E071421 EEJ<br>EUR007/14/23I.E071421\|EEJ<br>EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2021 | 07/14/2023 | 07/14/2023 | Expiration | 18,771 | 2,790,000 | 148.63 | 124,155 | | | | 124,155 | | 117,217 | | (124,155) | | | | 0010 |
| .Y071421 SPX<br>EUR007/14/23I.Y071421\|SPX<br>EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/14/2021 | 07/14/2023 | 07/14/2023 | Exercise | 395 | 1,730,000 | 4374.3 | 171,011 | | 51,857 | | 171,011 | | 145,762 | | (119,154) | | | | 0010 |
| .072121S EEJ<br>EUR007/14/23I.072121S\|EEJ<br>EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2021 | 07/14/2023 | 07/14/2023 | Expiration | 3,094 | 460,000 | 148.63 | 20,148 | | | | | | | | (5,421) | | | | 0010 |
| .072121T EEJ<br>EUR007/21/23I.072121T\|EEJ<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2021 | 07/21/2023 | 07/21/2023 | Expiration | 2,458 | 365,000 | 148.49 | 16,243 | | | | | | | | (4,485) | | | | 0010 |
| .072221Q SGIXCGMS<br>EUR007/I.072221Q\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 07/21/2023 | 07/21/2023 | Expiration | 3,519 | 1,337,886 | 380.09 | 48,082 | | | | | | | | (13,330) | | | | 0010 |
| .072221U PDLV5E<br>EUR007/14I.072221U\|PDLV5E<br>EURO 07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/22/2021 | 07/14/2023 | 07/14/2023 | Expiration | 4,323 | 1,854,159 | 428.88 | 66,379 | | | | | | | | (17,935) | | | | 0010 |
| .072221O SGIXCGMS<br>EUR007/I.072221O\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 07/14/2023 | 07/14/2023 | Expiration | 2,632 | 995,383 | 378.07 | 38,176 | | | | | | | | (10,315) | | | | 0010 |
| .072221T PDLV5E<br>EUR007/07I.072221T\|PDLV5E<br>EURO 07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/22/2021 | 07/07/2023 | 07/07/2023 | Expiration | 3,179 | 1,363,748 | 428.88 | 48,549 | | | | | | | | (12,769) | | | | 0010 |
| .072921B SGIXCGMS<br>EUR007/I.072921B\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 07/29/2021 | 07/28/2023 | 07/28/2023 | Expiration | 3,302 | 1,260,766 | 381.79 | 45,373 | | | | | | | | (13,017) | | | | 0010 |
| .080921R EEJ<br>EUR008/07/23I.080921R\|EEJ<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/09/2021 | 08/07/2023 | 08/07/2023 | Expiration | 2,086 | 310,000 | 148.54 | 13,764 | | | | | | | | (4,133) | | | | 0010 |
| .081021C SGIXCGMS<br>EUR008/I.081021C\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/10/2021 | 08/07/2023 | 08/07/2023 | Expiration | 3,162 | 1,214,620 | 384.01 | 42,985 | | | | | | | | (12,925) | | | | 0010 |
| .081021G PDLV5E<br>EUR007/28I.081021G\|PDLV5E<br>EURO 07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/10/2021 | 07/28/2023 | 07/28/2023 | Expiration | 3,207 | 1,386,051 | 432.19 | 47,403 | | | | | | | | (13,790) | | | | 0010 |
| .081021F PDLV5E<br>EUR007/21I.081021F\|PDLV5E<br>EURO 07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/10/2021 | 07/21/2023 | 07/21/2023 | Expiration | 3,965 | 1,704,451 | 429.85 | 62,553 | | | | | | | | (17,759) | | | | 0010 |
| .081021A SGIXCGMS<br>EUR007/I.081021A\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/10/2021 | 07/28/2023 | 07/28/2023 | Expiration | 1,447 | 552,721 | 381.79 | 20,934 | | | | | | | | (6,090) | | | | 0010 |
| .D081621 EEJ<br>EUR008/14/23I.D081621\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/16/2021 | 08/14/2023 | 08/14/2023 | Expiration | 20,329 | 3,035,000 | 149.29 | 135,058 | | | | 135,058 | | 127,053 | | (135,058) | | | | 0010 |
| .Y081621 SPX<br>EUR008/14/23I.Y081621\|SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 08/16/2021 | 08/14/2023 | 08/14/2023 | Exercise | 515 | 2,310,000 | 4479.71 | 227,535 | | 5,162 | | 227,535 | | 198,755 | | (222,373) | | | | 0010 |
| .081621V EEJ<br>EUR008/14/23I.081621V\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/16/2021 | 08/14/2023 | 08/14/2023 | Expiration | 10,516 | 1,570,000 | 149.29 | 69,865 | | | | | | | | (21,652) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .081721B SGIXCGMS EUR008/I.081721B\SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/17/2021 | 08/14/2023 | 08/14/2023 | Expiration | 5,587 | 2,156,646 | 385.97 | 73,365 | | | | | | | | (22,769) | | | | 0010 |
| .082421Q PDLV5E EUR006/07I.082421Q\PDLV5E EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 08/24/2021 | 06/07/2023 | 06/07/2023 | Expiration | 1,279 | 542,069 | 423.64 | 24,989 | | | | | | | | (6,036) | | | | 0010 |
| .082421W PDLV5E EUR008/14I.082421W\PDLV5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 08/24/2021 | 08/14/2023 | 08/14/2023 | Expiration | 5,014 | 2,195,442 | 437.79 | 66,961 | | | | | | | | (20,984) | | | | 0010 |
| .082421U PDLV5E EUR007/28I.082421U\PDLV5E EURO 07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 08/24/2021 | 07/28/2023 | 07/28/2023 | Expiration | 1,039 | 449,235 | 432.19 | 16,307 | | | | | | | | (4,839) | | | | 0010 |
| .082421N SGIXCGMS EUR008/I.082421N\SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/24/2021 | 08/21/2023 | 08/21/2023 | Expiration | 1,182 | 454,853 | 384.67 | 16,341 | | | | | | | | (5,229) | | | | 0010 |
| .082421V PDLV5E EUR008/07I.082421V\PDLV5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 08/24/2021 | 08/07/2023 | 08/07/2023 | Expiration | 6,862 | 2,970,075 | 432.81 | 106,329 | | | | | | | | (32,601) | | | | 0010 |
| .082421T PDLV5E EUR007/21I.082421T\PDLV5E EURO 07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 08/24/2021 | 07/21/2023 | 07/21/2023 | Expiration | 951 | 408,816 | 429.85 | 15,944 | | | | | | | | (4,618) | | | | 0010 |
| .082421S PDLV5E EUR007/14I.082421S\PDLV5E EURO 07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 08/24/2021 | 07/14/2023 | 07/14/2023 | Expiration | 870 | 373,284 | 428.88 | 14,931 | | | | | | | | (4,216) | | | | 0010 |
| .082421R PDLV5E EUR007/07I.082421R\PDLV5E EURO 07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 08/24/2021 | 07/07/2023 | 07/07/2023 | Expiration | 907 | 389,182 | 428.88 | 15,489 | | | | | | | | (4,260) | | | | 0010 |
| .083021U EEJ EUR008/21/23I.083021U\EEJ EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/30/2021 | 08/21/2023 | 08/21/2023 | Expiration | 5,670 | 845,000 | 149.02 | 40,307 | | | | | | | | (13,006) | | | | 0010 |
| .083021W EEJ EUR008/28/23I.083021W\EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/30/2021 | 08/28/2023 | 08/28/2023 | Expiration | 3,028 | 455,000 | 150.25 | 20,248 | | | | | | | | (6,666) | | | | 0010 |
| .083121J SGIXCGMS EUR008/I.083121J\SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/31/2021 | 08/21/2023 | 08/21/2023 | Expiration | 1,066 | 410,335 | 384.67 | 14,283 | | | | | | | | (4,615) | | | | 0010 |
| .083121L SGIXCGMS EUR008/I.083121L\SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/31/2021 | 08/28/2023 | 08/28/2023 | Expiration | 834 | 320,440 | 384.05 | 11,456 | | | | | | | | (3,777) | | | | 0010 |
| .090721V EEJ EUR009/07/23I.090721V\EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2021 | 09/07/2023 | 09/07/2023 | Expiration | 2,569 | 385,000 | 149.86 | 17,171 | | | | | | | | (5,873) | | | | 0010 |
| .090821L PDLV5E EUR008/28I.090821L\PDLV5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/08/2021 | 08/28/2023 | 08/28/2023 | Expiration | 4,910 | 2,141,119 | 436.03 | 73,869 | | | | | | | | (24,623) | | | | 0010 |
| .090821B SGIXCGMS EUR009/I.090821B\SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/08/2021 | 09/07/2023 | 09/07/2023 | Expiration | 2,791 | 1,066,408 | 382.01 | 37,491 | | | | | | | | (12,841) | | | | 0010 |
| .090821J PDLV5E EUR008/21I.090821J\PDLV5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/08/2021 | 08/21/2023 | 08/21/2023 | Expiration | 6,196 | 2,705,518 | 436.59 | 91,176 | | | | | | | | (29,793) | | | | 0010 |
| .A091421 EEJ EUR009/14/23I.A091421\EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2021 | 09/14/2023 | 09/14/2023 | Expiration | 36,514 | 5,460,000 | 149.53 | 243,516 | | | | 243,516 | | 226,750 | | | (243,516) | | | 0010 |
| .V091421 SPX EUR009/14/23I.V091421\SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 09/14/2021 | 09/14/2023 | 09/14/2023 | Exercise | 535 | 2,380,009 | 4443.05 | 247,996 | | 33,238 | | 247,996 | | 205,421 | | | (214,758) | | | 0010 |
| .091421T EEJ EUR009/14/23I.091421T\EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2021 | 09/14/2023 | 09/14/2023 | Expiration | 9,195 | 1,375,000 | 149.53 | 61,325 | | | | | | | | (21,565) | | | | 0010 |
| .091521B SGIXCGMS EUR009/I.091521B\SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/15/2021 | 09/14/2023 | 09/14/2023 | Expiration | 4,232 | 1,616,027 | 381.83 | 57,136 | | | | | | | | (20,120) | | | | 0010 |
| .092221S PDLV5E EUR009/07I.092221S\PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/22/2021 | 09/07/2023 | 09/07/2023 | Expiration | 6,120 | 2,655,927 | 433.96 | 78,615 | | | | | | | | (27,455) | | | | 0010 |
| .092221U PDLV5E EUR009/14I.092221U\PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/22/2021 | 09/14/2023 | 09/14/2023 | Expiration | 6,505 | 2,820,741 | 433.58 | 84,904 | | | | | | | | (30,188) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .092221P SGIXCGMS EUR009/I.092221P\SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/22/2021 | 09/21/2023 | 09/21/2023 | Expiration | 3,898 | 1,464,236 | 375.55 | 54,312 | | | | | | | | (19,648) | | | | 0010 |
| .092821S EEJ EUR009/28/23.092821S\EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2021 | 09/28/2023 | 09/28/2023 | Expiration | 1,841 | 270,000 | 146.64 | 12,042 | | | | | | | | (4,466) | | | | 0010 |
| .092921B SGIXCGMS EUR009/I.092921B\SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/01/2021 | 09/28/2023 | 09/28/2023 | Expiration | 5,413 | 2,014,965 | 372.24 | 71,507 | | | | | | | | (26,557) | | | | 0010 |
| .100721R EEJ EUR010/09/23.100721R\EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2021 | 10/09/2023 | 10/09/2023 | Expiration | 4,477 | 660,000 | 147.41 | 29,304 | | | | | | | | (11,327) | | | | 0010 |
| .100821H PDLV5E EUR009/21.100821H\PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/08/2021 | 09/21/2023 | 09/21/2023 | Expiration | 5,041 | 2,167,568 | 429.91 | 61,559 | | | | | | | | (22,867) | | | | 0010 |
| .100821Y SGIXCGMS EUR010/I.100821Y\SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/08/2021 | 10/09/2023 | 10/09/2023 | Expiration | 2,810 | 1,047,090 | 372.59 | 37,321 | | | | | | | | (14,445) | | | | 0010 |
| .100821W SGIXCGMS EUR009/I.100821W\SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/08/2021 | 09/28/2023 | 09/28/2023 | Expiration | 680 | 253,466 | 372.24 | 9,070 | | | | | | | | (3,425) | | | | 0010 |
| .100821J PDLV5E EUR009/28.100821J\PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/08/2021 | 09/28/2023 | 09/28/2023 | Expiration | 4,791 | 2,032,378 | 424.19 | 70,727 | | | | | | | | (26,708) | | | | 0010 |
| .101421S EEJ EUR008/14/23.101421S\EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2021 | 08/14/2023 | 08/14/2023 | Expiration | 3,751 | 560,000 | 149.29 | 23,856 | | | | 23,856 | | 22,379 | | (23,856) | | | | 0010 |
| .101421T EEJ EUR009/14/23.101421T\EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2021 | 09/14/2023 | 09/14/2023 | Expiration | 10,666 | 1,595,000 | 149.53 | 68,107 | | | | 68,107 | | 63,209 | | (68,107) | | | | 0010 |
| .Z101421 SPX EUR010/16/23.Z101421\SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/14/2021 | 10/16/2023 | 10/16/2023 | Expiration | 429 | 1,904,990 | 4438.26 | 202,311 | | | | 202,311 | | 160,511 | | (202,311) | | | | 0010 |
| .101421R EEJ EUR006/14/23.101421R\EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2021 | 06/14/2023 | 06/14/2023 | Expiration | 2,940 | 435,000 | 147.95 | 19,836 | | | | 19,836 | | 18,837 | | (19,836) | | | | 0010 |
| .E101421 EEJ EUR010/16/23.E101421\EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2021 | 10/16/2023 | 10/16/2023 | Expiration | 37,465 | 5,600,000 | 149.47 | 247,520 | | | | 247,520 | | 226,696 | | (247,520) | | | | 0010 |
| .101421P EEJ EUR004/14/23.101421P\EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2021 | 04/14/2023 | 04/14/2023 | Expiration | 3,294 | 475,000 | 144.2 | 28,120 | | | | 28,120 | | 26,175 | | (28,120) | | | | 0010 |
| .101421Q EEJ EUR005/15/23.101421Q\EEJ EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2021 | 05/15/2023 | 05/15/2023 | Expiration | 1,863 | 270,000 | 144.88 | 15,390 | | | | 15,390 | | 14,191 | | (15,390) | | | | 0010 |
| .101421X EEJ EUR010/16/23.101421X\EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2021 | 10/16/2023 | 10/16/2023 | Expiration | 11,172 | 1,670,000 | 149.47 | 73,814 | | | | | | | | (29,201) | | | | 0010 |
| .101521D PDLV5E EUR010/09.101521D\PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/15/2021 | 10/10/2023 | 10/10/2023 | Expiration | 12,647 | 5,392,634 | 426.39 | 186,046 | | | | | | | | (72,767) | | | | 0010 |
| .101521F PDLV5E EUR010/16.101521F\PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/15/2021 | 10/16/2023 | 10/16/2023 | Expiration | 3,608 | 1,545,187 | 428.17 | 50,373 | | | | | | | | (19,955) | | | | 0010 |
| .101521B SGIXCGMS EUR010/I.101521B\SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/15/2021 | 10/16/2023 | 10/16/2023 | Expiration | 6,031 | 2,251,821 | 373.32 | 82,697 | | | | | | | | (32,760) | | | | 0010 |
| .102221W SGIXCGMS EUR009/I.102221W\SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/22/2021 | 09/07/2023 | 09/07/2023 | Expiration | 1,209 | 461,877 | 382.01 | 11,692 | | | | | | | | (4,275) | | | | 0010 |
| .102221Y SGIXCGMS EUR010/I.102221Y\SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/22/2021 | 10/23/2023 | 10/23/2023 | Expiration | 1,896 | 708,580 | 373.56 | 25,266 | | | | | | | | (10,252) | | | | 0010 |
| .102821S EEJ EUR010/30/23.102821S\EEJ EURO 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2021 | 10/30/2023 | 10/30/2023 | Expiration | 1,686 | 255,000 | 151.17 | 11,271 | | | | | | | | (4,676) | | | | 0010 |
| .102921H PDLV5E EUR010/30.102921H\PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/29/2021 | 10/30/2023 | 10/30/2023 | Expiration | 12,583 | 5,397,613 | 428.93 | 181,900 | | | | | | | | (75,562) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .102921F PDLV5E EUR010/23\|.102921F\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/29/2021 | 10/23/2023 | 10/23/2023 | Expiration | 4,506 | 1,927,558 | 427.77 | 67,272 | | | | | | | | (27,563) | | | | 0010 |
| .102921B SGIXCGMS EUR010/\|.102921B\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/29/2021 | 10/30/2023 | 10/30/2023 | Expiration | 1,989 | 745,711 | 374.88 | 25,840 | | | | | | | | (10,734) | | | | 0010 |
| .102921D PDLV5E EUR010/16\|.102921D\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/29/2021 | 10/16/2023 | 10/16/2023 | Expiration | 2,457 | 1,052,145 | 428.17 | 35,983 | | | | | | | | (14,535) | | | | 0010 |
| .110821T EEJ EUR011/07/23\|.110821T\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/08/2021 | 11/07/2023 | 11/07/2023 | Expiration | 3,026 | 460,000 | 151.97 | 20,332 | | | | | | | | (8,670) | | | | 0010 |
| .110921A SGIXCGMS EUR010/\|.110921A\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/09/2021 | 10/30/2023 | 10/30/2023 | Expiration | 470 | 176,400 | 374.88 | 7,981 | | | | | | | | (3,361) | | | | 0010 |
| .110921C SGIXCGMS EUR011/\|.110921C\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/09/2021 | 11/07/2023 | 11/07/2023 | Expiration | 2,756 | 1,052,398 | 381.85 | 37,785 | | | | | | | | (16,157) | | | | 0010 |
| .Y111521 SPX EUR011/14/23\|.Y111521\|SPX EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL77OXOHC3ZE78 | 11/15/2021 | 11/14/2023 | 11/14/2023 | Expiration | 449 | 2,105,000 | 4682.8 | 229,656 | | | | 229,656 | | 204,952 | | (229,656) | | | | 0010 |
| .B111521 EEJ EUR011/14/23\|.B111521\|EEJ EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/15/2021 | 11/14/2023 | 11/14/2023 | Expiration | 38,317 | 5,815,000 | 151.76 | 255,860 | | | | 255,860 | | 240,722 | | (255,860) | | | | 0010 |
| .111521T EEJ EUR011/14/23\|.111521T\|EEJ EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/15/2021 | 11/14/2023 | 11/14/2023 | Expiration | 2,009 | 305,000 | 151.76 | 13,420 | | | | | | | | (5,852) | | | | 0010 |
| .111621B SGIXCGMS EUR011/\|.111621B\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/16/2021 | 11/14/2023 | 11/14/2023 | Expiration | 605 | 229,686 | 379.37 | 7,919 | | | | | | | | (3,458) | | | | 0010 |
| .111621C PDLV5E EUR010/30\|.111621C\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/16/2021 | 10/30/2023 | 10/30/2023 | Expiration | 2,512 | 1,077,807 | 428.93 | 37,723 | | | | | | | | (16,023) | | | | 0010 |
| .111621G PDLV5E EUR011/14\|.111621G\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/16/2021 | 11/14/2023 | 11/14/2023 | Expiration | 4,687 | 2,018,042 | 430.53 | 67,604 | | | | | | | | (29,519) | | | | 0010 |
| .111621E PDLV5E EUR011/07\|.111621E\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/16/2021 | 11/07/2023 | 11/07/2023 | Expiration | 8,259 | 3,558,437 | 430.83 | 117,428 | | | | | | | | (50,630) | | | | 0010 |
| .112221R EEJ EUR011/21/23\|.112221R\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/22/2021 | 11/21/2023 | 11/21/2023 | Expiration | 4,278 | 645,000 | 150.74 | 28,380 | | | | | | | | (12,648) | | | | 0010 |
| .112321M SGIXCGMS EUR011/\|.112321M\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/23/2021 | 11/14/2023 | 11/14/2023 | Expiration | 2,006 | 761,342 | 379.37 | 26,470 | | | | | | | | (11,687) | | | | 0010 |
| .112321O SGIXCGMS EUR011/\|.112321O\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/23/2021 | 11/21/2023 | 11/21/2023 | Expiration | 4,717 | 1,796,096 | 380.72 | 59,867 | | | | | | | | (26,754) | | | | 0010 |
| .112921P EEJ EUR011/28/23\|.112921P\|EEJ EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/29/2021 | 11/28/2023 | 11/28/2023 | Expiration | 2,096 | 315,000 | 150.28 | 13,892 | | | | | | | | (6,325) | | | | 0010 |
| .113021D PDLV5E EUR011/21\|.113021D\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/30/2021 | 11/21/2023 | 11/21/2023 | Expiration | 14,156 | 6,085,777 | 429.89 | 164,925 | | | | | | | | (74,319) | | | | 0010 |
| .113021B SGIXCGMS EUR011/\|.113021B\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/30/2021 | 11/28/2023 | 11/28/2023 | Expiration | 1,203 | 459,374 | 381.6 | 16,757 | | | | | | | | (7,640) | | | | 0010 |
| .113021F PDLV5E EUR011/28\|.113021F\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/30/2021 | 11/28/2023 | 11/28/2023 | Expiration | 2,688 | 1,160,204 | 431.54 | 29,701 | | | | | | | | (13,541) | | | | 0010 |
| .120721R EEJ EUR011/28/23\|.120721R\|EEJ EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2021 | 11/28/2023 | 11/28/2023 | Expiration | 2,096 | 315,000 | 150.28 | 14,018 | | | | | | | | (6,453) | | | | 0010 |
| .120721S EEJ EUR012/07/23\|.120721S\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2021 | 12/07/2023 | 12/07/2023 | Expiration | 3,328 | 500,000 | 150.23 | 21,950 | | | | | | | | (10,251) | | | | 0010 |
| .120821B SGIXCGMS EUR012/\|.120821B\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/08/2021 | 12/07/2023 | 12/07/2023 | Expiration | 2,118 | 812,024 | 383.26 | 28,052 | | | | | | | | (13,119) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .121421S EEJ<br>EUR011/14/23\|.121421S\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2021 | 11/14/2023 | 11/14/2023 | Expiration | 6,589 | 1,000,000 | 151.76 | 34,100 | | | | 34,100 | | 31,497 | | | (34,100) | | | 0010 |
| .Y121421 SPX<br>EUR012/14/23\|.Y121421\|SPX<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 12/14/2021 | 12/14/2023 | 12/14/2023 | Exercise | 507 | 2,350,000 | 4634.09 | 275,890 | | 43,338 | | 275,890 | | 237,614 | | | (232,552) | | | 0010 |
| .E121421 EEJ<br>EUR012/14/23\|.E121421\|EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2021 | 12/14/2023 | 12/14/2023 | Expiration | 47,243 | 7,045,000 | 149.12 | 307,867 | | | | 307,867 | | 271,302 | | | (307,867) | | | 0010 |
| .121421V EEJ<br>EUR012/07/23\|.121421V\|EEJ<br>EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2021 | 12/07/2023 | 12/07/2023 | Expiration | 3,827 | 575,000 | 150.23 | 22,540 | | | | | | | | | (10,629) | | | 0010 |
| .121421W EEJ<br>EUR012/14/23\|.121421W\|EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2021 | 12/14/2023 | 12/14/2023 | Expiration | 3,688 | 550,000 | 149.12 | 24,035 | | | | | | | | | (11,456) | | | 0010 |
| .121521D PDLV5E<br>EUR011/28\|.121521D\|PDLV5E<br>EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 12/15/2021 | 11/28/2023 | 11/28/2023 | Expiration | 821 | 354,343 | 431.54 | 13,890 | | | | | | | | | (6,466) | | | 0010 |
| .121521H PDLV5E<br>EUR012/14\|.121521H\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 12/15/2021 | 12/14/2023 | 12/14/2023 | Expiration | 5,265 | 2,284,022 | 433.8 | 84,280 | | | | | | | | | (40,227) | | | 0010 |
| .121521C PDLV5E<br>EUR011/14\|.121521C\|PDLV5E<br>EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 12/15/2021 | 11/14/2023 | 11/14/2023 | Expiration | 1,605 | 691,036 | 430.53 | 27,780 | | | | | | | | | (12,634) | | | 0010 |
| .121521F PDLV5E<br>EUR012/07\|.121521F\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 12/15/2021 | 12/07/2023 | 12/07/2023 | Expiration | 11,514 | 4,962,566 | 430.97 | 199,495 | | | | | | | | | (94,206) | | | 0010 |
| .121521B SGIXCGMS<br>EUR012/\|.121521B\|SGIXCGMS<br>EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/15/2021 | 12/14/2023 | 12/14/2023 | Expiration | 1,353 | 518,641 | 383.31 | 18,253 | | | | | | | | | (8,712) | | | 0010 |
| .122121T EEJ<br>EUR012/21/23\|.122121T\|EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/21/2021 | 12/21/2023 | 12/21/2023 | Expiration | 7,024 | 1,050,000 | 149.48 | 45,675 | | | | | | | | | (22,210) | | | 0010 |
| .122221O SGIXCGMS<br>EUR008/\|.122221O\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/22/2021 | 08/14/2023 | 08/14/2023 | Expiration | 326 | 126,015 | 385.97 | 3,389 | | | | | | | | | (1,275) | | | 0010 |
| .122221P SGIXCGMS<br>EUR011/\|.122221P\|SGIXCGMS<br>EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/22/2021 | 11/21/2023 | 11/21/2023 | Expiration | 402 | 153,122 | 380.72 | 5,442 | | | | | | | | | (2,530) | | | 0010 |
| .122221Q SGIXCGMS<br>EUR012/\|.122221Q\|SGIXCGMS<br>EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/22/2021 | 12/07/2023 | 12/07/2023 | Expiration | 323 | 123,996 | 383.26 | 4,080 | | | | | | | | | (1,945) | | | 0010 |
| .122221T SGIXCGMS<br>EUR012/\|.122221T\|SGIXCGMS<br>EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/22/2021 | 12/21/2023 | 12/21/2023 | Expiration | 659 | 252,020 | 382.08 | 8,727 | | | | | | | | | (4,249) | | | 0010 |
| .122221R SGIXCGMS<br>EUR012/\|.122221R\|SGIXCGMS<br>EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/22/2021 | 12/14/2023 | 12/14/2023 | Expiration | 498 | 191,103 | 383.31 | 6,312 | | | | | | | | | (3,042) | | | 0010 |
| .122221N SGIXCGMS<br>EUR007/\|.122221N\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/22/2021 | 07/07/2023 | 07/07/2023 | Expiration | 662 | 250,252 | 377.54 | 9,035 | | | | | | | | | (3,017) | | | 0010 |
| .122921P SGIXCGMS<br>EUR012/\|.122921P\|SGIXCGMS<br>EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/29/2021 | 12/28/2023 | 12/28/2023 | Expiration | 820 | 313,877 | 382.53 | 10,445 | | | | | | | | | (5,187) | | | 0010 |
| .122921R PDLV5E<br>EUR012/21\|.122921R\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 12/29/2021 | 12/21/2023 | 12/21/2023 | Expiration | 6,768 | 2,944,291 | 434.98 | 113,355 | | | | | | | | | (55,733) | | | 0010 |
| .122921T PDLV5E<br>EUR012/28\|.122921T\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 12/29/2021 | 12/28/2023 | 12/28/2023 | Expiration | 7,214 | 3,167,506 | 439.07 | 107,695 | | | | | | | | | (53,477) | | | 0010 |
| .011022N PDLV5E<br>EUR012/21\|.011022N\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 01/10/2022 | 12/21/2023 | 12/21/2023 | Expiration | 1,724 | 750,000 | 434.98 | 21,900 | | | | | | | | | (10,950) | | | 0010 |
| .011022M PDLV5E<br>EUR012/14\|.011022M\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 01/10/2022 | 12/14/2023 | 12/14/2023 | Expiration | 1,152 | 500,000 | 433.8 | 15,100 | | | | | | | | | (7,475) | | | 0010 |
| .M012422 PDLV5E<br>EUR012/28\|.M012422\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 01/24/2022 | 12/28/2023 | 12/28/2023 | Expiration | 957 | 420,310 | 439.07 | 9,037 | | | | | | | | | (4,654) | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .022822T EEJ EUR002/28/23\|.022822T\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 2,331 | 340,000 | 145.8 | 10,540 | | | | | | | | (1,684) | | | | 0010 |
| .022822H EEJ EUR002/28/23\|.022822H\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 10,905 | 1,590,000 | 145.8 | 33,549 | | | | | | | | (5,360) | | | | 0010 |
| .022822U EEJ EUR002/28/23\|.022822U\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 2,837 | 415,000 | 146.26656 | 12,284 | | | | | | | | (1,963) | | | | 0010 |
| .F022822 SPX EUR002/28/23\|.F022822\|SPX EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 6,522 | 28,530,000 | 4373.94 | 336,654 | | | | | | | | (53,790) | | | | 0010 |
| .022822V EEJ EUR002/28/23\|.022822V\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 15,754 | 2,320,000 | 147.258 | 61,712 | | | | | | | | (9,860) | | | | 0010 |
| .G022822 SPX EUR002/28/23\|.G022822\|SPX EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 1,175 | 5,140,000 | 4373.94 | 87,894 | | | | | | | | (14,044) | | | | 0010 |
| .022822K EEJ EUR002/28/23\|.022822K\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 11,659 | 1,700,000 | 145.8 | 40,290 | | | | | | | | (6,438) | | | | 0010 |
| .022822F EEJ EUR002/28/23\|.022822F\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 15,706 | 2,290,000 | 145.8 | 43,052 | | | | | | | | (6,879) | | | | 0010 |
| .N022822 SPX EUR002/28/23\|.N022822\|SPX EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 970 | 4,245,000 | 4373.94 | 142,632 | | | | | | | | (22,790) | | | | 0010 |
| .E022822 SPX ASIAN02/28/2\|.E022822\|SPX ASIAN 02/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 509 | 2,230,000 | 4373.94 | 74,482 | | | | | | | | (11,901) | | | | 0010 |
| .A022822 SPX ASIAN02/28/2\|.A022822\|SPX ASIAN 02/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 2,166 | 9,475,000 | 4373.94 | 111,805 | | | | | | | | (17,864) | | | | 0010 |
| .022822Q EEJ EUR002/28/23\|.022822Q\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 1,748 | 255,000 | 145.8 | 7,548 | | | | | | | | (1,206) | | | | 0010 |
| .022822G EEJ EUR002/28/23\|.022822G\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 8,744 | 1,275,000 | 145.8 | 25,883 | | | | | | | | (4,136) | | | | 0010 |
| .022822J EEJ EUR002/28/23\|.022822J\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 12,379 | 1,805,000 | 145.8 | 40,613 | | | | | | | | (6,489) | | | | 0010 |
| .L022822 SPX EUR002/28/23\|.L022822\|SPX EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 2,079 | 9,095,000 | 4373.94 | 266,484 | | | | | | | | (42,579) | | | | 0010 |
| .022822I EEJ EUR002/28/23\|.022822I\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 13,443 | 1,960,000 | 145.8 | 43,120 | | | | | | | | (6,890) | | | | 0010 |
| .B022822 SPX ASIAN02/28/2\|.B022822\|SPX ASIAN 02/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 836 | 3,660,000 | 4373.94 | 85,278 | | | | | | | | (13,626) | | | | 0010 |
| .M022822 SPX EUR002/28/23\|.M022822\|SPX EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 6,455 | 28,235,000 | 4373.94 | 858,344 | | | | | | | | (137,146) | | | | 0010 |
| .C022822 SPX ASIAN02/28/2\|.C022822\|SPX ASIAN 02/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 329 | 1,440,000 | 4373.94 | 38,304 | | | | | | | | (6,120) | | | | 0010 |
| .022822C EEJ EUR002/28/23\|.022822C\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 15,089 | 2,200,000 | 145.8 | 24,640 | | | | | | | | (3,937) | | | | 0010 |
| .022822Z EEJ EUR002/28/23\|.022822Z\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 4,542 | 685,000 | 150.78636 | 12,262 | | | | | | | | (1,959) | | | | 0010 |
| .D022822 SPX ASIAN02/28/2\|.D022822\|SPX ASIAN 02/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 1,587 | 6,945,000 | 4373.94 | 222,240 | | | | | | | | (35,509) | | | | 0010 |
| .K022822 SPX EUR002/28/23\|.K022822\|SPX EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 2,027 | 8,870,000 | 4373.94 | 239,490 | | | | | | | | (38,266) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .022822P EEJ EUR002/28/23\|.022822P\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 27,777 | 4,050,000 | 145.8 | 113,400 | | | | | | | | (18,119) | | | | 0010 |
| .022822Y EEJ EUR002/28/23\|.022822Y\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 5,053 | 755,000 | 149.40126 | 15,855 | | | | | | | | (2,533) | | | | 0010 |
| .J022822 SPX EUR002/28/23\|.J022822\|SPX EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 5,074 | 22,195,000 | 4373.94 | 561,534 | | | | | | | | (89,722) | | | | 0010 |
| .022822D EEJ EUR002/28/23\|.022822D\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 3,052 | 445,000 | 145.8 | 7,165 | | | | | | | | (1,145) | | | | 0010 |
| .022822N EEJ EUR002/28/23\|.022822N\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 31,550 | 4,600,000 | 145.8 | 120,980 | | | | | | | | (19,330) | | | | 0010 |
| .022822E EEJ EUR002/28/23\|.022822E\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 42,524 | 6,200,000 | 145.8 | 109,120 | | | | | | | | (17,435) | | | | 0010 |
| .I022822 SPX EUR002/28/23\|.I022822\|SPX EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 1,391 | 6,085,000 | 4373.94 | 141,781 | | | | | | | | (22,654) | | | | 0010 |
| .022822L EEJ EUR002/28/23\|.022822L\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 70,233 | 10,240,000 | 145.8 | 257,024 | | | | | | | | (41,067) | | | | 0010 |
| .022822O EEJ EUR002/28/23\|.022822O\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 66,015 | 9,625,000 | 145.8 | 261,800 | | | | | | | | (41,830) | | | | 0010 |
| .022822X EEJ EUR002/28/23\|.022822X\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 3,127 | 465,000 | 148.67226 | 10,602 | | | | | | | | (1,694) | | | | 0010 |
| .H022822 SPX EUR002/28/23\|.H022822\|SPX EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 868 | 3,800,000 | 4373.94 | 78,280 | | | | | | | | (12,508) | | | | 0010 |
| .022822W EEJ EUR002/28/23\|.022822W\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 15,813 | 2,340,000 | 147.97242 | 57,798 | | | | | | | | (9,235) | | | | 0010 |
| .022822M EEJ EUR002/28/23\|.022822M\|EEJ EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/28/2023 | 02/28/2023 | Expiration | 5,692 | 830,000 | 145.8 | 21,331 | | | | | | | | (3,408) | | | | 0010 |
| .030122G PDLV5E EUR002/28\|.030122G\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 03/01/2022 | 02/28/2023 | 02/28/2023 | Expiration | 1,731 | 733,393 | 423.65 | 17,308 | | | | | | | | (2,773) | | | | 0010 |
| .030122A SGIXCGMS EUR002/\|.030122A\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 03/01/2022 | 02/28/2023 | 02/28/2023 | Expiration | 1,532 | 552,884 | 360.82 | 14,572 | | | | | | | | (2,335) | | | | 0010 |
| .030122E PDLV5E EUR002/28\|.030122E\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 03/01/2022 | 02/28/2023 | 02/28/2023 | Expiration | 4,554 | 1,929,467 | 423.65 | 50,938 | | | | | | | | (8,161) | | | | 0010 |
| .0307220 EEJ EUR003/07/23\|.0307220\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 9,908 | 1,465,000 | 147.86 | 40,727 | | | | | | | | (7,293) | | | | 0010 |
| .AE3072 PDLV5E EUR003/07\|.AE3072\|PDLV5E EURO 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 1,379 | 587,313 | 425.66 | 12,157 | | | | | | | | (2,177) | | | | 0010 |
| .030722C EEJ EUR003/07/23\|.030722C\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 13,627 | 2,015,000 | 147.86 | 35,061 | | | | | | | | (6,278) | | | | 0010 |
| .030722D EEJ EUR003/07/23\|.030722D\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 19,072 | 2,820,000 | 147.86 | 52,452 | | | | | | | | (9,392) | | | | 0010 |
| .030722N EEJ EUR003/07/23\|.030722N\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 80,346 | 11,880,000 | 147.86 | 320,760 | | | | | | | | (57,436) | | | | 0010 |
| .030722E EEJ EUR003/07/23\|.030722E\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 6,323 | 935,000 | 147.86 | 18,326 | | | | | | | | (3,282) | | | | 0010 |
| .E030722 SPX EUR003/07/23\|.E030722\|SPX EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 867 | 3,644,992 | 4201.09 | 63,423 | | | | | | | | (11,357) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .030722R EEJ EUR003/07/23\|.030722R\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 3,988 | 590,000 | 147.93393 | 17,995 | | | | | | | | (3,222) | | | | 0010 |
| .D030722 SPX EUR003/07/23\|.D030722\|SPX EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 6,198 | 26,039,994 | 4201.09 | 312,480 | | | | | | | | (55,954) | | | | 0010 |
| .AB3072 PDLV5E EUR003/07\|.AB3072\|PDLV5E EURO 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 4,455 | 1,896,334 | 425.66 | 41,340 | | | | | | | | (7,402) | | | | 0010 |
| .030722X EEJ EQFWD03/07/2\|.030722X\|EEJ EQFWD 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Sale | 30,454 | 4,500,000 | 147.76 | | | (238,806) | | | | | | (238,806) | | | | 0010 |
| .030722S EEJ EUR003/07/23\|.030722S\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 19,151 | 2,860,000 | 149.3386 | 75,504 | | | | | | | | (13,520) | | | | 0010 |
| .G030722 SPX EUR003/07/23\|.G030722\|SPX EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 1,964 | 8,255,016 | 4201.09 | 192,342 | | | | | | | | (34,441) | | | | 0010 |
| .030722A EEJ EUR003/07/23\|.030722A\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 9,941 | 1,470,000 | 147.86 | 16,317 | | | | | | | | (2,922) | | | | 0010 |
| .F030722 SPX EUR003/07/23\|.F030722\|SPX EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 939 | 3,944,992 | 4201.09 | 81,267 | | | | | | | | (14,552) | | | | 0010 |
| .030722K EEJ EUR003/07/23\|.030722K\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 63,641 | 9,410,000 | 147.86 | 234,309 | | | | | | | | (41,956) | | | | 0010 |
| .030722B EEJ EUR003/07/23\|.030722B\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 2,028 | 300,000 | 147.86 | 4,800 | | | | | | | | (860) | | | | 0010 |
| .030722W EEJ EUR003/07/23\|.030722W\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 8,463 | 1,295,000 | 153.005528 | 22,663 | | | | | | | | (4,058) | | | | 0010 |
| .030722Y SPX ASIAN03/07/2\|.030722Y\|SPX ASIAN 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19OL77OXOHC3ZE78 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 1,578 | 6,630,000 | 4201.09 | 77,571 | | | | | | | | (13,852) | | | | 0010 |
| .030722M EEJ EUR003/07/23\|.030722M\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 32,361 | 4,785,000 | 147.86 | 124,889 | | | | | | | | (22,363) | | | | 0010 |
| .AD3072 PDLV5E EUR003/07\|.AD3072\|PDLV5E EURO 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 1,457 | 620,327 | 425.66 | 10,732 | | | | | | | | (1,922) | | | | 0010 |
| .030722V EEJ EUR003/07/23\|.030722V\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 5,641 | 855,000 | 151.5565 | 17,699 | | | | | | | | (3,169) | | | | 0010 |
| .030722L EEJ EUR003/07/23\|.030722L\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 7,338 | 1,085,000 | 147.86 | 27,668 | | | | | | | | (4,954) | | | | 0010 |
| .H030722 SPX EUR003/07/23\|.H030722\|SPX EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 4,814 | 20,225,014 | 4201.09 | 519,783 | | | | | | | | (93,074) | | | | 0010 |
| .A030722 SPX ASIAN03/07/2\|.A030722\|SPX ASIAN 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19OL77OXOHC3ZE78 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 1,067 | 4,485,000 | 4201.09 | 113,022 | | | | | | | | (20,183) | | | | 0010 |
| .030722U EEJ EUR003/07/23\|.030722U\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 5,571 | 840,000 | 150.772842 | 18,984 | | | | | | | | (3,399) | | | | 0010 |
| .I030722 SPX EUR003/07/23\|.I030722\|SPX EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 1,670 | 7,019,979 | 4201.09 | 192,348 | | | | | | | | (34,442) | | | | 0010 |
| .J030722 SPX EUR003/07/23\|.J030722\|SPX EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 2,402 | 10,095,009 | 4201.09 | 298,812 | | | | | | | | (53,506) | | | | 0010 |
| .030722J EEJ EUR003/07/23\|.030722J\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 6,729 | 995,000 | 147.86 | 24,179 | | | | | | | | (4,329) | | | | 0010 |
| .030722Z SPX ASIAN03/07/2\|.030722Z\|SPX ASIAN 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19OL77OXOHC3ZE78 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 229 | 965,000 | 4201.09 | 19,976 | | | | | | | | (3,567) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .K030722 SPX<br>EUR03/07/23\|.K030722\|SPX<br>EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 6,147 | 25,824,982 | 4201.09 | 797,993 | | | | | | | | (142,891) | | | | 0010 |
| .030722T EEJ<br>EUR03/07/23\|.030722T\|EEJ<br>EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 25,725 | 3,860,000 | 150.048328 | 94,570 | | | | | | | | (16,934) | | | | 0010 |
| .030722H EEJ<br>EUR03/07/23\|.030722H\|EEJ<br>EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 15,724 | 2,325,000 | 147.86 | 51,848 | | | | | | | | (9,284) | | | | 0010 |
| .O030722 SPX<br>ASIAN03/07/2\|.O030722\|SPX<br>ASIAN 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI190L770XOHC3ZE78 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 793 | 3,335,000 | 4201.09 | 114,724 | | | | | | | | (20,486) | | | | 0010 |
| .030722I EEJ<br>EUR03/07/23\|.030722I\|EEJ<br>EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 10,584 | 1,565,000 | 147.86 | 36,778 | | | | | | | | (6,586) | | | | 0010 |
| .BO30722 SPX<br>ASIAN03/07/2\|.BO30722\|SPX<br>ASIAN 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI190L770XOHC3ZE78 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 1,216 | 5,110,000 | 4201.09 | 168,630 | | | | | | | | (30,113) | | | | 0010 |
| .LO30722 SPX<br>EUR03/07/23\|.LO30722\|SPX<br>EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 816 | 3,429,980 | 4201.09 | 113,876 | | | | | | | | (20,391) | | | | 0010 |
| .030722G EEJ<br>EUR03/07/23\|.030722G\|EEJ<br>EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 18,192 | 2,690,000 | 147.86 | 58,911 | | | | | | | | (10,549) | | | | 0010 |
| .030722F EEJ<br>EUR03/07/23\|.030722F\|EEJ<br>EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 13,627 | 2,015,000 | 147.86 | 41,711 | | | | | | | | (7,469) | | | | 0010 |
| .030822K SGIXCGMS<br>EUR03/\|.030822K\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 03/08/2022 | 03/07/2023 | 03/07/2023 | Expiration | 1,630 | 584,446 | 358.45 | 12,685 | | | | | | | | (2,278) | | | | 0010 |
| .S031422 SPX<br>EUR03/14/23\|.S031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 357 | 1,490,000 | 4173.11 | 51,301 | | | | 51,301 | | 42,186 | | (51,301) | | | | 0010 |
| .U031422 SPX<br>EUR03/14/23\|.U031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 1,029 | 4,295,000 | 4173.11 | 179,402 | | | | 179,402 | | 150,889 | | (179,402) | | | | 0010 |
| .V031422 SPX<br>EUR03/14/23\|.V031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 873 | 3,645,000 | 4173.11 | 169,201 | | | | 169,201 | | 144,086 | | (169,201) | | | | 0010 |
| .W031422 SPX<br>EUR03/14/23\|.W031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 4,750 | 19,825,000 | 4173.11 | 942,877 | | | | 942,877 | | 805,224 | | (942,877) | | | | 0010 |
| .BO31422 EEJ<br>EUR03/14/23\|.BO31422\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 68,963 | 10,010,000 | 145.15 | 304,304 | | | | 304,304 | | 287,595 | | (304,304) | | | | 0010 |
| .XO31422 SPX<br>EUR03/14/23\|.XO31422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 2,348 | 9,800,000 | 4173.11 | 519,890 | | | | 519,890 | | 449,710 | | (519,890) | | | | 0010 |
| .TO31422 SPX<br>EUR03/14/23\|.TO31422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 934 | 3,900,000 | 4173.11 | 158,262 | | | | 158,262 | | 132,659 | | (158,262) | | | | 0010 |
| .GO31422 SPX<br>ASIAN03/14/2\|.GO31422\|SPX<br>ASIAN 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 468 | 1,955,000 | 4173.11 | 62,406 | | | | | | | | (12,378) | | | | 0010 |
| .031422C EEJ<br>EUR03/14/23\|.031422C\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 16,569 | 2,405,000 | 145.15 | 41,366 | | | | | | | | (8,205) | | | | 0010 |
| .HO31422 SPX<br>ASIAN03/14/2\|.HO31422\|SPX<br>ASIAN 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 1,288 | 5,375,000 | 4173.11 | 179,616 | | | | | | | | (35,626) | | | | 0010 |
| .031422Z EEJ<br>EUR03/14/23\|.031422Z\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 8,808 | 1,310,000 | 148.72069 | 26,986 | | | | | | | | (5,353) | | | | 0010 |
| .031422N EEJ<br>EUR03/14/23\|.031422N\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 8,887 | 1,290,000 | 145.15 | 35,475 | | | | | | | | (7,036) | | | | 0010 |
| .FO31422 SPX<br>ASIAN03/14/2\|.FO31422\|SPX<br>ASIAN 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 273 | 1,140,000 | 4173.11 | 30,265 | | | | | | | | (6,003) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .R031422 SPX<br>EUR003/14/23\|.R031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 2,378 | 9,925,000 | 4173.11 | 333,579 | | | | | | | | (66,164) | | | | 0010 |
| .0031422 SPX<br>EUR003/14/23\|.0031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 1,652 | 6,895,000 | 4173.11 | 211,263 | | | | | | | | (41,903) | | | | 0010 |
| .031422B EEJ<br>EUR003/14/23\|.031422B\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 3,444 | 500,000 | 145.15 | 5,650 | | | | | | | | (1,121) | | | | 0010 |
| .031422A EEJ<br>EUR002/28/23\|.031422A\|EEJ<br>EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 02/28/2023 | 02/28/2023 | Expiration | 59,670 | 8,700,000 | 145.8 | 191,400 | | | | | | | | (31,809) | | | | 0010 |
| .031422L EEJ<br>EUR003/14/23\|.031422L\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 10,437 | 1,515,000 | 145.15 | 39,087 | | | | | | | | (7,753) | | | | 0010 |
| .031422F EEJ<br>EUR003/14/23\|.031422F\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 6,717 | 975,000 | 145.15 | 20,280 | | | | | | | | (4,022) | | | | 0010 |
| .031422X EEJ<br>EUR003/14/23\|.031422X\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 14,763 | 2,175,000 | 147.32725 | 52,418 | | | | | | | | (10,397) | | | | 0010 |
| .0031422 SPX<br>EUR003/14/23\|.0031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 2,730 | 11,395,000 | 4173.11 | 319,744 | | | | | | | | (63,420) | | | | 0010 |
| .031422W EEJ<br>EUR003/14/23\|.031422W\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 10,078 | 1,480,000 | 146.848255 | 37,592 | | | | | | | | (7,456) | | | | 0010 |
| .031422M EEJ<br>EUR003/14/23\|.031422M\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 69,342 | 10,065,000 | 145.15 | 269,742 | | | | | | | | (53,503) | | | | 0010 |
| .P031422 SPX<br>EUR003/14/23\|.P031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 3,932 | 16,410,000 | 4173.11 | 482,126 | | | | | | | | (95,628) | | | | 0010 |
| .031422D EEJ<br>EUR003/14/23\|.031422D\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 26,110 | 3,790,000 | 145.15 | 68,978 | | | | | | | | (13,682) | | | | 0010 |
| .031422E EEJ<br>EUR003/14/23\|.031422E\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 13,193 | 1,915,000 | 145.15 | 38,109 | | | | | | | | (7,559) | | | | 0010 |
| .0314220 EEJ<br>EUR003/14/23\|.0314220\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 2,893 | 420,000 | 145.15 | 12,054 | | | | | | | | (2,391) | | | | 0010 |
| .N031422 SPX<br>EUR003/14/23\|.N031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 861 | 3,595,000 | 4173.11 | 96,202 | | | | | | | | (19,081) | | | | 0010 |
| .031422Y EEJ<br>EUR003/14/23\|.031422Y\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 4,894 | 725,000 | 148.14009 | 15,950 | | | | | | | | (3,164) | | | | 0010 |
| .M031422 SPX<br>EUR003/14/23\|.M031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 3,611 | 15,070,000 | 4173.11 | 383,532 | | | | | | | | (76,072) | | | | 0010 |
| .031422J EEJ<br>EUR003/14/23\|.031422J\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 39,235 | 5,695,000 | 145.15 | 140,667 | | | | | | | | (27,901) | | | | 0010 |
| .031422I EEJ<br>EUR003/14/23\|.031422I\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 10,437 | 1,515,000 | 145.15 | 35,148 | | | | | | | | (6,972) | | | | 0010 |
| .L031422 SPX<br>EUR003/14/23\|.L031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 1,503 | 6,275,000 | 4173.11 | 147,714 | | | | | | | | (29,299) | | | | 0010 |
| .031422V EEJ<br>EUR003/14/23\|.031422V\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 4,054 | 590,000 | 145.512875 | 17,287 | | | | | | | | (3,429) | | | | 0010 |
| .K031422 SPX<br>EUR003/14/23\|.K031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 679 | 2,835,000 | 4173.11 | 58,089 | | | | | | | | (11,522) | | | | 0010 |
| .031422K EEJ<br>EUR003/14/23\|.031422K\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 18,567 | 2,695,000 | 145.15 | 68,184 | | | | | | | | (13,524) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .J031422 SPX<br>EUR003/14/23\|.J031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 1,262 | 5,270,000 | 4173.11 | 89,327 | | | | | | | | (17,718) | | | | 0010 |
| .D031422 SPX<br>ASIAN03/14/2\|.D031422\|SPX<br>ASIAN 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 1,623 | 6,775,000 | 4173.11 | 79,593 | | | | | | | | (15,787) | | | | 0010 |
| .031422R EEJ<br>EUR002/28/23\|.031422R\|EEJ<br>EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 02/28/2023 | 02/28/2023 | Expiration | 3,640 | 535,000 | 146.95182 | 14,017 | | | | | | | | (2,329) | | | | 0010 |
| .I031422 SPX<br>EUR003/14/23\|.I031422\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 4,755 | 19,845,000 | 4173.11 | 234,965 | | | | | | | | (46,605) | | | | 0010 |
| .031422S EEJ<br>EUR002/28/23\|.031422S\|EEJ<br>EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 02/28/2023 | 02/28/2023 | Expiration | 5,729 | 850,000 | 148.36608 | 19,040 | | | | | | | | (3,164) | | | | 0010 |
| .031422H EEJ<br>EUR003/14/23\|.031422H\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 8,852 | 1,285,000 | 145.15 | 28,527 | | | | | | | | (5,658) | | | | 0010 |
| .E031422 SPX<br>ASIAN03/14/2\|.E031422\|SPX<br>ASIAN 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 1,007 | 4,205,000 | 4173.11 | 99,621 | | | | | | | | (19,759) | | | | 0010 |
| .031422G EEJ<br>EUR003/14/23\|.031422G\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 14,881 | 2,160,000 | 145.15 | 46,872 | | | | | | | | (9,297) | | | | 0010 |
| .A031422 EEJ<br>EUR003/14/23\|.A031422\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 7,455 | 1,120,000 | 150.23025 | 19,264 | | | | | | | | (3,821) | | | | 0010 |
| .031522C PDLV5E<br>EUR003/07\|.031522C\|PDLV5E<br>EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/15/2022 | 03/07/2023 | 03/07/2023 | Expiration | 1,108 | 457,336 | 412.57 | 13,949 | | | | | | | | (2,554) | | | | 0010 |
| .031522F PDLV5E<br>EUR003/14\|.031522F\|PDLV5E<br>EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/15/2022 | 03/14/2023 | 03/14/2023 | Expiration | 5,174 | 2,165,258 | 418.45 | 50,451 | | | | | | | | (10,034) | | | | 0010 |
| .031522H PDLV5E<br>EUR003/14\|.031522H\|PDLV5E<br>EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/15/2022 | 03/14/2023 | 03/14/2023 | Expiration | 1,387 | 580,643 | 418.45 | 12,716 | | | | | | | | (2,529) | | | | 0010 |
| .031522A SGIXCGMS<br>EUR003/I.\|.031522A\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 03/15/2022 | 03/14/2023 | 03/14/2023 | Expiration | 2,999 | 1,058,398 | 352.91 | 26,752 | | | | | | | | (5,321) | | | | 0010 |
| .032122P EEJ<br>EUR012/14/23\|.032122P\|EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 12/14/2023 | 12/14/2023 | Expiration | 8,047 | 1,200,000 | 149.12 | 44,280 | | | | 44,280 | | 38,052 | | | (44,280) | | | 0010 |
| .032122G EEJ<br>EUR003/21/23\|.032122G\|EEJ<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 5,625 | 835,000 | 148.43 | 17,368 | | | | | | | | (3,780) | | | | 0010 |
| .M032122 SPX<br>EUR003/21/23\|.M032122\|SPX<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 2,326 | 10,380,000 | 4461.18 | 312,438 | | | | | | | | (67,996) | | | | 0010 |
| .032122F EEJ<br>EUR003/21/23\|.032122F\|EEJ<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 12,497 | 1,855,000 | 148.43 | 36,915 | | | | | | | | (8,034) | | | | 0010 |
| .L032122 SPX<br>EUR003/21/23\|.L032122\|SPX<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 2,660 | 11,870,000 | 4461.18 | 338,295 | | | | | | | | (73,623) | | | | 0010 |
| .C032122 SPX<br>ASIAN03/21/2\|.C032122\|SPX<br>ASIAN 03/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19DL77OXOHC3ZE78 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 651 | 2,905,000 | 4461.18 | 67,687 | | | | | | | | (14,731) | | | | 0010 |
| .032122H EEJ<br>EUR003/21/23\|.032122H\|EEJ<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 22,737 | 3,375,000 | 148.43 | 72,900 | | | | | | | | (15,865) | | | | 0010 |
| .N032122 SPX<br>EUR003/21/23\|.N032122\|SPX<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 2,304 | 10,280,000 | 4461.18 | 322,792 | | | | | | | | (70,250) | | | | 0010 |
| .032122Q EEJ<br>EUR003/07/23\|.032122Q\|EEJ<br>EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/07/2023 | 03/07/2023 | Expiration | 2,197 | 325,000 | 147.874786 | 10,270 | | | | | | | | (1,913) | | | | 0010 |
| .032122R EEJ<br>EUR003/07/23\|.032122R\|EEJ<br>EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/07/2023 | 03/07/2023 | Expiration | 5,104 | 765,000 | 149.85611 | 19,584 | | | | | | | | (3,647) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .032122I EEJ EUR003/21/23\|.032122I\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 13,541 | 2,010,000 | 148.43 | 44,421 | | | | | | | | (9,667) | | | | 0010 |
| .032122U EEJ EUR003/21/23\|.032122U\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 2,186 | 325,000 | 148.652645 | 9,653 | | | | | | | | (2,101) | | | | 0010 |
| .B032122 SPX ASIAN03/21/2\|.B032122\|SPX ASIAN 03/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 1,534 | 6,845,000 | 4461.18 | 83,509 | | | | | | | | (18,174) | | | | 0010 |
| .032122J EEJ EUR003/21/23\|.032122J\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 10,105 | 1,500,000 | 148.43 | 34,950 | | | | | | | | (7,606) | | | | 0010 |
| .0032122 SPX EUR003/21/23\|.0032122\|SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 1,834 | 8,185,000 | 4461.18 | 275,016 | | | | | | | | (59,852) | | | | 0010 |
| .E032122 SPX ASIAN03/21/2\|.E032122\|SPX ASIAN 03/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 706 | 3,150,000 | 4461.18 | 101,745 | | | | | | | | (22,143) | | | | 0010 |
| .D032122 SPX ASIAN03/21/2\|.D032122\|SPX ASIAN 03/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 338 | 1,510,000 | 4461.18 | 39,864 | | | | | | | | (8,676) | | | | 0010 |
| .032122M EEJ EUR003/21/23\|.032122M\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 15,259 | 2,265,000 | 148.43 | 58,437 | | | | | | | | (12,718) | | | | 0010 |
| .032122Y EEJ EUR003/21/23\|.032122Y\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 5,374 | 815,000 | 151.650931 | 17,604 | | | | | | | | (3,831) | | | | 0010 |
| .G032122 SPX EUR003/21/23\|.G032122\|SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 6,063 | 27,050,000 | 4461.18 | 330,010 | | | | | | | | (71,820) | | | | 0010 |
| .032122B EEJ EUR003/14/23\|.032122B\|EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/14/2023 | 03/14/2023 | Expiration | 24,112 | 3,500,000 | 145.15 | 98,000 | | | | | | | | (19,820) | | | | 0010 |
| .H032122 SPX EUR003/21/23\|.H032122\|SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 740 | 3,305,000 | 4461.18 | 59,160 | | | | | | | | (12,875) | | | | 0010 |
| .032122L EEJ EUR003/21/23\|.032122L\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 18,493 | 2,745,000 | 148.43 | 69,449 | | | | | | | | (15,114) | | | | 0010 |
| .032122K EEJ EUR003/21/23\|.032122K\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 67,169 | 9,970,000 | 148.43 | 246,259 | | | | | | | | (53,594) | | | | 0010 |
| .032122A EEJ EUR003/07/23\|.032122A\|EEJ EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/07/2023 | 03/07/2023 | Expiration | 27,999 | 4,140,000 | 147.86 | 96,462 | | | | | | | | (17,966) | | | | 0010 |
| .032122D EEJ EUR003/21/23\|.032122D\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 8,589 | 1,275,000 | 148.43 | 21,930 | | | | | | | | (4,773) | | | | 0010 |
| .032122V EEJ EUR003/21/23\|.032122V\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 2,367 | 355,000 | 149.943986 | 9,230 | | | | | | | | (2,009) | | | | 0010 |
| .J032122 SPX EUR003/21/23\|.J032122\|SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 1,563 | 6,975,000 | 4461.18 | 164,610 | | | | | | | | (35,824) | | | | 0010 |
| .K032122 SPX EUR003/21/23\|.K032122\|SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 4,161 | 18,565,000 | 4461.18 | 486,403 | | | | | | | | (105,856) | | | | 0010 |
| .A032122 EEJ EUR003/21/23\|.A032122\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 9,051 | 1,390,000 | 153.565678 | 24,047 | | | | | | | | (5,233) | | | | 0010 |
| .F032122 SPX ASIAN03/21/2\|.F032122\|SPX ASIAN 03/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 485 | 2,165,000 | 4461.18 | 73,177 | | | | | | | | (15,926) | | | | 0010 |
| .032122C EEJ EUR003/21/23\|.032122C\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 5,288 | 785,000 | 148.43 | 8,635 | | | | | | | | (1,879) | | | | 0010 |
| .032122W EEJ EUR003/21/23\|.032122W\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 10,047 | 1,510,000 | 150.285375 | 37,901 | | | | | | | | (8,248) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .032122Z EEJ<br>EUR003/21/23\|.032122Z\|EEJ<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 5,159 | 785,000 | 152.14075 | 16,014 | | | | | | | | (3,485) | | | | 0010 |
| .I032122 SPX<br>EUR003/21/23\|.I032122\|SPX<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 938 | 4,185,000 | 4461.18 | 86,630 | | | | | | | | (18,853) | | | | 0010 |
| .032122N EEJ<br>EUR003/21/23\|.032122N\|EEJ<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 69,729 | 10,350,000 | 148.43 | 276,345 | | | | | | | | (60,141) | | | | 0010 |
| .032122O EEJ<br>EUR003/21/23\|.032122O\|EEJ<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 28,329 | 4,205,000 | 148.43 | 115,638 | | | | | | | | (25,166) | | | | 0010 |
| .032122X EEJ<br>EUR003/21/23\|.032122X\|EEJ<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 9,890 | 1,490,000 | 150.65645 | 35,909 | | | | | | | | (7,815) | | | | 0010 |
| .032122E EEJ<br>EUR003/21/23\|.032122E\|EEJ<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 19,638 | 2,915,000 | 148.43 | 53,345 | | | | | | | | (11,609) | | | | 0010 |
| .032222N SG\|XCGMS<br>EUR003/\|.032222N\|SG\|XCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 03/22/2022 | 03/21/2023 | 03/21/2023 | Expiration | 450 | 159,056 | 353.05 | 3,730 | | | | | | | | (814) | | | | 0010 |
| .032222L MXEA<br>EUR003/21/2\|.032222L\|MXEA<br>EURO 03/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 03/22/2022 | 03/21/2023 | 03/21/2023 | Expiration | 1,376 | 2,968,885 | 2157.62 | 83,413 | | | | | | | | (18,203) | | | | 0010 |
| .032222G MXEA<br>EUR003/07/2\|.032222G\|MXEA<br>EURO 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 03/22/2022 | 03/07/2023 | 03/07/2023 | Exercise | 761 | 1,519,192 | 1996.31 | 39,207 | | 50,333 | | 676 | | | | 43,010 | | | | 0010 |
| .032222A MXEA<br>ASIAN02/28/\|.032222A\|MXEA<br>ASIAN 02/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 03/22/2022 | 02/28/2023 | 02/28/2023 | Expiration | 867 | 1,889,280 | 2179.1 | 50,893 | | | | | | | | (8,656) | | | | 0010 |
| .032222F MXEA<br>EUR002/28/2\|.032222F\|MXEA<br>EURO 02/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 03/22/2022 | 02/28/2023 | 02/28/2023 | Expiration | 1,626 | 3,543,217 | 2179.1 | 99,983 | | | | | | | | (17,006) | | | | 0010 |
| .032222B MXEA<br>ASIAN03/07/\|.032222B\|MXEA<br>ASIAN 03/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 03/22/2022 | 03/07/2023 | 03/07/2023 | Expiration | 734 | 1,465,292 | 1996.31 | 66,882 | | | | | | | | (12,492) | | | | 0010 |
| .032222E MXEA<br>EUR002/28/2\|.032222E\|MXEA<br>EURO 02/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 03/22/2022 | 02/28/2023 | 02/28/2023 | Expiration | 1,117 | 2,434,055 | 2179.1 | 52,075 | | | | | | | | (8,857) | | | | 0010 |
| .032222C MXEA<br>ASIAN03/14/\|.032222C\|MXEA<br>ASIAN 03/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 03/22/2022 | 03/14/2023 | 03/14/2023 | Expiration | 656 | 1,350,081 | 2058.05 | 55,498 | | | | | | | | (11,256) | | | | 0010 |
| .032222D MXEA<br>ASIAN03/21/\|.032222D\|MXEA<br>ASIAN 03/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 03/22/2022 | 03/21/2023 | 03/21/2023 | Expiration | 792 | 1,708,835 | 2157.62 | 49,207 | | | | | | | | (10,739) | | | | 0010 |
| .032222J MXEA<br>EUR003/14/2\|.032222J\|MXEA<br>EURO 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 03/22/2022 | 03/14/2023 | 03/14/2023 | Expiration | 2,331 | 4,797,315 | 2058.05 | 162,144 | | | | | | | | (32,886) | | | | 0010 |
| .032222K MXEA<br>EUR003/21/2\|.032222K\|MXEA<br>EURO 03/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 03/22/2022 | 03/21/2023 | 03/21/2023 | Expiration | 932 | 2,010,902 | 2157.62 | 39,293 | | | | | | | | (8,575) | | | | 0010 |
| .032222H MXEA<br>EUR003/07/2\|.032222H\|MXEA<br>EURO 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 03/22/2022 | 03/07/2023 | 03/07/2023 | Exercise | 1,883 | 3,759,052 | 1996.31 | 139,417 | | 124,542 | | 2,404 | | | | 98,501 | | | | 0010 |
| .032222V PDLV5E<br>EUR003/21\|.032222V\|PDLV5E<br>EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 03/22/2022 | 03/21/2023 | 03/21/2023 | Expiration | 1,973 | 821,367 | 416.19 | 16,017 | | | | | | | | (3,495) | | | | 0010 |
| .032222I MXEA<br>EUR003/14/2\|.032222I\|MXEA<br>EURO 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 03/22/2022 | 03/14/2023 | 03/14/2023 | Expiration | 642 | 1,321,268 | 2058.05 | 54,422 | | | | | | | | (11,038) | | | | 0010 |
| .032222S PDLV5E<br>EUR003/21\|.032222S\|PDLV5E<br>EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 03/22/2022 | 03/21/2023 | 03/21/2023 | Expiration | 5,052 | 2,102,712 | 416.19 | 46,470 | | | | | | | | (10,141) | | | | 0010 |
| .032822D EEJ<br>EUR003/28/23\|.032822D\|EEJ<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 2,591 | 385,000 | 148.54 | 6,622 | | | | | | | | (1,569) | | | | 0010 |
| .D032822 SPX<br>ASIAN03/28/2\|.D032822\|SPX<br>ASIAN 03/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID171265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 438 | 2,005,000 | 4575.52 | 65,965 | | | | | | | | (15,628) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .032822E EEJ EUR003/28/23\|.032822E\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 20,869 | 3,100,000 | 148.54 | 57,040 | | | | | | | | (13,514) | | | | 0010 |
| .032822U EEJ EUR003/28/23\|.032822U\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 8,058 | 1,215,000 | 150.7681 | 29,282 | | | | | | | | (6,937) | | | | 0010 |
| .032822T EEJ EUR003/28/23\|.032822T\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 15,589 | 2,340,000 | 150.09967 | 60,606 | | | | | | | | (14,358) | | | | 0010 |
| .032822J EEJ EUR003/28/23\|.032822J\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 15,484 | 2,300,000 | 148.54 | 53,590 | | | | | | | | (12,696) | | | | 0010 |
| .032822S EEJ EUR003/28/23\|.032822S\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 3,159 | 470,000 | 148.747956 | 14,006 | | | | | | | | (3,318) | | | | 0010 |
| .032822H EEJ EUR003/28/23\|.032822H\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 11,074 | 1,645,000 | 148.54 | 35,697 | | | | | | | | (8,457) | | | | 0010 |
| .032822I EEJ EUR003/28/23\|.032822I\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 8,953 | 1,330,000 | 148.54 | 29,659 | | | | | | | | (7,027) | | | | 0010 |
| .A032822 SPX ASIAN03/28/2\|.A032822\|SPX ASIAN 03/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 1,011 | 4,630,000 | 4575.52 | 113,435 | | | | | | | | (26,874) | | | | 0010 |
| .032822R EEJ EUR003/14/23\|.032822R\|EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/14/2023 | 03/14/2023 | Expiration | 2,284 | 340,000 | 148.851325 | 10,234 | | | | | | | | (2,111) | | | | 0010 |
| .032822Q EEJ EUR003/14/23\|.032822Q\|EEJ EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/14/2023 | 03/14/2023 | Expiration | 3,744 | 550,000 | 146.877285 | 20,185 | | | | | | | | (4,164) | | | | 0010 |
| .032822Z SPX ASIAN03/28/2\|.032822Z\|SPX ASIAN 03/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 258 | 1,185,000 | 4575.52 | 25,359 | | | | | | | | (6,008) | | | | 0010 |
| .032822G EEJ EUR003/28/23\|.032822G\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 10,704 | 1,590,000 | 148.54 | 33,072 | | | | | | | | (7,835) | | | | 0010 |
| .B032822 SPX ASIAN03/28/2\|.B032822\|SPX ASIAN 03/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 432 | 1,980,000 | 4575.52 | 61,776 | | | | | | | | (14,636) | | | | 0010 |
| .K032822 SPX EUR003/28/23\|.K032822\|SPX EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 2,734 | 12,510,000 | 4575.52 | 362,790 | | | | | | | | (85,950) | | | | 0010 |
| .M032822 SPX EUR003/28/23\|.M032822\|SPX EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 3,656 | 16,730,000 | 4575.52 | 528,668 | | | | | | | | (125,249) | | | | 0010 |
| .L032822 SPX EUR003/28/23\|.L032822\|SPX EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 2,053 | 9,395,000 | 4575.52 | 284,669 | | | | | | | | (67,442) | | | | 0010 |
| .C032822 SPX ASIAN03/28/2\|.C032822\|SPX ASIAN 03/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 1,220 | 5,585,000 | 4575.52 | 179,279 | | | | | | | | (42,474) | | | | 0010 |
| .J032822 SPX EUR003/28/23\|.J032822\|SPX EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 690 | 3,160,000 | 4575.52 | 87,532 | | | | | | | | (20,738) | | | | 0010 |
| .032822N EEJ EUR003/28/23\|.032822N\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 1,851 | 275,000 | 148.54 | 7,233 | | | | | | | | (1,713) | | | | 0010 |
| .0328220 EEJ EUR003/28/23\|.0328220\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 77,723 | 11,545,000 | 148.54 | 309,406 | | | | | | | | (73,303) | | | | 0010 |
| .H032822 SPX EUR003/28/23\|.H032822\|SPX EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 654 | 2,995,000 | 4575.52 | 74,875 | | | | | | | | (17,739) | | | | 0010 |
| .I032822 SPX EUR003/28/23\|.I032822\|SPX EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 4,148 | 18,980,000 | 4575.52 | 499,174 | | | | | | | | (118,262) | | | | 0010 |
| .032822P EEJ EUR003/28/23\|.032822P\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 12,117 | 1,800,000 | 148.54 | 49,500 | | | | | | | | (11,727) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .032822Y SPX<br>ASIAN03/28/2\|.032822Y\|SPX<br>ASIAN 03/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 1,822 | 8,340,000 | 4575.52 | 101,748 | | | | | | | | (24,106) | | | | 0010 |
| .G032822 SPX<br>EUR03/28/23\|.G032822\|SPX<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 1,285 | 5,880,000 | 4575.52 | 138,180 | | | | | | | | (32,737) | | | | 0010 |
| .032822W EEJ<br>EUR03/28/23\|.032822W\|EEJ<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 3,807 | 580,000 | 152.312916 | 11,832 | | | | | | | | (2,803) | | | | 0010 |
| .032822B EEJ<br>EUR03/14/23\|.032822B\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/14/2023 | 03/14/2023 | Expiration | 15,156 | 2,200,000 | 145.15 | 76,340 | | | | | | | | (15,749) | | | | 0010 |
| .032822X EEJ<br>EUR03/28/23\|.032822X\|EEJ<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 6,211 | 955,000 | 153.753754 | 16,426 | | | | | | | | (3,892) | | | | 0010 |
| .032822F EEJ<br>EUR03/28/23\|.032822F\|EEJ<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 6,193 | 920,000 | 148.54 | 18,308 | | | | | | | | (4,337) | | | | 0010 |
| .032822A EEJ<br>EUR03/14/23\|.032822A\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/14/2023 | 03/14/2023 | Expiration | 23,251 | 3,375,000 | 145.15 | 95,513 | | | | | | | | (19,705) | | | | 0010 |
| .032822K EEJ<br>EUR03/28/23\|.032822K\|EEJ<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 65,201 | 9,685,000 | 148.54 | 239,220 | | | | | | | | (56,675) | | | | 0010 |
| .032822V EEJ<br>EUR03/28/23\|.032822V\|EEJ<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 4,686 | 710,000 | 151.5108 | 15,833 | | | | | | | | (3,751) | | | | 0010 |
| .032822M EEJ<br>EUR03/28/23\|.032822M\|EEJ<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 42,951 | 6,380,000 | 148.54 | 164,604 | | | | | | | | (38,997) | | | | 0010 |
| .032822C EEJ<br>EUR03/28/23\|.032822C\|EEJ<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 6,260 | 930,000 | 148.54 | 10,602 | | | | | | | | (2,512) | | | | 0010 |
| .F032822 SPX<br>EUR03/28/23\|.F032822\|SPX<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 1,340 | 6,135,000 | 4575.52 | 123,927 | | | | | | | | (29,360) | | | | 0010 |
| .E032822 SPX<br>EUR03/28/23\|.E032822\|SPX<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 5,895 | 26,975,000 | 4575.52 | 334,490 | | | | | | | | (79,246) | | | | 0010 |
| .032822L EEJ<br>EUR03/28/23\|.032822L\|EEJ<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 2,423 | 360,000 | 148.54 | 9,108 | | | | | | | | (2,158) | | | | 0010 |
| .032922C SGIXCGMS<br>EUR03/\|.032922C\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/29/2022 | 03/28/2023 | 03/28/2023 | Expiration | 979 | 343,492 | 350.72 | 8,609 | | | | | | | | (2,045) | | | | 0010 |
| .032922K PDLV5E<br>EUR03/28\|.032922K\|PDLV5E<br>EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 03/29/2022 | 03/28/2023 | 03/28/2023 | Expiration | 1,948 | 806,636 | 413.97 | 18,553 | | | | | | | | (4,408) | | | | 0010 |
| .032922D PDLV5E<br>EUR02/28\|.032922D\|PDLV5E<br>EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 03/29/2022 | 02/28/2023 | 02/28/2023 | Expiration | 934 | 395,948 | 423.65 | 5,543 | | | | | | | | (963) | | | | 0010 |
| .032922F PDLV5E<br>EUR03/28\|.032922F\|PDLV5E<br>EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 03/29/2022 | 03/28/2023 | 03/28/2023 | Expiration | 4,396 | 1,819,815 | 413.97 | 45,313 | | | | | | | | (10,765) | | | | 0010 |
| .032922A SGIXCGMS<br>EUR03/\|.032922A\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/29/2022 | 03/21/2023 | 03/21/2023 | Expiration | 1,031 | 364,259 | 353.05 | 7,944 | | | | | | | | (1,768) | | | | 0010 |
| .032922E PDLV5E<br>EUR03/21\|.032922E\|PDLV5E<br>EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 03/29/2022 | 03/21/2023 | 03/21/2023 | Expiration | 822 | 342,467 | 416.19 | 7,569 | | | | | | | | (1,684) | | | | 0010 |
| .F040722 SPX<br>ASIAN04/10/2\|.F040722\|SPX<br>ASIAN 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 652 | 2,935,000 | 4500.21 | 92,769 | | | | | | | | (25,231) | | | | 0010 |
| .040722X EEJ<br>EUR004/10/23\|.040722X\|EEJ<br>EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 22,315 | 3,320,000 | 148.778468 | 87,648 | | | | | | | | (23,838) | | | | 0010 |
| .E040722 SPX<br>ASIAN04/10/2\|.E040722\|SPX<br>ASIAN 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,123 | 5,055,000 | 4500.21 | 124,859 | | | | | | | | (33,959) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .040722Z EEJ EUR004/10/23\|.040722Z\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 3,657 | 550,000 | 150.384256 | 12,210 | | | | | | | | (3,321) | | | | 0010 |
| .D040722 SPX ASIAN04/10/2\|.D040722\|SPX ASIAN 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 208 | 940,000 | 4500.21 | 19,238 | | | | | | | | (5,232) | | | | 0010 |
| .040722W EEJ EUR004/10/23\|.040722W\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 3,348 | 495,000 | 147.806156 | 14,504 | | | | | | | | (3,945) | | | | 0010 |
| .040722B EEJ EUR003/28/23\|.040722B\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 03/28/2023 | 03/28/2023 | Expiration | 24,909 | 3,700,000 | 148.54 | 80,660 | | | | | | | | (19,763) | | | | 0010 |
| .A040722 EEJ EUR004/10/23\|.A040722\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 7,815 | 1,180,000 | 150.988268 | 24,544 | | | | | | | | (6,675) | | | | 0010 |
| .040722U EEJ EUR004/10/23\|.040722U\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 6,686 | 985,000 | 147.32 | 30,338 | | | | | | | | (8,251) | | | | 0010 |
| .040722A EEJ EUR003/21/23\|.040722A\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 03/21/2023 | 03/21/2023 | Expiration | 28,599 | 4,245,000 | 148.43 | 85,325 | | | | | | | | (19,595) | | | | 0010 |
| .040722S EEJ EUR003/21/23\|.040722S\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 03/21/2023 | 03/21/2023 | Expiration | 2,002 | 305,000 | 152.274337 | 4,941 | | | | | | | | (1,135) | | | | 0010 |
| .G040722 SPX ASIAN04/10/2\|.G040722\|SPX ASIAN 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,919 | 8,640,000 | 4500.21 | 285,768 | | | | | | | | (77,723) | | | | 0010 |
| .B040722 EEJ EUR004/10/23\|.B040722\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 9,644 | 1,470,000 | 152.417272 | 25,872 | | | | | | | | (7,037) | | | | 0010 |
| .040722F EEJ EUR004/10/23\|.040722F\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 6,720 | 990,000 | 147.32 | 19,998 | | | | | | | | (5,439) | | | | 0010 |
| .040722R EEJ EUR003/21/23\|.040722R\|EEJ EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 03/21/2023 | 03/21/2023 | Expiration | 4,258 | 640,000 | 150.300218 | 13,120 | | | | | | | | (3,013) | | | | 0010 |
| .040722Q EEJ EUR004/10/23\|.040722Q\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 2,070 | 305,000 | 147.32 | 8,662 | | | | | | | | (2,356) | | | | 0010 |
| .040722G EEJ EUR004/10/23\|.040722G\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 8,417 | 1,240,000 | 147.32 | 25,916 | | | | | | | | (7,049) | | | | 0010 |
| .AJ4072 PDLV5E EUR004/10\|.AJ4072\|PDLV5E EURO 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 10,440 | 4,309,835 | 412.8 | 98,695 | | | | | | | | (26,843) | | | | 0010 |
| .040722P EEJ EUR004/10/23\|.040722P\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 15,544 | 2,290,000 | 147.32 | 63,433 | | | | | | | | (17,252) | | | | 0010 |
| .AH4072 PDLV5E EUR003/14\|.AH4072\|PDLV5E EURO 03/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 04/07/2022 | 03/14/2023 | 03/14/2023 | Expiration | 781 | 327,043 | 418.45 | 5,331 | | | | | | | | (1,139) | | | | 0010 |
| .AL4072 PDLV5E EUR004/10\|.AL4072\|PDLV5E EURO 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,485 | 613,029 | 412.8 | 13,303 | | | | | | | | (3,618) | | | | 0010 |
| .J040722 SPX EUR004/10/23\|.J040722\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 2,074 | 9,335,011 | 4500.21 | 200,703 | | | | | | | | (54,587) | | | | 0010 |
| .040722L EEJ EUR004/10/23\|.040722L\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 7,059 | 1,040,000 | 147.32 | 26,520 | | | | | | | | (7,213) | | | | 0010 |
| .I040722 SPX EUR004/10/23\|.I040722\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 587 | 2,644,998 | 4500.21 | 48,668 | | | | | | | | (13,237) | | | | 0010 |
| .040722K EEJ EUR004/10/23\|.040722K\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 54,710 | 8,060,000 | 147.32 | 200,694 | | | | | | | | (54,584) | | | | 0010 |
| .040722M EEJ EUR004/10/23\|.040722M\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 82,948 | 12,220,000 | 147.32 | 317,720 | | | | | | | | (86,413) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .M040722 SPX EUR004/10/23\|.M040722\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 5,503 | 24,765,016 | 4500.21 | 668,655 | | | | | | | | (181,859) | | | | 0010 |
| .040722H EEJ EUR004/10/23\|.040722H\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 14,661 | 2,160,000 | 147.32 | 47,088 | | | | | | | | (12,807) | | | | 0010 |
| .L040722 SPX EUR004/10/23\|.L040722\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,021 | 4,594,984 | 4500.21 | 118,092 | | | | | | | | (32,118) | | | | 0010 |
| .AG4072 PDLV5E EUR003/07\|.AG4072\|PDLV5E EURO 03/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 04/07/2022 | 03/07/2023 | 03/07/2023 | Expiration | 1,187 | 505,276 | 425.66 | 5,255 | | | | | | | | (1,035) | | | | 0010 |
| .040722J EEJ EUR004/10/23\|.040722J\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 12,625 | 1,860,000 | 147.32 | 43,710 | | | | | | | | (11,888) | | | | 0010 |
| .K040722 SPX EUR004/10/23\|.K040722\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,884 | 8,480,016 | 4500.21 | 204,368 | | | | | | | | (55,584) | | | | 0010 |
| .0407221 EEJ EUR004/10/23\|.0407221\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 12,150 | 1,790,000 | 147.32 | 39,917 | | | | | | | | (10,857) | | | | 0010 |
| .P040722 SPX EUR004/10/23\|.P040722\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 2,803 | 12,614,989 | 4500.21 | 392,327 | | | | | | | | (106,704) | | | | 0010 |
| .040722E EEJ EUR004/10/23\|.040722E\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 65,707 | 9,680,000 | 147.32 | 180,048 | | | | | | | | (48,969) | | | | 0010 |
| .N040722 SPX EUR004/10/23\|.N040722\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,113 | 5,009,994 | 4500.21 | 142,284 | | | | | | | | (38,698) | | | | 0010 |
| .040722D EEJ EUR004/10/23\|.040722D\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 15,069 | 2,220,000 | 147.32 | 39,072 | | | | | | | | (10,627) | | | | 0010 |
| .O040722 SPX EUR004/10/23\|.O040722\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 3,216 | 14,475,015 | 4500.21 | 431,355 | | | | | | | | (117,319) | | | | 0010 |
| .040722C EEJ EUR004/10/23\|.040722C\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 12,286 | 1,810,000 | 147.32 | 20,272 | | | | | | | | (5,514) | | | | 0010 |
| .C040722 SPX ASIAN04/10/2\|.C040722\|SPX ASIAN 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,893 | 8,520,000 | 4500.21 | 102,802 | | | | | | | | (27,960) | | | | 0010 |
| .R040722 SPX EUR004/10/23\|.R040722\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 3,280 | 14,765,009 | 4500.21 | 516,775 | | | | | | | | (140,551) | | | | 0010 |
| .040722N EEJ EUR004/10/23\|.040722N\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 3,224 | 475,000 | 147.32 | 12,588 | | | | | | | | (3,424) | | | | 0010 |
| .040722Y EEJ EUR004/10/23\|.040722Y\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 12,376 | 1,850,000 | 149.470872 | 45,325 | | | | | | | | (12,327) | | | | 0010 |
| .0407220 EEJ EUR004/10/23\|.0407220\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 86,512 | 12,745,000 | 147.32 | 344,115 | | | | | | | | (93,592) | | | | 0010 |
| .H040722 SPX EUR004/10/23\|.H040722\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 7,827 | 35,224,989 | 4500.21 | 447,358 | | | | | | | | (121,671) | | | | 0010 |
| .Q040722 SPX EUR004/10/23\|.Q040722\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/07/2022 | 04/10/2023 | 04/10/2023 | Expiration | 3,708 | 16,690,019 | 4500.21 | 540,756 | | | | | | | | (147,074) | | | | 0010 |
| .H040822 SPX EUR004/10/23\|.H040822\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/08/2022 | 04/10/2023 | 04/10/2023 | Expiration | 3,500 | 15,750,735 | 4500.21 | 1,406,230 | | | | | | | | (383,517) | | | | 0010 |
| .041122J SGIXCGMS EUR004/\|.041122J\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 04/11/2022 | 04/06/2023 | 04/06/2023 | Expiration | 3,229 | 1,128,959 | 349.59 | 24,931 | | | | | | | | (6,616) | | | | 0010 |
| .T041422 SPX EUR004/14/23\|.T041422\|SPX EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 4,635 | 20,360,000 | 4392.59 | 987,460 | | | | 987,460 | | 911,423 | | (987,460) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .R041422 SPX<br>EUR004/14/23 \| .R041422 \| SPX<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,548 | 6,800,000 | 4392.59 | 290,700 | | | | 290,700 | | 266,281 | | | (290,700) | | | 0010 |
| .A041422 EEJ<br>EUR004/14/23 \| .A041422 \| EEJ<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 67,841 | 10,025,000 | 147.77 | 306,765 | | | | 306,765 | | 296,508 | | | (306,765) | | | 0010 |
| .041422R EEJ<br>EUR012/14/23 \| .041422R \| EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 8,047 | 1,200,000 | 149.12 | 40,680 | | | | 40,680 | | 34,452 | | | (40,680) | | | 0010 |
| .S041422 SPX<br>EUR004/14/23 \| .S041422 \| SPX<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,124 | 4,940,000 | 4392.59 | 234,156 | | | | 234,156 | | 215,835 | | | (234,156) | | | 0010 |
| .041422Q EEJ<br>EUR010/16/23 \| .041422Q \| EEJ<br>EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 10/16/2023 | 10/16/2023 | Expiration | 4,014 | 600,000 | 149.47 | 18,720 | | | | 18,720 | | 16,489 | | | (18,720) | | | 0010 |
| .U041422 SPX<br>EUR004/14/23 \| .U041422 \| SPX<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,405 | 6,175,000 | 4392.59 | 332,586 | | | | 332,586 | | 308,833 | | | (332,586) | | | 0010 |
| .Q041422 SPX<br>EUR004/14/23 \| .Q041422 \| SPX<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,561 | 6,860,000 | 4392.59 | 281,123 | | | | 281,123 | | 256,831 | | | (281,123) | | | 0010 |
| .W041422 PDLV5E<br>EUR003/14 \| .W041422 \| PDLV5E<br>EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2022 | 03/14/2023 | 03/14/2023 | Expiration | 1,194 | 500,000 | 418.45 | 7,300 | | | | | | | | (1,598) | | | | 0010 |
| .041422D EEJ<br>EUR004/14/23 \| .041422D \| EEJ<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 2,943 | 435,000 | 147.77 | 7,526 | | | | | | | | (2,153) | | | | 0010 |
| .041422U EEJ<br>EUR004/14/23 \| .041422U \| EEJ<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,680 | 250,000 | 148.789613 | 6,900 | | | | | | | | (1,974) | | | | 0010 |
| .H041422 SPX<br>EUR004/14/23 \| .H041422 \| SPX<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 5,870 | 25,785,000 | 4392.59 | 313,803 | | | | | | | | (89,534) | | | | 0010 |
| .041422F EEJ<br>EUR004/14/23 \| .041422F \| EEJ<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 6,022 | 890,000 | 147.77 | 17,711 | | | | | | | | (5,067) | | | | 0010 |
| .041422E EEJ<br>EUR004/14/23 \| .041422E \| EEJ<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 32,888 | 4,860,000 | 147.77 | 89,910 | | | | | | | | (25,724) | | | | 0010 |
| .041422V EEJ<br>EUR004/14/23 \| .041422V \| EEJ<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 8,804 | 1,315,000 | 149.351139 | 34,190 | | | | | | | | (9,782) | | | | 0010 |
| .I041422 SPX<br>EUR004/14/23 \| .I041422 \| SPX<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,969 | 8,650,000 | 4392.59 | 174,471 | | | | | | | | (49,780) | | | | 0010 |
| .041422S EEJ<br>EUR003/28/23 \| .041422S \| EEJ<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 03/28/2023 | 03/28/2023 | Expiration | 5,786 | 870,000 | 150.352188 | 19,401 | | | | | | | | (4,864) | | | | 0010 |
| .041422H EEJ<br>EUR004/14/23 \| .041422H \| EEJ<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 10,252 | 1,515,000 | 147.77 | 33,027 | | | | | | | | (9,449) | | | | 0010 |
| .041422Y EEJ<br>EUR004/14/23 \| .041422Y \| EEJ<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 3,004 | 455,000 | 151.449473 | 9,373 | | | | | | | | (2,682) | | | | 0010 |
| .041422I EEJ<br>EUR004/14/23 \| .041422I \| EEJ<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 18,237 | 2,695,000 | 147.77 | 60,099 | | | | | | | | (17,195) | | | | 0010 |
| .C041422 SPX<br>ASIAN04/14/2 \| .C041422 \| SPX<br>ASIAN 04/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,691 | 7,430,000 | 4392.59 | 89,903 | | | | | | | | (25,651) | | | | 0010 |
| .X041422 PDLV5E<br>EUR004/10 \| .X041422 \| PDLV5E<br>EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/14/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,024 | 423,067 | 412.8 | 8,884 | | | | | | | | (2,471) | | | | 0010 |
| .N041422 SPX<br>EUR004/14/23 \| .N041422 \| SPX<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,436 | 6,310,000 | 4392.59 | 190,499 | | | | | | | | (54,353) | | | | 0010 |
| .041422P EEJ<br>EUR004/14/23 \| .041422P \| EEJ<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 71,868 | 10,620,000 | 147.77 | 285,678 | | | | | | | | (81,736) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .041422Z EEJ EUR004/14/23\|.041422Z\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 11,896 | 1,820,000 | 152.986281 | 31,486 | | | | | | | | (9,008) | | | | 0010 |
| .041422G EEJ EUR004/14/23\|.041422G\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 5,176 | 765,000 | 147.77 | 15,989 | | | | | | | | (4,574) | | | | 0010 |
| .041422O EEJ EUR004/14/23\|.041422O\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 5,143 | 760,000 | 147.77 | 20,064 | | | | | | | | (5,741) | | | | 0010 |
| .M041422 SPX EUR004/14/23\|.M041422\|SPX EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,744 | 7,665,000 | 4392.59 | 221,212 | | | | | | | | (63,116) | | | | 0010 |
| .AB4142 PDLV5E EUR004/14\|.AB4142\|PDLV5E EURO 04/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 4,755 | 1,955,901 | 411.3 | 44,986 | | | | | | | | (12,871) | | | | 0010 |
| .O041422 SPX EUR004/14/23\|.O041422\|SPX EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,718 | 7,550,000 | 4392.59 | 237,825 | | | | | | | | (67,856) | | | | 0010 |
| .041422L EEJ EUR004/14/23\|.041422L\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 28,625 | 4,230,000 | 147.77 | 104,904 | | | | | | | | (30,014) | | | | 0010 |
| .041422J EEJ EUR004/14/23\|.041422J\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 10,455 | 1,545,000 | 147.77 | 36,308 | | | | | | | | (10,388) | | | | 0010 |
| .P041422 SPX EUR004/14/23\|.P041422\|SPX EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 2,103 | 9,240,000 | 4392.59 | 307,415 | | | | | | | | (87,711) | | | | 0010 |
| .D041422 SPX ASIAN04/14/2\|.D041422\|SPX ASIAN 04/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 344 | 1,515,000 | 4392.59 | 33,785 | | | | | | | | (9,639) | | | | 0010 |
| .041422A EEJ EUR003/28/23\|.041422A\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 03/28/2023 | 03/28/2023 | Expiration | 23,730 | 3,525,000 | 148.54 | 74,025 | | | | | | | | (18,560) | | | | 0010 |
| .041422K EEJ EUR004/14/23\|.041422K\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 3,282 | 485,000 | 147.77 | 11,689 | | | | | | | | (3,344) | | | | 0010 |
| .041422B EEJ EUR003/28/23\|.041422B\|EEJ EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 03/28/2023 | 03/28/2023 | Expiration | 16,426 | 2,440,000 | 148.54 | 55,632 | | | | | | | | (13,949) | | | | 0010 |
| .041422N EEJ EUR004/14/23\|.041422N\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 70,176 | 10,370,000 | 147.77 | 269,620 | | | | | | | | (77,141) | | | | 0010 |
| .041422W EEJ EUR004/14/23\|.041422W\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 7,000 | 1,050,000 | 149.98655 | 25,515 | | | | | | | | (7,300) | | | | 0010 |
| .L041422 SPX EUR004/14/23\|.L041422\|SPX EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,396 | 6,135,000 | 4392.59 | 168,835 | | | | | | | | (48,172) | | | | 0010 |
| .E041422 SPX ASIAN04/14/2\|.E041422\|SPX ASIAN 04/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 706 | 3,105,000 | 4392.59 | 77,625 | | | | | | | | (22,148) | | | | 0010 |
| .041422M EEJ EUR004/14/23\|.041422M\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 6,361 | 940,000 | 147.77 | 23,876 | | | | | | | | (6,831) | | | | 0010 |
| .041422C EEJ EUR004/14/23\|.041422C\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 3,282 | 485,000 | 147.77 | 5,384 | | | | | | | | (1,540) | | | | 0010 |
| .J041422 SPX EUR004/14/23\|.J041422\|SPX EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,435 | 6,305,000 | 4392.59 | 151,951 | | | | | | | | (43,354) | | | | 0010 |
| .F041422 SPX ASIAN04/14/2\|.F041422\|SPX ASIAN 04/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,315 | 5,780,000 | 4392.59 | 184,960 | | | | | | | | (52,773) | | | | 0010 |
| .K041422 SPX EUR004/14/23\|.K041422\|SPX EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 4,400 | 19,330,000 | 4392.59 | 505,866 | | | | | | | | (144,333) | | | | 0010 |
| .AD4142 PDLV5E EUR004/14\|.AD4142\|PDLV5E EURO 04/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 549 | 225,928 | 411.3 | 4,925 | | | | | | | | (1,409) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .G041422 SPX ASIAN04/14/2\|.G041422\|SPX ASIAN 04/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 687 | 3,020,000 | 4392.59 | 101,472 | | | | | | | | (28,952) | | | | 0010 |
| .041422X EEJ EUR004/14/23\|.041422X\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/14/2022 | 04/14/2023 | 04/14/2023 | Expiration | 4,379 | 660,000 | 150.710623 | 14,784 | | | | | | | | (4,230) | | | | 0010 |
| .041922A SGIXCGMS EUR004/\|.041922A\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 04/19/2022 | 04/14/2023 | 04/14/2023 | Expiration | 2,668 | 927,654 | 347.69 | 20,384 | | | | | | | | (5,865) | | | | 0010 |
| .042122D EEJ EUR010/16/23\|.042122D\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 10/16/2023 | 10/16/2023 | Expiration | 4,382 | 655,000 | 149.47 | 20,698 | | | | 20,698 | | 18,262 | | (20,698) | | | | 0010 |
| .042122F EEJ EUR004/14/23\|.042122F\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/14/2023 | 04/14/2023 | Expiration | 4,094 | 605,000 | 147.77 | 18,634 | | | | 18,634 | | 18,015 | | (18,634) | | | | 0010 |
| .042122B EEJ EUR004/10/23\|.042122B\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/10/2023 | 04/10/2023 | Expiration | 5,769 | 850,000 | 147.32 | 23,545 | | | | | | | | (6,660) | | | | 0010 |
| .042122N EEJ EUR004/21/23\|.042122N\|EEJ EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 33,944 | 5,000,000 | 147.3 | 129,500 | | | | | | | | (39,460) | | | | 0010 |
| .042122M EEJ EUR004/21/23\|.042122M\|EEJ EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 38,628 | 5,690,000 | 147.3 | 140,543 | | | | | | | | (42,825) | | | | 0010 |
| .AC4212 PDLV5E EUR004/21\|.AC4212\|PDLV5E EURO 04/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 9,000 | 3,685,042 | 409.42 | 85,124 | | | | | | | | (25,938) | | | | 0010 |
| .042122C EEJ EUR004/10/23\|.042122C\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/10/2023 | 04/10/2023 | Expiration | 16,969 | 2,500,000 | 147.32 | 70,500 | | | | | | | | (19,941) | | | | 0010 |
| .042122O EEJ EUR004/21/23\|.042122O\|EEJ EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 24,847 | 3,660,000 | 147.3 | 98,088 | | | | | | | | (29,888) | | | | 0010 |
| .042122Q EEJ EUR004/21/23\|.042122Q\|EEJ EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 7,671 | 1,130,000 | 147.3 | 33,222 | | | | | | | | (10,123) | | | | 0010 |
| .042122X SPX ASIAN04/21/2\|.042122X\|SPX ASIAN 04/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 1,776 | 7,805,000 | 4393.66 | 93,660 | | | | | | | | (28,539) | | | | 0010 |
| .J042122 SPX EUR004/21/23\|.J042122\|SPX EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 1,771 | 7,784,994 | 4393.66 | 249,899 | | | | | | | | (76,146) | | | | 0010 |
| .042122P EEJ EUR004/21/23\|.042122P\|EEJ EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 6,992 | 1,030,000 | 147.3 | 28,428 | | | | | | | | (8,662) | | | | 0010 |
| .I042122 SPX EUR004/21/23\|.I042122\|SPX EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 1,614 | 7,095,014 | 4393.66 | 218,526 | | | | | | | | (66,587) | | | | 0010 |
| .042122Y SPX ASIAN04/21/2\|.042122Y\|SPX ASIAN 04/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 269 | 1,185,000 | 4393.66 | 24,530 | | | | | | | | (7,474) | | | | 0010 |
| .G042122 SPX EUR004/21/23\|.G042122\|SPX EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 4,416 | 19,404,995 | 4393.66 | 525,876 | | | | | | | | (160,239) | | | | 0010 |
| .042122T EEJ EUR004/21/23\|.042122T\|EEJ EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 7,491 | 1,120,000 | 149.5095 | 27,104 | | | | | | | | (8,259) | | | | 0010 |
| .042122H EEJ EUR004/21/23\|.042122H\|EEJ EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 4,989 | 735,000 | 147.3 | 8,085 | | | | | | | | (2,464) | | | | 0010 |
| .B042122 SPX ASIAN04/21/2\|.B042122\|SPX ASIAN 04/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 1,267 | 5,570,000 | 4393.66 | 182,139 | | | | | | | | (55,499) | | | | 0010 |
| .042122I EEJ EUR004/21/23\|.042122I\|EEJ EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 31,873 | 4,695,000 | 147.3 | 86,858 | | | | | | | | (26,466) | | | | 0010 |
| .042122Z SPX ASIAN04/21/2\|.042122Z\|SPX ASIAN 04/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 731 | 3,215,000 | 4393.66 | 79,089 | | | | | | | | (24,099) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .A042122 SPX<br>ASIAN04/21/2\|.A042122\|SPX<br>ASIAN 04/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 424 | 1,865,000 | 4393.66 | 57,629 | | | | | | | | (17,560) | | | | 0010 |
| .042122S EEJ<br>EUR004/21/23\|.042122S\|EEJ<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 12,535 | 1,865,000 | 148.773 | 48,863 | | | | | | | | (14,889) | | | | 0010 |
| .F042122 SPX<br>EUR004/21/23\|.F042122\|SPX<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 1,866 | 8,200,019 | 4393.66 | 202,540 | | | | | | | | (61,716) | | | | 0010 |
| .042122R EEJ<br>EUR004/21/23\|.042122R\|EEJ<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 3,927 | 580,000 | 147.66825 | 17,052 | | | | | | | | (5,196) | | | | 0010 |
| .042122E EEJ<br>EUR004/10/23\|.042122E\|EEJ<br>EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/10/2023 | 04/10/2023 | Expiration | 8,460 | 1,260,000 | 148.925788 | 34,272 | | | | | | | | (9,694) | | | | 0010 |
| .H042122 SPX<br>EUR004/21/23\|.H042122\|SPX<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 1,858 | 8,165,002 | 4393.66 | 240,868 | | | | | | | | (73,395) | | | | 0010 |
| .042122K EEJ<br>EUR004/21/23\|.042122K\|EEJ<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 19,076 | 2,810,000 | 147.3 | 60,977 | | | | | | | | (18,580) | | | | 0010 |
| .Y042122 PDLV5E<br>EUR004/14\|.Y042122\|PDLV5E<br>EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/21/2022 | 04/14/2023 | 04/14/2023 | Expiration | 884 | 363,629 | 411.3 | 7,527 | | | | | | | | (2,190) | | | | 0010 |
| .K042122 SPX<br>EUR004/21/23\|.K042122\|SPX<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 2,170 | 9,534,989 | 4393.66 | 324,190 | | | | | | | | (98,784) | | | | 0010 |
| .AE4212 PDLV5E<br>EUR004/21\|.AE4212\|PDLV5E EURO<br>04/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 1,757 | 719,402 | 409.42 | 15,395 | | | | | | | | (4,691) | | | | 0010 |
| .E042122 SPX<br>EUR004/21/23\|.E042122\|SPX<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 1,023 | 4,495,022 | 4393.66 | 94,845 | | | | | | | | (28,900) | | | | 0010 |
| .X042122 PDLV5E<br>EUR003/21\|.X042122\|PDLV5E<br>EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 04/21/2022 | 03/21/2023 | 03/21/2023 | Expiration | 1,333 | 554,805 | 416.19 | 8,378 | | | | | | | | (2,006) | | | | 0010 |
| .C042122 SPX<br>EUR004/21/23\|.C042122\|SPX<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 6,641 | 29,180,010 | 4393.66 | 364,750 | | | | | | | | (111,143) | | | | 0010 |
| .042122J EEJ<br>EUR004/21/23\|.042122J\|EEJ<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 16,021 | 2,360,000 | 147.3 | 47,436 | | | | | | | | (14,454) | | | | 0010 |
| .042122L EEJ<br>EUR004/21/23\|.042122L\|EEJ<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 12,457 | 1,835,000 | 147.3 | 40,737 | | | | | | | | (12,413) | | | | 0010 |
| .042122V EEJ<br>EUR004/21/23\|.042122V\|EEJ<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 9,183 | 1,400,000 | 152.4555 | 24,220 | | | | | | | | (7,380) | | | | 0010 |
| .042122A EEJ<br>EUR004/10/23\|.042122A\|EEJ<br>EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/10/2023 | 04/10/2023 | Expiration | 13,236 | 1,950,000 | 147.32 | 53,040 | | | | | | | | (15,003) | | | | 0010 |
| .042122U EEJ<br>EUR004/21/23\|.042122U\|EEJ<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 3,361 | 505,000 | 150.246 | 11,262 | | | | | | | | (3,431) | | | | 0010 |
| .D042122 SPX<br>EUR004/21/23\|.D042122\|SPX<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 04/21/2022 | 04/21/2023 | 04/21/2023 | Expiration | 715 | 3,144,982 | 4393.66 | 57,239 | | | | | | | | (17,441) | | | | 0010 |
| .042222M MXEA<br>EUR004/21/2\|.042222M\|MXEA<br>EURO 04/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G56SEF7VJP5I70UK5573 | 04/22/2022 | 04/21/2023 | 04/21/2023 | Exercise | 1,249 | 2,656,173 | 2126.64 | 67,546 | | 24,505 | | 3,753 | | | | 3,867 | | | | 0010 |
| .042222G MXEA<br>EUR004/10/2\|.042222G\|MXEA<br>EURO 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G56SEF7VJP5I70UK5573 | 04/22/2022 | 04/10/2023 | 04/10/2023 | Expiration | 500 | 1,063,285 | 2126.57 | 12,460 | | | | | | | | (3,535) | | | | 0010 |
| .042222A MXEA<br>ASIAN03/28/\|.042222A\|MXEA<br>ASIAN 03/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G56SEF7VJP5I70UK5573 | 04/22/2022 | 03/28/2023 | 03/28/2023 | Expiration | 702 | 1,509,988 | 2150.98 | 27,511 | | | | | | | | (7,042) | | | | 0010 |
| .042222F MXEA<br>EUR003/28/2\|.042222F\|MXEA<br>EURO 03/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G56SEF7VJP5I70UK5573 | 04/22/2022 | 03/28/2023 | 03/28/2023 | Expiration | 1,686 | 3,626,552 | 2150.98 | 89,813 | | | | | | | | (22,988) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .042222B MXEA<br>ASIAN04/10/ \| .042222B \| MXEA<br>ASIAN 04/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/22/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,147 | 2,439,176 | 2126.57 | 51,145 | | | | | | | | (14,508) | | | | 0010 |
| .042222L MXEA<br>EURO04/21/2 \| .042222L \| MXEA<br>EURO 04/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/22/2022 | 04/21/2023 | 04/21/2023 | Exercise | 573 | 1,218,565 | 2126.64 | 16,479 | | 11,242 | | 916 | | | | 6,207 | | | | 0010 |
| .042222E MXEA<br>EURO03/28/2 \| .042222E \| MXEA<br>EURO 03/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/22/2022 | 03/28/2023 | 03/28/2023 | Expiration | 896 | 1,927,278 | 2150.98 | 34,774 | | | | | | | | (8,900) | | | | 0010 |
| .042222C MXEA<br>ASIAN04/14/ \| .042222C \| MXEA<br>ASIAN 04/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/22/2022 | 04/14/2023 | 04/14/2023 | Expiration | 983 | 2,082,495 | 2118.51 | 50,310 | | | | | | | | (14,680) | | | | 0010 |
| .042222D MXEA<br>ASIAN04/21/ \| .042222D \| MXEA<br>ASIAN 04/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/22/2022 | 04/21/2023 | 04/21/2023 | Expiration | 621 | 1,320,643 | 2126.64 | 26,448 | | | | | | | | (8,081) | | | | 0010 |
| .042222K MXEA<br>EURO04/14/2 \| .042222K \| MXEA<br>EURO 04/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/22/2022 | 04/14/2023 | 04/14/2023 | Exercise | 1,525 | 3,230,728 | 2118.51 | 83,829 | | 41,495 | | 3,087 | | | | 17,035 | | | | 0010 |
| .042222H MXEA<br>EURO04/10/2 \| .042222H \| MXEA<br>EURO 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/22/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,773 | 3,770,409 | 2126.57 | 87,888 | | | | | | | | (24,931) | | | | 0010 |
| .042222I MXEA<br>EURO04/10/2 \| .042222I \| MXEA<br>EURO 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/22/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,224 | 2,602,922 | 2126.57 | 71,322 | | | | | | | | (20,232) | | | | 0010 |
| .042222J MXEA<br>EURO04/14/2 \| .042222J \| MXEA<br>EURO 04/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/22/2022 | 04/14/2023 | 04/14/2023 | Exercise | 541 | 1,146,114 | 2118.51 | 15,938 | | 14,721 | | 587 | | | | 10,071 | | | | 0010 |
| .042522C SGIXCGMS<br>EURO04/ \| .042522C \| SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/25/2022 | 04/21/2023 | 04/21/2023 | Expiration | 2,622 | 906,663 | 345.78 | 22,917 | | | | | | | | (7,022) | | | | 0010 |
| .042522C SGIXCGMS<br>EURO04/ \| .042522C \| SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/25/2022 | 04/21/2023 | 04/21/2023 | Other | | | 345.78 | | | | | | | | | | | | | 0010 |
| .042522A SGIXCGMS<br>EURO04/ \| .042522A \| SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/25/2022 | 04/14/2023 | 04/14/2023 | Expiration | 591 | 205,801 | 347.69 | 4,629 | | | | | | | | (1,354) | | | | 0010 |
| .042722F SPX<br>EURO02/28/23 \| .042722F \| SPX<br>EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/27/2022 | 02/28/2023 | 02/28/2023 | Expiration | 1,399 | 6,119,142 | 4373.94 | 202,016 | | | | | | | | (38,416) | | | | 0010 |
| .042722H SPX<br>EURO03/14/23 \| .042722H \| SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/27/2022 | 03/14/2023 | 03/14/2023 | Expiration | 2,058 | 8,588,260 | 4173.11 | 220,021 | | | | | | | | (49,660) | | | | 0010 |
| .042722L SPX<br>EURO04/14/23 \| .042722L \| SPX<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/27/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,854 | 8,143,862 | 4392.59 | 228,487 | | | | | | | | (67,240) | | | | 0010 |
| .042722K SPX<br>EURO04/10/23 \| .042722K \| SPX<br>EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/27/2022 | 04/10/2023 | 04/10/2023 | Expiration | 4,501 | 20,255,445 | 4500.21 | 531,883 | | | | | | | | (152,186) | | | | 0010 |
| .042722G SPX<br>EURO03/07/23 \| .042722G \| SPX<br>EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/27/2022 | 03/07/2023 | 03/07/2023 | Expiration | 1,532 | 6,436,070 | 4201.09 | 261,405 | | | | | | | | (54,459) | | | | 0010 |
| .042722J SPX<br>EURO03/28/23 \| .042722J \| SPX<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/27/2022 | 03/28/2023 | 03/28/2023 | Expiration | 2,211 | 10,116,475 | 4575.52 | 232,730 | | | | | | | | (60,104) | | | | 0010 |
| .042722I SPX<br>EURO03/21/23 \| .042722I \| SPX<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/27/2022 | 03/21/2023 | 03/21/2023 | Expiration | 3,379 | 15,074,327 | 4461.18 | 358,647 | | | | | | | | (86,911) | | | | 0010 |
| .042822W EEJ<br>EURO04/28/23 \| .042822W \| EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 9,342 | 1,385,000 | 148.240125 | 34,902 | | | | | | | | (11,312) | | | | 0010 |
| .042822X EEJ<br>EURO04/28/23 \| .042822X \| EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 8,512 | 1,265,000 | 148.60615 | 30,613 | | | | | | | | (9,922) | | | | 0010 |
| .042822A EEJ<br>EURO04/14/23 \| .042822A \| EEJ<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/14/2023 | 04/14/2023 | Expiration | 16,004 | 2,365,000 | 147.77 | 48,719 | | | | | | | | (14,461) | | | | 0010 |
| .X042822 PDLV5E<br>EURO04/28 \| .X042822 \| PDLV5E<br>EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 1,187 | 486,479 | 409.72 | 10,362 | | | | | | | | (3,358) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .042822T EEJ<br>EUR004/14/23\|.042822T\|EEJ<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/14/2023 | 04/14/2023 | Expiration | 3,729 | 565,000 | 151.493804 | 8,362 | | | | | | | | (2,482) | | | | 0010 |
| .042822V EEJ<br>EUR004/28/23\|.042822V\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 4,510 | 665,000 | 147.449511 | 18,221 | | | | | | | | (5,905) | | | | 0010 |
| .042822B EEJ<br>EUR004/21/23\|.042822B\|EEJ<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/21/2023 | 04/21/2023 | Expiration | 16,870 | 2,485,000 | 147.3 | 54,173 | | | | | | | | (16,833) | | | | 0010 |
| .042822U EEJ<br>EUR004/28/23\|.042822U\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 2,629 | 385,000 | 146.41 | 11,743 | | | | | | | | (3,806) | | | | 0010 |
| .042822E EEJ<br>EUR004/28/23\|.042822E\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 23,427 | 3,430,000 | 146.41 | 63,455 | | | | | | | | (20,566) | | | | 0010 |
| .042822Q EEJ<br>EUR004/28/23\|.042822Q\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 10,074 | 1,475,000 | 146.41 | 42,775 | | | | | | | | (13,863) | | | | 0010 |
| .042822D EEJ<br>EUR004/28/23\|.042822D\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 10,108 | 1,480,000 | 146.41 | 25,308 | | | | | | | | (8,202) | | | | 0010 |
| .042822C EEJ<br>EUR004/28/23\|.042822C\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 6,249 | 915,000 | 146.41 | 10,157 | | | | | | | | (3,292) | | | | 0010 |
| .042822N EEJ<br>EUR004/28/23\|.042822N\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 69,462 | 10,170,000 | 146.41 | 262,386 | | | | | | | | (85,039) | | | | 0010 |
| .042822S EEJ<br>EUR004/14/23\|.042822S\|EEJ<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/14/2023 | 04/14/2023 | Expiration | 4,885 | 725,000 | 148.405411 | 15,588 | | | | | | | | (4,627) | | | | 0010 |
| .042822Y EEJ<br>EUR004/28/23\|.042822Y\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 2,040 | 305,000 | 149.48461 | 6,680 | | | | | | | | (2,165) | | | | 0010 |
| .042822H EEJ<br>EUR004/28/23\|.042822H\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 22,027 | 3,225,000 | 146.41 | 69,983 | | | | | | | | (22,681) | | | | 0010 |
| .042822R EEJ<br>EUR004/28/23\|.042822R\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 10,074 | 1,475,000 | 146.41 | 43,365 | | | | | | | | (14,055) | | | | 0010 |
| .A042822 EEJ<br>EUR004/28/23\|.A042822\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 12,244 | 1,855,000 | 151.490427 | 32,277 | | | | | | | | (10,461) | | | | 0010 |
| .042822O EEJ<br>EUR004/28/23\|.042822O\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 32,989 | 4,830,000 | 146.41 | 129,444 | | | | | | | | (41,953) | | | | 0010 |
| .042822G EEJ<br>EUR004/28/23\|.042822G\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 7,649 | 1,120,000 | 146.41 | 23,184 | | | | | | | | (7,514) | | | | 0010 |
| .042822P EEJ<br>EUR004/28/23\|.042822P\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 4,098 | 600,000 | 146.41 | 16,500 | | | | | | | | (5,348) | | | | 0010 |
| .042822Z EEJ<br>EUR004/28/23\|.042822Z\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 5,098 | 765,000 | 150.040968 | 15,759 | | | | | | | | (5,107) | | | | 0010 |
| .042822F EEJ<br>EUR004/28/23\|.042822F\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 6,181 | 905,000 | 146.41 | 17,829 | | | | | | | | (5,778) | | | | 0010 |
| .M042822 SPX<br>EUR004/28/23\|.M042822\|SPX<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 1,197 | 5,135,000 | 4287.5 | 159,134 | | | | | | | | (51,575) | | | | 0010 |
| .042822K EEJ<br>EUR004/28/23\|.042822K\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 8,640 | 1,265,000 | 146.41 | 30,360 | | | | | | | | (9,840) | | | | 0010 |
| .D042822 SPX<br>ASIAN04/28/2\|.D042822\|SPX<br>ASIAN 04/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 725 | 3,110,000 | 4287.5 | 75,784 | | | | | | | | (24,562) | | | | 0010 |
| .042822I EEJ<br>EUR004/28/23\|.042822I\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 6,795 | 995,000 | 146.41 | 22,089 | | | | | | | | (7,159) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .N042822 SPX EUR004/28/23\|.N042822\|SPX EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 2,103 | 9,020,000 | 4287.5 | 291,526 | | | | | | | | (94,484) | | | | 0010 |
| .O042822 SPX EUR004/28/23\|.O042822\|SPX EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 2,178 | 9,340,000 | 4287.5 | 314,104 | | | | | | | | (101,801) | | | | 0010 |
| .042822L EEJ EUR004/28/23\|.042822L\|EEJ EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 9,664 | 1,415,000 | 146.41 | 34,951 | | | | | | | | (11,327) | | | | 0010 |
| .042822M EEJ EUR004/28/23\|.042822M\|EEJ EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 42,244 | 6,185,000 | 146.41 | 156,481 | | | | | | | | (50,715) | | | | 0010 |
| .042822J EEJ EUR004/28/23\|.042822J\|EEJ EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 3,688 | 540,000 | 146.41 | 12,690 | | | | | | | | (4,113) | | | | 0010 |
| .O042822 PDLV5E EUR003/28\|.O042822\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 04/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 1,346 | 557,415 | 413.97 | 9,699 | | | | | | | | (2,528) | | | | 0010 |
| .F042822 SPX ASIAN04/28/2\|.F042822\|SPX ASIAN 04/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 591 | 2,535,000 | 4287.5 | 83,642 | | | | | | | | (27,108) | | | | 0010 |
| .B042822 SPX ASIAN04/28/2\|.B042822\|SPX ASIAN 04/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 2,064 | 8,850,000 | 4287.5 | 104,519 | | | | | | | | (33,874) | | | | 0010 |
| .C042822 SPX ASIAN04/28/2\|.C042822\|SPX ASIAN 04/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 387 | 1,660,000 | 4287.5 | 35,511 | | | | | | | | (11,509) | | | | 0010 |
| .L042822 SPX EUR004/28/23\|.L042822\|SPX EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 1,253 | 5,375,000 | 4287.5 | 156,144 | | | | | | | | (50,606) | | | | 0010 |
| .E042822 SPX ASIAN04/28/2\|.E042822\|SPX ASIAN 04/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 1,195 | 5,125,000 | 4287.5 | 156,994 | | | | | | | | (50,882) | | | | 0010 |
| .K042822 SPX EUR004/28/23\|.K042822\|SPX EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 2,278 | 9,770,000 | 4287.5 | 264,474 | | | | | | | | (85,716) | | | | 0010 |
| .G042822 SPX EUR004/28/23\|.G042822\|SPX EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 5,627 | 24,130,000 | 4287.5 | 286,423 | | | | | | | | (92,830) | | | | 0010 |
| .P042822 SPX EUR004/28/23\|.P042822\|SPX EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 1,209 | 5,185,000 | 4287.5 | 187,541 | | | | | | | | (60,782) | | | | 0010 |
| .R042822 PDLV5E EUR004/21\|.R042822\|PDLV5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 04/28/2022 | 04/21/2023 | 04/21/2023 | Expiration | 6,146 | 2,516,442 | 409.42 | 58,130 | | | | | | | | (18,063) | | | | 0010 |
| .V042822 PDLV5E EUR004/28\|.V042822\|PDLV5E EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 7,905 | 3,238,842 | 409.72 | 74,169 | | | | | | | | (24,038) | | | | 0010 |
| .J042822 SPX EUR004/28/23\|.J042822\|SPX EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 4,361 | 18,700,000 | 4287.5 | 479,842 | | | | | | | | (155,517) | | | | 0010 |
| .H042822 SPX EUR004/28/23\|.H042822\|SPX EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 1,388 | 5,955,000 | 4287.5 | 113,621 | | | | | | | | (36,825) | | | | 0010 |
| .U042822 PDLV5E EUR003/28\|.U042822\|PDLV5E EURO 03/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 04/28/2022 | 03/28/2023 | 03/28/2023 | Expiration | 706 | 292,477 | 413.97 | 4,943 | | | | | | | | (1,288) | | | | 0010 |
| .I042822 SPX EUR004/28/23\|.I042822\|SPX EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 04/28/2022 | 04/28/2023 | 04/28/2023 | Expiration | 1,959 | 8,400,000 | 4287.5 | 194,544 | | | | | | | | (63,052) | | | | 0010 |
| .050622F SPX EUR004/10/23\|.050622F\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,922 | 8,650,000 | 4500.21 | 195,788 | | | | | | | | (57,860) | | | | 0010 |
| .050622R SPX EUR003/28/23\|.050622R\|SPX EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 03/28/2023 | 03/28/2023 | Expiration | 1,385 | 6,340,000 | 4575.52 | 135,501 | | | | | | | | (36,190) | | | | 0010 |
| .0506220 SPX EUR003/07/23\|.0506220\|SPX EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 03/07/2023 | 03/07/2023 | Expiration | 1,396 | 5,865,000 | 4201.09 | 187,422 | | | | | | | | (40,473) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .050622S SPX EUR003/21/23\|.050622S\|SPX EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 03/21/2023 | 03/21/2023 | Expiration | 1,263 | 5,635,000 | 4461.18 | 136,202 | | | | | | | | (34,159) | | | | 0010 |
| .050622G SPX EUR002/28/23\|.050622G\|SPX EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 02/28/2023 | 02/28/2023 | Expiration | 1,674 | 7,325,000 | 4373.94 | 194,599 | | | | | | | | (38,390) | | | | 0010 |
| .050622E SPX EUR004/14/23\|.050622E\|SPX EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 04/14/2023 | 04/14/2023 | Expiration | 2,039 | 8,960,000 | 4392.59 | 233,679 | | | | | | | | (71,000) | | | | 0010 |
| .050622C SPX EUR004/21/23\|.050622C\|SPX EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 04/21/2023 | 04/21/2023 | Expiration | 2,126 | 9,345,000 | 4393.66 | 263,612 | | | | | | | | (83,807) | | | | 0010 |
| .050622K SPX EUR003/07/23\|.050622K\|SPX EURO 03/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 03/07/2023 | 03/07/2023 | Expiration | 1,587 | 6,670,000 | 4201.09 | 222,815 | | | | | | | | (48,116) | | | | 0010 |
| .050622U SPX EUR002/28/23\|.050622U\|SPX EURO 02/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 02/28/2023 | 02/28/2023 | Expiration | 1,141 | 4,995,000 | 4373.94 | 136,662 | | | | | | | | (26,961) | | | | 0010 |
| .050622A SPX EUR004/28/23\|.050622A\|SPX EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 04/28/2023 | 04/28/2023 | Expiration | 3,048 | 13,070,000 | 4287.5 | 409,308 | | | | | | | | (135,663) | | | | 0010 |
| .R050922 SPX EUR005/08/23\|.R050922\|SPX EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Exercise | 2,855 | 11,394,990 | 3991.24 | 364,640 | | 419,342 | | 7,051 | | | | 291,416 | | | | 0010 |
| .050922N EEJ EUR005/08/23\|.050922N\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 71,224 | 10,230,000 | 143.63 | 263,934 | | | | | | | | (92,596) | | | | 0010 |
| .H050922 SPX ASIAN05/09/2\|.H050922\|SPX ASIAN 05/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 2IGI19OL77OXOHC3ZE78 | 05/09/2022 | 05/09/2023 | 05/09/2023 | Expiration | 1,000 | 3,995,000 | 3991.24 | 128,639 | | | | | | | | (45,360) | | | | 0010 |
| .050922M EEJ EUR005/08/23\|.050922M\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 34,045 | 4,890,000 | 143.63 | 123,717 | | | | | | | | (43,403) | | | | 0010 |
| .050922L EEJ EUR005/08/23\|.050922L\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 20,887 | 3,000,000 | 143.63 | 74,100 | | | | | | | | (25,996) | | | | 0010 |
| .050922K EEJ EUR005/08/23\|.050922K\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 4,978 | 715,000 | 143.63 | 17,160 | | | | | | | | (6,020) | | | | 0010 |
| .T050922 SPX EUR005/08/23\|.T050922\|SPX EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Exercise | 4,592 | 18,330,009 | 3991.24 | 656,214 | | 674,555 | | 12,689 | | | | 444,336 | | | | 0010 |
| .050922P EEJ EUR005/08/23\|.050922P\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 1,810 | 260,000 | 143.63 | 7,150 | | | | | | | | (2,508) | | | | 0010 |
| .AQ5092 POLV5E EUR005/08\|.AQ5092\|POLV5E EURO 05/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 442 | 178,962 | 404.86 | 4,027 | | | | | | | | (1,413) | | | | 0010 |
| .0509220 EEJ EUR005/08/23\|.0509220\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 9,956 | 1,430,000 | 143.63 | 41,470 | | | | | | | | (14,549) | | | | 0010 |
| .AP5092 POLV5E EUR005/08\|.AP5092\|POLV5E EURO 05/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 560 | 227,045 | 404.86 | 4,155 | | | | | | | | (1,458) | | | | 0010 |
| .S050922 SPX EUR005/08/23\|.S050922\|SPX EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Exercise | 2,419 | 9,655,009 | 3991.24 | 323,443 | | 355,310 | | 6,254 | | | | 241,837 | | | | 0010 |
| .0509220 EEJ EUR005/08/23\|.0509220\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 42,853 | 6,155,000 | 143.63 | 164,954 | | | | | | | | (57,871) | | | | 0010 |
| .AN5092 POLV5E EUR005/08\|.AN5092\|POLV5E EURO 05/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 8,273 | 3,349,566 | 404.86 | 76,705 | | | | | | | | (26,910) | | | | 0010 |
| .AI5092 POLV5E EUR004/10\|.AI5092\|POLV5E EURO 04/10 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,690 | 697,874 | 412.8 | 9,840 | | | | | | | | (2,917) | | | | 0010 |
| .AK5092 POLV5E EUR004/28\|.AK5092\|POLV5E EURO 04/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/09/2022 | 04/28/2023 | 04/28/2023 | Expiration | 1,118 | 458,183 | 409.72 | 8,018 | | | | | | | | (2,665) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AJ5092 PDLV5E EUR004/21\|.AJ5092\|PDLV5E EURO 04/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 05/09/2022 | 04/21/2023 | 04/21/2023 | Expiration | 734 | 300,700 | 409.42 | 5,292 | | | | | | | | (1,687) | | | | 0010 |
| .050922B EEJ EUR004/28/23\|.050922B\|EEJ EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 04/28/2023 | 04/28/2023 | Expiration | 12,396 | 1,815,000 | 146.41 | 40,112 | | | | | | | | (13,333) | | | | 0010 |
| .050922Z EEJ EUR005/08/23\|.050922Z\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 5,933 | 865,000 | 145.78445 | 20,933 | | | | | | | | (7,344) | | | | 0010 |
| .050922C EEJ EUR005/08/23\|.050922C\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 3,794 | 545,000 | 143.63 | 6,050 | | | | | | | | (2,122) | | | | 0010 |
| .050922A EEJ EUR004/21/23\|.050922A\|EEJ EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 04/21/2023 | 04/21/2023 | Expiration | 35,336 | 5,205,000 | 147.3 | 100,457 | | | | | | | | (32,030) | | | | 0010 |
| .B050922 EEJ EUR005/08/23\|.B050922\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 8,492 | 1,250,000 | 147.192024 | 25,750 | | | | | | | | (9,034) | | | | 0010 |
| .050922D EEJ EUR005/08/23\|.050922D\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 10,721 | 1,540,000 | 143.63 | 26,334 | | | | | | | | (9,239) | | | | 0010 |
| .050922V EEJ EUR005/08/23\|.050922V\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 2,158 | 310,000 | 143.63 | 9,455 | | | | 183 | | | | (3,317) | | | | 0010 |
| .A050922 EEJ EUR005/08/23\|.A050922\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 5,215 | 765,000 | 146.689319 | 16,677 | | | | | | | | (5,851) | | | | 0010 |
| .J050922 SPX EUR005/08/23\|.J050922\|SPX EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Exercise | 795 | 3,174,992 | 3991.24 | 53,975 | | 92,078 | | 1,044 | | | | 73,142 | | | | 0010 |
| .050922F EEJ EUR005/08/23\|.050922F\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 5,430 | 780,000 | 143.63 | 15,522 | | | | | | | | (5,446) | | | | 0010 |
| .050922X EEJ EUR005/08/23\|.050922X\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 5,111 | 740,000 | 144.764677 | 19,980 | | | | | | | | (7,010) | | | | 0010 |
| .050922Y EEJ EUR005/08/23\|.050922Y\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 7,881 | 1,145,000 | 145.281745 | 29,198 | | | | | | | | (10,243) | | | | 0010 |
| .I050922 SPX EUR005/08/23\|.I050922\|SPX EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Exercise | 7,853 | 31,345,004 | 3991.24 | 376,140 | | 626,862 | | 7,273 | | | | 494,902 | | | | 0010 |
| .050922E EEJ EUR005/08/23\|.050922E\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 33,628 | 4,830,000 | 143.63 | 89,355 | | | | | | | | (31,348) | | | | 0010 |
| .050922S EEJ EUR005/08/23\|.050922S\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 10,060 | 1,445,000 | 143.63 | 42,483 | | | | 821 | | | | (14,904) | | | | 0010 |
| .L050922 SPX EUR005/08/23\|.L050922\|SPX EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Exercise | 1,275 | 5,089,988 | 3991.24 | 115,543 | | 187,315 | | 2,234 | | | | 146,778 | | | | 0010 |
| .050922G EEJ EUR005/08/23\|.050922G\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 1,845 | 265,000 | 143.63 | 5,486 | | | | | | | | (1,924) | | | | 0010 |
| .K050922 SPX EUR005/08/23\|.K050922\|SPX EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Exercise | 1,107 | 4,420,019 | 3991.24 | 89,284 | | 154,697 | | 1,726 | | | | 123,373 | | | | 0010 |
| .D050922 SPX ASIAN05/09/2\|.D050922\|SPX ASIAN 05/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 05/09/2022 | 05/09/2023 | 05/09/2023 | Expiration | 2,259 | 9,020,000 | 3991.24 | 103,730 | | | | | | | | (36,577) | | | | 0010 |
| .050922R EEJ EUR005/08/23\|.050922R\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 4,142 | 595,000 | 143.63 | 17,374 | | | | 336 | | | | (6,095) | | | | 0010 |
| .050922T EEJ EUR004/21/23\|.050922T\|EEJ EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 04/21/2023 | 04/21/2023 | Expiration | 6,651 | 1,005,000 | 151.10034 | 12,663 | | | | | | | | (4,037) | | | | 0010 |
| .050922H EEJ EUR005/08/23\|.050922H\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 21,095 | 3,030,000 | 143.63 | 65,751 | | | | | | | | (23,067) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .C050922 EEJ<br>EUR05/08/23\|.C050922\|EEJ<br>EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 8,846 | 1,315,000 | 148.642687 | 22,750 | | | | | | | | (7,981) | | | | 0010 |
| .M050922 SPX<br>EUR05/08/23\|.M050922\|SPX<br>EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Exercise | 2,213 | 8,835,009 | 3991.24 | 213,807 | | 325,134 | | 4,134 | | | | 250,124 | | | | 0010 |
| .0509221 EEJ<br>EUR05/08/23\|.0509221\|EEJ<br>EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 21,130 | 3,035,000 | 143.63 | 68,288 | | | | | | | | (23,957) | | | | 0010 |
| .N050922 SPX<br>EUR05/08/23\|.N050922\|SPX<br>EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Exercise | 4,359 | 17,400,010 | 3991.24 | 443,700 | | 640,331 | | 8,580 | | | | 484,668 | | | | 0010 |
| .050922J EEJ<br>EUR05/08/23\|.050922J\|EEJ<br>EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Expiration | 4,595 | 660,000 | 143.63 | 15,444 | | | | | | | | (5,418) | | | | 0010 |
| .F050922 SPX<br>ASIAN05/09/2\|.F050922\|SPX<br>ASIAN 05/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL77OXOHC3ZE78 | 05/09/2022 | 05/09/2023 | 05/09/2023 | Expiration | 1,072 | 4,280,000 | 3991.24 | 99,724 | | | | | | | | (35,164) | | | | 0010 |
| .E050922 SPX<br>ASIAN05/09/2\|.E050922\|SPX<br>ASIAN 05/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL77OXOHC3ZE78 | 05/09/2022 | 05/09/2023 | 05/09/2023 | Expiration | 310 | 1,240,000 | 3991.24 | 23,932 | | | | | | | | (8,439) | | | | 0010 |
| .O050922 SPX<br>EUR05/08/23\|.O050922\|SPX<br>EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Exercise | 2,417 | 9,649,980 | 3991.24 | 258,620 | | 355,125 | | 5,001 | | | | 264,394 | | | | 0010 |
| .P050922 SPX<br>EUR05/08/23\|.P050922\|SPX<br>EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Exercise | 1,831 | 7,309,996 | 3991.24 | 212,721 | | 269,012 | | 4,113 | | | | 194,384 | | | | 0010 |
| .G050922 SPX<br>ASIAN05/09/2\|.G050922\|SPX<br>ASIAN 05/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL77OXOHC3ZE78 | 05/09/2022 | 05/09/2023 | 05/09/2023 | Expiration | 562 | 2,245,000 | 3991.24 | 66,901 | | | | | | | | (23,590) | | | | 0010 |
| .Q050922 SPX<br>EUR05/08/23\|.Q050922\|SPX<br>EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 05/09/2022 | 05/08/2023 | 05/08/2023 | Exercise | 2,880 | 11,495,011 | 3991.24 | 352,897 | | 423,023 | | 6,824 | | | | 299,217 | | | | 0010 |
| .051022V SGIXCGMS<br>EUR05/1\|.051022V\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 05/10/2022 | 05/08/2023 | 05/08/2023 | Expiration | 2,093 | 717,037 | 342.58 | 18,817 | | | | | | | | (6,620) | | | | 0010 |
| .AC5162 POLV5E<br>EUR05/08\|.AC5162\|POLV5E EURO<br>05/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E570DZWZ7FF32TWEFA76 | 05/16/2022 | 05/08/2023 | 05/08/2023 | Expiration | 4,444 | 1,799,553 | 404.86 | 47,868 | | | | 944 | | | | (17,125) | | | | 0010 |
| .051622W EEJ<br>EUR05/15/23\|.051622W\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 1,715 | 250,000 | 145.769492 | 6,775 | | | | | | | | (2,508) | | | | 0010 |
| .AG5162 POLV5E<br>EUR05/15\|.AG5162\|POLV5E EURO<br>05/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E570DZWZ7FF32TWEFA76 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 3,499 | 1,427,460 | 407.92 | 32,689 | | | | | | | | (12,100) | | | | 0010 |
| .051622V EEJ<br>EUR04/28/23\|.051622V\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 04/28/2023 | 04/28/2023 | Expiration | 3,488 | 520,000 | 149.074662 | 8,892 | | | | | | | | (3,016) | | | | 0010 |
| .AB5162 POLV5E<br>EUR04/14\|.AB5162\|POLV5E EURO<br>04/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E570DZWZ7FF32TWEFA76 | 05/16/2022 | 04/14/2023 | 04/14/2023 | Expiration | 1,858 | 764,400 | 411.3 | 13,989 | | | | | | | | (4,353) | | | | 0010 |
| .051622A EEJ<br>EUR04/28/23\|.051622A\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 04/28/2023 | 04/28/2023 | Expiration | 21,378 | 3,130,000 | 146.41 | 71,677 | | | | | | | | (24,308) | | | | 0010 |
| .051622U EEJ<br>EUR04/28/23\|.051622U\|EEJ<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 04/28/2023 | 04/28/2023 | Expiration | 2,829 | 415,000 | 146.644256 | 9,504 | | | | | | | | (3,223) | | | | 0010 |
| .051622B EEJ<br>EUR05/08/23\|.051622B\|EEJ<br>EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/08/2023 | 05/08/2023 | Expiration | 19,111 | 2,745,000 | 143.63 | 87,566 | | | | | | | | (31,326) | | | | 0010 |
| .051622C EEJ<br>EUR05/15/23\|.051622C\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 5,598 | 810,000 | 144.67 | 8,910 | | | | | | | | (3,298) | | | | 0010 |
| .051622Z EEJ<br>EUR05/15/23\|.051622Z\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 3,608 | 535,000 | 148.257816 | 10,968 | | | | | | | | (4,060) | | | | 0010 |
| .AI5162 POLV5E<br>EUR05/15\|.AI5162\|POLV5E EURO<br>05/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E570DZWZ7FF32TWEFA76 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 665 | 271,668 | 407.92 | 6,194 | | | | | | | | (2,293) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .051622Y EEJ<br>EUR005/15/23\|.051622Y\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 1,827 | 270,000 | 147.765938 | 5,859 | | | | | | | | (2,169) | | | | 0010 |
| .R051622 SPX<br>EUR005/15/23\|.R051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 344 | 1,380,000 | 4008.01 | 41,400 | | 44,165 | | 41,400 | | 13,465 | | | 2,765 | | | 0010 |
| .051622D EEJ<br>EUR005/15/23\|.051622D\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 3,421 | 495,000 | 144.67 | 7,821 | | | | | | | | (2,895) | | | | 0010 |
| .B051622 EEJ<br>EUR005/15/23\|.B051622\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 70,712 | 10,230,000 | 144.67 | 310,992 | | | | 310,992 | | 262,581 | | (310,992) | | | | 0010 |
| .051622X EEJ<br>EUR005/15/23\|.051622X\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 15,041 | 2,205,000 | 146.594111 | 54,464 | | | | | | | | (20,161) | | | | 0010 |
| .Y051622 SPX<br>EUR005/15/23\|.Y051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 289 | 1,160,000 | 4008.01 | 52,200 | | 37,124 | | 52,200 | | 21,164 | | (15,076) | | | | 0010 |
| .051622R EEJ<br>EUR005/15/23\|.051622R\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 6,808 | 985,000 | 144.67 | 28,467 | | | | | | | | (10,537) | | | | 0010 |
| .V051622 SPX<br>EUR005/15/23\|.V051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 2,247 | 9,010,000 | 4008.01 | 324,360 | | 288,351 | | 324,360 | | 116,379 | | (36,009) | | | | 0010 |
| .051622S EEJ<br>EUR005/15/23\|.051622S\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 6,048 | 875,000 | 144.67 | 25,638 | | | | 992 | | | | (9,491) | | | | 0010 |
| .X051622 SPX<br>EUR005/15/23\|.X051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 6,715 | 26,915,000 | 4008.01 | 1,125,047 | | 861,372 | | 1,125,047 | | 438,404 | | (263,675) | | | | 0010 |
| .Z051622 SPX<br>EUR005/15/23\|.Z051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 983 | 3,940,000 | 4008.01 | 186,362 | | 126,093 | | 186,362 | | 77,572 | | (60,269) | | | | 0010 |
| .051622H EEJ<br>EUR005/15/23\|.051622H\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 3,387 | 490,000 | 144.67 | 10,143 | | | | | | | | (3,755) | | | | 0010 |
| .D051622 EEJ<br>EQFWD05/15/2\|.D051622\|EEJ<br>EQFWD 05/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Sale | 15,292 | 2,200,000 | 143.86 | | | (24,380) | | | | 57,669 | | (24,380) | | | | 0010 |
| .051622I EEJ<br>EUR005/15/23\|.051622I\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 14,619 | 2,115,000 | 144.67 | 45,896 | | | | | | | | (16,989) | | | | 0010 |
| .051622K EEJ<br>EUR005/15/23\|.051622K\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 7,845 | 1,135,000 | 144.67 | 26,446 | | | | | | | | (9,789) | | | | 0010 |
| .G051622 SPX<br>ASIAN05/16/2\|.G051622\|SPX<br>ASIAN 05/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/16/2022 | 05/16/2023 | 05/16/2023 | Expiration | 653 | 2,620,000 | 4008.01 | 62,490 | | | | | | | | (23,240) | | | | 0010 |
| .Q051622 SPX<br>EUR005/15/23\|.Q051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 2,014 | 8,075,000 | 4008.01 | 239,828 | | 258,428 | | 9,275 | | | | 169,651 | | | | 0010 |
| .051622L EEJ<br>EUR005/15/23\|.051622L\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 15,310 | 2,215,000 | 144.67 | 53,160 | | | | | | | | (19,678) | | | | 0010 |
| .H051622 SPX<br>ASIAN05/16/2\|.H051622\|SPX<br>ASIAN 05/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/16/2022 | 05/16/2023 | 05/16/2023 | Expiration | 1,012 | 4,060,000 | 4008.01 | 121,849 | | | | | | | | (45,316) | | | | 0010 |
| .S051622 SPX<br>EUR005/15/23\|.S051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 1,322 | 5,300,000 | 4008.01 | 165,360 | | 169,618 | | 6,395 | | | | 108,408 | | | | 0010 |
| .051622J EEJ<br>EUR005/15/23\|.051622J\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 20,978 | 3,035,000 | 144.67 | 68,288 | | | | | | | | (25,278) | | | | 0010 |
| .F051622 SPX<br>ASIAN05/16/2\|.F051622\|SPX<br>ASIAN 05/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/16/2022 | 05/16/2023 | 05/16/2023 | Expiration | 269 | 1,080,000 | 4008.01 | 22,238 | | | | | | | | (8,270) | | | | 0010 |
| .E051622 SPX<br>ASIAN05/16/2\|.E051622\|SPX<br>ASIAN 05/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/16/2022 | 05/16/2023 | 05/16/2023 | Expiration | 1,903 | 7,630,000 | 4008.01 | 87,287 | | | | | | | | (32,462) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .0051622 SPX<br>EUR005/15/23\|.0051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 3,153 | 12,640,000 | 4008.01 | 314,736 | | 404,523 | | 12,172 | | | | 288,019 | | | | 0010 |
| .051622N EEJ<br>EUR005/15/23\|.051622N\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 30,897 | 4,470,000 | 144.67 | 112,644 | | | | | | | | (41,697) | | | | 0010 |
| .051622G EEJ<br>EUR005/15/23\|.051622G\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 10,541 | 1,525,000 | 144.67 | 30,043 | | | | | | | | (11,121) | | | | 0010 |
| .051622M EEJ<br>EUR005/15/23\|.051622M\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 8,467 | 1,225,000 | 144.67 | 30,135 | | | | | | | | (11,155) | | | | 0010 |
| .P051622 SPX<br>EUR005/15/23\|.P051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 3,112 | 12,475,000 | 4008.01 | 328,093 | | 399,243 | | 12,689 | | | | 277,794 | | | | 0010 |
| .051622F EEJ<br>EUR005/15/23\|.051622F\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 33,524 | 4,850,000 | 144.67 | 89,725 | | | | | | | | (33,213) | | | | 0010 |
| .0516220 EEJ<br>EUR005/15/23\|.0516220\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 36,496 | 5,280,000 | 144.67 | 136,224 | | | | | | | | (50,425) | | | | 0010 |
| .W051622 SPX<br>EUR005/15/23\|.W051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 1,518 | 6,085,000 | 4008.01 | 221,494 | | 194,741 | | 8,566 | | | | 112,752 | | | | 0010 |
| .K051622 SPX<br>EUR005/15/23\|.K051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 548 | 2,200,000 | 4008.01 | 35,640 | | 62,262 | | 1,378 | | | | 49,069 | | | | 0010 |
| .051622E EEJ<br>EUR005/15/23\|.051622E\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 15,552 | 2,250,000 | 144.67 | 39,150 | | | | | | | | (14,492) | | | | 0010 |
| .0516220 EEJ<br>EUR005/15/23\|.0516220\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 2,868 | 415,000 | 144.67 | 11,579 | | | | | | | | (4,286) | | | | 0010 |
| .051622P EEJ<br>EUR005/15/23\|.051622P\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 32,142 | 4,650,000 | 144.67 | 124,155 | | | | | | | | (45,958) | | | | 0010 |
| .L051622 SPX<br>EUR005/15/23\|.L051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 1,253 | 5,025,000 | 4008.01 | 98,993 | | 160,817 | | 3,828 | | | | 124,174 | | | | 0010 |
| .A051622 EEJ<br>EUR005/15/23\|.A051622\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Expiration | 7,711 | 1,155,000 | 149.776851 | 19,751 | | | | | | | | (7,311) | | | | 0010 |
| .J051622 SPX<br>EUR005/15/23\|.J051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 5,708 | 22,880,000 | 4008.01 | 267,696 | | 457,599 | | 10,353 | | | | 358,507 | | | | 0010 |
| .N051622 SPX<br>EUR005/15/23\|.N051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 1,327 | 5,320,000 | 4008.01 | 126,084 | | 170,258 | | 4,876 | | | | 123,586 | | | | 0010 |
| .T051622 SPX<br>EUR005/15/23\|.T051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 1,187 | 4,760,000 | 4008.01 | 154,224 | | 152,336 | | 5,964 | | | | 95,248 | | | | 0010 |
| .U051622 SPX<br>EUR005/15/23\|.U051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 1,477 | 5,920,000 | 4008.01 | 203,648 | | 189,460 | | 7,876 | | | | 114,076 | | | | 0010 |
| .I051622 SPX<br>ASIAN05/16/2\|.I051622\|SPX<br>ASIAN 05/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/16/2022 | 05/16/2023 | 05/16/2023 | Expiration | 742 | 2,975,000 | 4008.01 | 96,384 | | | | | | | | (35,845) | | | | 0010 |
| .M051622 SPX<br>EUR005/15/23\|.M051622\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 05/16/2022 | 05/15/2023 | 05/15/2023 | Exercise | 1,021 | 4,095,000 | 4008.01 | 90,909 | | 131,054 | | 3,516 | | | | 97,402 | | | | 0010 |
| .051722C SGIXCGMS<br>EUR005/\|.051722C\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 05/17/2022 | 05/15/2023 | 05/15/2023 | Expiration | 465 | 160,703 | 345.36 | 3,662 | | | | | | | | (1,359) | | | | 0010 |
| .051722A SGIXCGMS<br>EUR005/\|.051722A\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 05/17/2022 | 05/08/2023 | 05/08/2023 | Expiration | 464 | 159,248 | 342.58 | 4,193 | | | | | | | | (1,504) | | | | 0010 |
| .0523222 EEJ<br>EUR005/22/23\|.0523222\|EEJ<br>EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 5,009 | 730,000 | 145.709347 | 20,513 | | | | | | | | (7,990) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .A052322 EEJ EUR005/22/23\|.A052322\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 9,839 | 1,440,000 | 146.347215 | 37,872 | | | | | | | | (14,751) | | | | 0010 |
| .052322W EEJ EUR005/08/23\|.052322W\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/08/2023 | 05/08/2023 | Expiration | 3,126 | 450,000 | 143.91726 | 15,120 | | | | | | | | (5,518) | | | | 0010 |
| .052322X EEJ EUR005/08/23\|.052322X\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/08/2023 | 05/08/2023 | Expiration | 2,667 | 390,000 | 146.200977 | 10,257 | | | | | | | | (3,743) | | | | 0010 |
| .052322V EEJ EUR005/22/23\|.052322V\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 3,173 | 460,000 | 144.97 | 13,478 | | | | | | | | (5,250) | | | | 0010 |
| .B052322 EEJ EUR005/22/23\|.B052322\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 10,585 | 1,555,000 | 146.898101 | 38,564 | | | | | | | | (15,021) | | | | 0010 |
| .C052322 EEJ EUR005/22/23\|.C052322\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 12,326 | 1,820,000 | 147.651945 | 41,496 | | | | | | | | (16,163) | | | | 0010 |
| .AP5232 POLV5E EUR005/22\|.AP5232\|POLV5E EURO 05/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 12,286 | 5,000,000 | 406.95 | 114,500 | | | | | | | | (44,598) | | | | 0010 |
| .I052322 SPX ASIAN05/23/2\|.I052322\|SPX ASIAN 05/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/23/2023 | 05/23/2023 | Expiration | 658 | 2,615,000 | 3973.75 | 77,404 | | | | | | | | (30,279) | | | | 0010 |
| .052322U EEJ EUR005/22/23\|.052322U\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 3,173 | 460,000 | 144.97 | 13,340 | | | | | | | | (5,196) | | | | 0010 |
| .052322B EEJ EUR004/28/23\|.052322B\|EEJ EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 04/28/2023 | 04/28/2023 | Expiration | 7,035 | 1,030,000 | 146.41 | 24,926 | | | | | | | | (8,628) | | | | 0010 |
| .052322A EEJ EUR004/10/23\|.052322A\|EEJ EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 04/10/2023 | 04/10/2023 | Expiration | 7,738 | 1,140,000 | 147.32 | 21,204 | | | | | | | | (6,560) | | | | 0010 |
| .052322T EEJ EUR005/22/23\|.052322T\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 2,552 | 370,000 | 144.97 | 10,397 | | | | | | | | (4,050) | | | | 0010 |
| .D052322 EEJ EUR005/22/23\|.D052322\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 4,476 | 665,000 | 148.565256 | 13,633 | | | | | | | | (5,310) | | | | 0010 |
| .052322C EEJ EUR005/08/23\|.052322C\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/08/2023 | 05/08/2023 | Expiration | 9,155 | 1,315,000 | 143.63 | 43,264 | | | | 870 | | | | (15,788) | | | | 0010 |
| .E052322 EEJ EUR005/22/23\|.E052322\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 2,114 | 315,000 | 148.956675 | 6,174 | | | | | | | | (2,405) | | | | 0010 |
| .052322N EEJ EUR005/22/23\|.052322N\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 10,691 | 1,550,000 | 144.97 | 37,200 | | | | | | | | (14,490) | | | | 0010 |
| .V052322 SPX EUR005/22/23\|.V052322\|SPX EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Exercise | 1,571 | 6,245,000 | 3973.75 | 202,713 | | 343,984 | | 11,760 | | | | 265,026 | | | | 0010 |
| .F052322 EEJ EUR005/22/23\|.F052322\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 11,496 | 1,725,000 | 150.04395 | 29,670 | | | | | | | | (11,557) | | | | 0010 |
| .A05232 POLV5E EUR004/21\|.A05232\|POLV5E EURO 04/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/23/2022 | 04/21/2023 | 04/21/2023 | Expiration | 1,176 | 481,874 | 409.42 | 9,059 | | | | | | | | (3,011) | | | | 0010 |
| .W052322 SPX EUR005/22/23\|.W052322\|SPX EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Exercise | 1,277 | 5,075,000 | 3973.75 | 178,031 | | 279,538 | | 10,328 | | | | 210,195 | | | | 0010 |
| .052322P EEJ EUR005/22/23\|.052322P\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 36,421 | 5,280,000 | 144.97 | 133,056 | | | | | | | | (51,826) | | | | 0010 |
| .052322D EEJ EUR005/15/23\|.052322D\|EEJ EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/15/2023 | 05/15/2023 | Expiration | 17,902 | 2,590,000 | 144.67 | 77,182 | | | | | | | | (29,133) | | | | 0010 |
| .052322E EEJ EUR005/22/23\|.052322E\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 4,449 | 645,000 | 144.97 | 7,095 | | | | | | | | (2,764) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .0523220 EEJ EUR005/22/23\|.0523220\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 7,277 | 1,055,000 | 144.97 | 25,953 | | | | | | | | (10,109) | | | | 0010 |
| .052322F EEJ EUR005/22/23\|.052322F\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 1,690 | 245,000 | 144.97 | 3,871 | | | | | | | | (1,508) | | | | 0010 |
| .G052322 SPX ASIAN05/23/2\|.G052322\|SPX ASIAN 05/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/23/2023 | 05/23/2023 | Expiration | 1,541 | 6,125,000 | 3973.75 | 69,274 | | | | | | | | (27,099) | | | | 0010 |
| .Q052322 SPX EUR005/22/23\|.Q052322\|SPX EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Exercise | 1,915 | 7,610,000 | 3973.75 | 189,717 | | 342,452 | | 11,006 | | | | 268,557 | | | | 0010 |
| .H052322 SPX ASIAN05/23/2\|.H052322\|SPX ASIAN 05/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/23/2023 | 05/23/2023 | Expiration | 882 | 3,505,000 | 3973.75 | 78,091 | | | | | | | | (30,548) | | | | 0010 |
| .R052322 SPX EUR005/22/23\|.R052322\|SPX EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Exercise | 2,782 | 11,055,000 | 3973.75 | 289,752 | | 525,104 | | 16,809 | | | | 412,245 | | | | 0010 |
| .052322I EEJ EUR005/22/23\|.052322I\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 5,656 | 820,000 | 144.97 | 16,072 | | | | | | | | (6,260) | | | | 0010 |
| .O052322 SPX EUR005/22/23\|.O052322\|SPX EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Exercise | 1,098 | 4,365,000 | 3973.75 | 97,514 | | 174,600 | | 5,657 | | | | 136,618 | | | | 0010 |
| .AI5232 PDLV5E EUR004/21\|.AI5232\|PDLV5E EURO 04/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/23/2022 | 04/21/2023 | 04/21/2023 | Expiration | 1,428 | 584,875 | 409.42 | 11,171 | | | | | | | | (3,712) | | | | 0010 |
| .052322J EEJ EUR005/22/23\|.052322J\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 5,276 | 765,000 | 144.97 | 15,759 | | | | | | | | (6,138) | | | | 0010 |
| .P052322 SPX EUR005/22/23\|.P052322\|SPX EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Exercise | 3,325 | 13,215,000 | 3973.75 | 312,403 | | 561,613 | | 18,123 | | | | 439,931 | | | | 0010 |
| .N052322 SPX EUR005/22/23\|.N052322\|SPX EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Exercise | 1,430 | 5,685,000 | 3973.75 | 113,245 | | 201,247 | | 6,569 | | | | 157,138 | | | | 0010 |
| .052322H EEJ EUR005/22/23\|.052322H\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 39,008 | 5,655,000 | 144.97 | 104,052 | | | | | | | | (40,529) | | | | 0010 |
| .AJ5232 PDLV5E EUR005/08\|.AJ5232\|PDLV5E EURO 05/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/23/2022 | 05/08/2023 | 05/08/2023 | Expiration | 7,982 | 3,231,823 | 404.86 | 80,472 | | | | 1,619 | | | | (29,368) | | | | 0010 |
| .052322G EEJ EUR005/22/23\|.052322G\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 9,415 | 1,365,000 | 144.97 | 23,478 | | | | | | | | (9,145) | | | | 0010 |
| .S052322 SPX EUR005/22/23\|.S052322\|SPX EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Exercise | 1,308 | 5,200,000 | 3973.75 | 147,628 | | 269,360 | | 8,564 | | | | 211,859 | | | | 0010 |
| .052322L EEJ EUR005/22/23\|.052322L\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 13,520 | 1,960,000 | 144.97 | 43,904 | | | | | | | | (17,101) | | | | 0010 |
| .M052322 SPX EUR005/22/23\|.M052322\|SPX EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Exercise | 783 | 3,115,000 | 3973.75 | 52,425 | | 92,202 | | 3,041 | | | | 71,781 | | | | 0010 |
| .L052322 SPX EUR005/22/23\|.L052322\|SPX EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Exercise | 5,883 | 23,380,000 | 3973.75 | 271,208 | | 467,629 | | 15,733 | | | | 361,993 | | | | 0010 |
| .052322M EEJ EUR005/22/23\|.052322M\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 3,828 | 555,000 | 144.97 | 12,932 | | | | | | | | (5,037) | | | | 0010 |
| .K052322 SPX ASIAN05/23/2\|.K052322\|SPX ASIAN 05/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/23/2023 | 05/23/2023 | Expiration | 257 | 1,025,000 | 3973.75 | 34,717 | | | | | | | | (13,581) | | | | 0010 |
| .U052322 SPX EUR005/22/23\|.U052322\|SPX EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Exercise | 1,509 | 6,000,000 | 3973.75 | 187,380 | | 330,489 | | 10,870 | | | | 257,504 | | | | 0010 |
| .T052322 SPX EUR005/22/23\|.T052322\|SPX EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Exercise | 1,486 | 5,905,000 | 3973.75 | 177,091 | | 324,781 | | 10,273 | | | | 255,803 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .052322K EEJ EUR005/22/23\|.052322K\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 15,968 | 2,315,000 | 144.97 | 50,004 | | | | | | | | (19,477) | | | | 0010 |
| .J052322 SPX ASIAN05/23/2\|.J052322\|SPX ASIAN 05/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 05/23/2022 | 05/23/2023 | 05/23/2023 | Expiration | 502 | 1,995,000 | 3973.75 | 63,321 | | | | | | | | (24,770) | | | | 0010 |
| .052322S EEJ EUR005/22/23\|.052322S\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 2,414 | 350,000 | 144.97 | 9,625 | | | | | | | | (3,749) | | | | 0010 |
| .052322R EEJ EUR005/22/23\|.052322R\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 42,250 | 6,125,000 | 144.97 | 163,538 | | | | | | | | (63,698) | | | | 0010 |
| .052322Q EEJ EUR005/22/23\|.052322Q\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Expiration | 31,765 | 4,605,000 | 144.97 | 118,809 | | | | | | | | (46,276) | | | | 0010 |
| .AK5232 PDLV5E EUR005/15\|.AK5232\|PDLV5E EURO 05/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/23/2022 | 05/15/2023 | 05/15/2023 | Expiration | 568 | 231,910 | 407.92 | 4,986 | | | | 197 | | | | (1,882) | | | | 0010 |
| .052422K MXEA EUR005/22/2\|.052422K\|MXEA EURO 05/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/24/2022 | 05/22/2023 | 05/22/2023 | Exercise | 710 | 1,423,344 | 2004.71 | 26,831 | | 46,512 | | 1,561 | | | | 36,032 | | | | 0010 |
| .052422E MXEA EUR004/28/2\|.052422E\|MXEA EURO 04/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/24/2022 | 04/28/2023 | 04/28/2023 | Exercise | 985 | 1,982,411 | 2012.6 | 40,592 | | 71,944 | | 3,252 | | | | 57,851 | | | | 0010 |
| .052422F MXEA EUR004/28/2\|.052422F\|MXEA EURO 04/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/24/2022 | 04/28/2023 | 04/28/2023 | Exercise | 1,273 | 2,562,040 | 2012.6 | 72,255 | | 138,541 | | 5,789 | | | | 113,455 | | | | 0010 |
| .052422J MXEA EUR005/15/2\|.052422J\|MXEA EURO 05/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/24/2022 | 05/15/2023 | 05/15/2023 | Exercise | 1,782 | 3,468,538 | 1946.43 | 103,196 | | 170,288 | | 4,081 | | | | 131,225 | | | | 0010 |
| .052422A MXEA ASIAN04/28/\|.052422A\|MXEA ASIAN 04/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/24/2022 | 04/28/2023 | 04/28/2023 | Expiration | 674 | 1,356,492 | 2012.6 | 35,715 | | | | | | | | (12,400) | | | | 0010 |
| .052422M SGIXCGMS EUR005/\|.052422M\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 05/24/2022 | 05/15/2023 | 05/15/2023 | Expiration | 3,447 | 1,190,470 | 345.36 | 29,576 | | | | | | | | (11,195) | | | | 0010 |
| .052422L MXEA EUR005/22/2\|.052422L\|MXEA EURO 05/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/24/2022 | 05/22/2023 | 05/22/2023 | Exercise | 1,416 | 2,838,669 | 2004.71 | 77,625 | | 146,797 | | 4,516 | | | | 116,478 | | | | 0010 |
| .052422D MXEA ASIAN05/23/\|.052422D\|MXEA ASIAN 05/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/24/2022 | 05/23/2023 | 05/23/2023 | Expiration | 974 | 1,952,588 | 2004.71 | 49,158 | | | | | | | | (19,283) | | | | 0010 |
| .052422H MXEA EUR005/08/2\|.052422H\|MXEA EURO 05/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/24/2022 | 05/08/2023 | 05/08/2023 | Exercise | 2,101 | 4,023,289 | 1914.94 | 129,590 | | 202,431 | | 2,614 | | | | 155,002 | | | | 0010 |
| .052422C MXEA ASIAN05/16/\|.052422C\|MXEA ASIAN 05/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/24/2022 | 05/16/2023 | 05/16/2023 | Exercise | 625 | 1,216,519 | 1946.43 | 35,113 | | 3,610 | | 1,484 | | | | (9,743) | | | | 0010 |
| .052422B MXEA ASIAN05/09/\|.052422B\|MXEA ASIAN 05/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/24/2022 | 05/09/2023 | 05/09/2023 | Exercise | 1,014 | 1,941,749 | 1914.94 | 64,511 | | 42,735 | | 1,483 | | | | 19,007 | | | | 0010 |
| .052422G MXEA EUR005/08/2\|.052422G\|MXEA EURO 05/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/24/2022 | 05/08/2023 | 05/08/2023 | Exercise | 556 | 1,064,707 | 1914.94 | 17,375 | | 24,219 | | 351 | | | | 17,860 | | | | 0010 |
| .052422I MXEA EUR005/15/2\|.052422I\|MXEA EURO 05/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 05/24/2022 | 05/15/2023 | 05/15/2023 | Exercise | 533 | 1,037,447 | 1946.43 | 16,400 | | 24,070 | | 649 | | | | 17,863 | | | | 0010 |
| .0524220 SGIXCGMS EUR005/\|.0524220\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 05/24/2022 | 05/22/2023 | 05/22/2023 | Expiration | 2,382 | 822,516 | 345.28 | 20,725 | | | | | | | | (8,095) | | | | 0010 |
| .M053122 SPX EUR005/30/23\|.M053122\|SPX EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Exercise | 1,511 | 6,245,000 | 4132.15 | 155,906 | | 110,886 | | 12,490 | | | | 46,714 | | | | 0010 |
| .053122N EEJ EUR005/30/23\|.053122N\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 2,425 | 355,000 | 146.36 | 8,449 | | | | | | | | (3,478) | | | | 0010 |
| .L053122 SPX EUR005/30/23\|.L053122\|SPX EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Exercise | 3,300 | 13,640,000 | 4132.15 | 322,750 | | 242,190 | | 25,856 | | | | 109,346 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .0531220 EEJ<br>EUR005/30/23\|.0531220\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 20,839 | 3,050,000 | 146.36 | 75,030 | | | | | | | | (30,883) | | | | 0010 |
| .0053122 SPX<br>EUR005/30/23\|.0053122\|SPX<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Exercise | 2,052 | 8,480,000 | 4132.15 | 256,698 | | 150,570 | | 20,564 | | | | 44,913 | | | | 0010 |
| .P053122 SPX<br>EUR005/30/23\|.P053122\|SPX<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Exercise | 1,985 | 8,205,000 | 4132.15 | 270,773 | | 145,687 | | 21,692 | | | | 34,236 | | | | 0010 |
| .N053122 SPX<br>EUR005/30/23\|.N053122\|SPX<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Exercise | 2,280 | 9,425,000 | 4132.15 | 248,443 | | 167,349 | | 19,903 | | | | 65,089 | | | | 0010 |
| .053122L EEJ<br>EUR005/30/23\|.053122L\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 16,090 | 2,355,000 | 146.36 | 52,752 | | | | | | | | (21,713) | | | | 0010 |
| .053122K EEJ<br>EUR005/30/23\|.053122K\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 10,556 | 1,545,000 | 146.36 | 33,527 | | | | | | | | (13,800) | | | | 0010 |
| .053122M EEJ<br>EUR005/30/23\|.053122M\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 17,320 | 2,535,000 | 146.36 | 58,812 | | | | | | | | (24,207) | | | | 0010 |
| .R053122 PDLV5E<br>EUR004/28\|.R053122\|PDLV5E<br>EURO 04/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 05/31/2022 | 04/28/2023 | 04/28/2023 | Expiration | 1,725 | 706,903 | 409.72 | 14,279 | | | | | | | | (5,063) | | | | 0010 |
| .H053122 SPX<br>ASIAN05/31/2\|.H053122\|SPX<br>ASIAN 05/31 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/31/2023 | 05/31/2023 | Expiration | 664 | 2,745,000 | 4132.15 | 88,554 | | | | | | | | (36,592) | | | | 0010 |
| .F053122 SPX<br>ASIAN05/31/2\|.F053122\|SPX<br>ASIAN 05/31 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/31/2023 | 05/31/2023 | Expiration | 1,115 | 4,610,000 | 4132.15 | 105,454 | | | | | | | | (43,576) | | | | 0010 |
| .G053122 SPX<br>ASIAN05/31/2\|.G053122\|SPX<br>ASIAN 05/31 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/31/2023 | 05/31/2023 | Expiration | 484 | 2,000,000 | 4132.15 | 58,316 | | | | | | | | (24,098) | | | | 0010 |
| .Q053122 SPX<br>EUR005/30/23\|.Q053122\|SPX<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Exercise | 2,891 | 11,950,000 | 4132.15 | 433,211 | | 212,183 | | 34,705 | | | | 33,872 | | | | 0010 |
| .I053122 SPX<br>EUR005/30/23\|.I053122\|SPX<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Exercise | 4,461 | 18,435,000 | 4132.15 | 214,159 | | 327,330 | | 17,156 | | | | 239,181 | | | | 0010 |
| .K053122 SPX<br>EUR005/30/23\|.K053122\|SPX<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Exercise | 1,124 | 4,645,000 | 4132.15 | 102,589 | | 82,476 | | 8,218 | | | | 40,250 | | | | 0010 |
| .J053122 SPX<br>EUR005/30/23\|.J053122\|SPX<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Exercise | 1,558 | 6,440,000 | 4132.15 | 120,615 | | 114,348 | | 9,663 | | | | 64,702 | | | | 0010 |
| .X053122 PDLV5E<br>EUR005/22\|.X053122\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 05/31/2022 | 05/22/2023 | 05/22/2023 | Expiration | 743 | 302,454 | 406.95 | 7,259 | | | | 431 | | | | (2,892) | | | | 0010 |
| .A053122 EEJ<br>EUR005/30/23\|.A053122\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 10,506 | 1,565,000 | 148.950572 | 35,995 | | | | | | | | (14,816) | | | | 0010 |
| .053122Y EEJ<br>EUR005/30/23\|.053122Y\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 4,201 | 615,000 | 146.36 | 18,696 | | | | 1,498 | | | | (7,696) | | | | 0010 |
| .Y053122 PDLV5E<br>EUR005/30\|.Y053122\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 6,881 | 2,809,149 | 408.24 | 64,610 | | | | 5,176 | | | | (26,594) | | | | 0010 |
| .B053122 EEJ<br>EUR005/30/23\|.B053122\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 6,819 | 1,020,000 | 149.57992 | 21,930 | | | | | | | | (9,026) | | | | 0010 |
| .C053122 EEJ<br>EUR005/30/23\|.C053122\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 3,661 | 550,000 | 150.223904 | 10,945 | | | | | | | | (4,505) | | | | 0010 |
| .E053122 SPX<br>ASIAN05/31/2\|.E053122\|SPX<br>ASIAN 05/31 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/31/2023 | 05/31/2023 | Expiration | 1,439 | 5,950,000 | 4132.15 | 67,283 | | | | | | | | (27,803) | | | | 0010 |
| .T053122 PDLV5E<br>EUR005/22\|.T053122\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 05/31/2022 | 05/22/2023 | 05/22/2023 | Expiration | 9,212 | 3,749,136 | 406.95 | 90,354 | | | | 5,360 | | | | (35,989) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .053122X EEJ EUR005/15/23\|.053122X\|EEJ EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/15/2023 | 05/15/2023 | Expiration | 2,692 | 400,000 | 148.57609 | 9,960 | | | | | | | | (3,846) | | | | 0010 |
| .D053122 EEJ EUR005/30/23\|.D053122\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 12,048 | 1,825,000 | 151.467964 | 31,390 | | | | | | | | (12,920) | | | | 0010 |
| .AA5312 PDLV5E EUR005/30\|.AA5312\|PDLV5E EURO 05/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 1,087 | 444,137 | 408.24 | 7,417 | | | | | | | | (3,053) | | | | 0010 |
| .053122A EEJ EUR004/14/23\|.053122A\|EEJ EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 04/14/2023 | 04/14/2023 | Expiration | 4,161 | 615,000 | 147.77 | 14,207 | | | | | | | | (4,631) | | | | 0010 |
| .053122E EEJ EUR005/15/23\|.053122E\|EEJ EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/15/2023 | 05/15/2023 | Expiration | 11,889 | 1,720,000 | 144.67 | 61,404 | | | | 2,477 | | | | (23,712) | | | | 0010 |
| .AB5312 PDLV5E EUR005/30\|.AB5312\|PDLV5E EURO 05/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 1,131 | 461,763 | 408.24 | 10,574 | | | | 847 | | | | (4,352) | | | | 0010 |
| .S053122 PDLV5E EUR005/15\|.S053122\|PDLV5E EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 05/31/2022 | 05/15/2023 | 05/15/2023 | Expiration | 5,216 | 2,128,008 | 407.92 | 48,519 | | | | 1,958 | | | | (18,737) | | | | 0010 |
| .053122B EEJ EUR004/21/23\|.053122B\|EEJ EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 04/21/2023 | 04/21/2023 | Expiration | 2,206 | 325,000 | 147.3 | 8,288 | | | | | | | | (2,822) | | | | 0010 |
| .053122D EEJ EUR005/08/23\|.053122D\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/08/2023 | 05/08/2023 | Expiration | 3,515 | 505,000 | 143.63 | 19,746 | | | | 407 | | | | (7,376) | | | | 0010 |
| .053122V EEJ EUR005/30/23\|.053122V\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 6,456 | 945,000 | 146.36 | 27,594 | | | | | | | | (11,358) | | | | 0010 |
| .053122C EEJ EUR004/28/23\|.053122C\|EEJ EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 04/28/2023 | 04/28/2023 | Expiration | 4,951 | 725,000 | 146.41 | 21,315 | | | | | | | | (7,557) | | | | 0010 |
| .053122W EEJ EUR005/15/23\|.053122W\|EEJ EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/15/2023 | 05/15/2023 | Expiration | 6,763 | 990,000 | 146.377106 | 31,185 | | | | 1,258 | | | | (12,042) | | | | 0010 |
| .053122U EEJ EUR005/30/23\|.053122U\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 5,841 | 855,000 | 146.36 | 24,710 | | | | | | | | (10,170) | | | | 0010 |
| .053122H EEJ EUR005/30/23\|.053122H\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 17,969 | 2,630,000 | 146.36 | 45,499 | | | | | | | | (18,727) | | | | 0010 |
| .053122T EEJ EUR005/30/23\|.053122T\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 1,913 | 280,000 | 146.36 | 7,896 | | | | | | | | (3,250) | | | | 0010 |
| .053122J EEJ EUR005/30/23\|.053122J\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 10,282 | 1,505,000 | 146.36 | 29,799 | | | | | | | | (12,265) | | | | 0010 |
| .053122I EEJ EUR005/30/23\|.053122I\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 21,214 | 3,105,000 | 146.36 | 57,132 | | | | | | | | (23,516) | | | | 0010 |
| .053122S EEJ EUR005/30/23\|.053122S\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 27,808 | 4,070,000 | 146.36 | 108,669 | | | | | | | | (44,728) | | | | 0010 |
| .053122F EEJ EUR005/22/23\|.053122F\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/22/2023 | 05/22/2023 | Expiration | 26,453 | 3,835,000 | 144.97 | 133,458 | | | | 7,917 | | | | (53,157) | | | | 0010 |
| .053122R EEJ EUR005/30/23\|.053122R\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 2,425 | 355,000 | 146.36 | 9,301 | | | | | | | | (3,828) | | | | 0010 |
| .053122G EEJ EUR005/30/23\|.053122G\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 5,192 | 760,000 | 146.36 | 8,512 | | | | | | | | (3,504) | | | | 0010 |
| .053122Q EEJ EUR005/30/23\|.053122Q\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 29,174 | 4,270,000 | 146.36 | 109,739 | | | | | | | | (45,169) | | | | 0010 |
| .053122Z EEJ EUR005/30/23\|.053122Z\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 14,377 | 2,130,000 | 148.145592 | 53,676 | | | | | | | | (22,093) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .053122P EEJ<br>EUR005/30/23\|.053122P\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 05/31/2022 | 05/30/2023 | 05/30/2023 | Expiration | 15,373 | 2,250,000 | 146.36 | 56,700 | | | | | | | | (23,338) | | | | 0010 |
| .060122A SGIXCGMS<br>EUR005/1\|.060122A\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 06/01/2022 | 05/30/2023 | 05/30/2023 | Expiration | 2,231 | 769,389 | 344.73 | 17,409 | | | | | | | | (7,185) | | | | 0010 |
| .060722J EEJ<br>EUR006/07/23\|.060722J\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 31,060 | 4,550,000 | 146.49 | 111,475 | | | | | | | | (48,214) | | | | 0010 |
| .060722V EEJ<br>EUR006/07/23\|.060722V\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 8,624 | 1,275,000 | 147.837708 | 33,533 | | | | | | | | (14,503) | | | | 0010 |
| .H060722 SPX<br>EUR006/07/23\|.H060722\|SPX<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Exercise | 936 | 3,895,021 | 4160.68 | 65,826 | | 100,018 | | 1,088 | | | | 71,548 | | | | 0010 |
| .B060722 SPX<br>ASIAN06/07/2\|.B060722\|SPX<br>ASIAN 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID171265Z06 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 2,056 | 8,555,000 | 4160.68 | 98,383 | | | | | | | | (42,551) | | | | 0010 |
| .060722W EEJ<br>EUR006/07/23\|.060722W\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 6,102 | 905,000 | 148.306476 | 22,625 | | | | | | | | (9,785) | | | | 0010 |
| .S060722 SPX<br>EUR006/07/23\|.S060722\|SPX<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Exercise | 1,502 | 6,250,007 | 4160.68 | 248,125 | | 160,491 | | 4,101 | | | | 53,175 | | | | 0010 |
| .R060722 SPX<br>EUR006/07/23\|.R060722\|SPX<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Exercise | 1,339 | 5,575,020 | 4160.68 | 197,913 | | 143,158 | | 3,271 | | | | 57,560 | | | | 0010 |
| .I060722 SPX<br>EUR006/07/23\|.I060722\|SPX<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Exercise | 1,521 | 6,330,017 | 4160.68 | 124,701 | | 162,545 | | 2,061 | | | | 108,611 | | | | 0010 |
| .060722X EEJ<br>EUR006/07/23\|.060722X\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 15,191 | 2,265,000 | 149.097522 | 51,869 | | | | | | | | (22,433) | | | | 0010 |
| .G060722 SPX<br>EUR006/07/23\|.G060722\|SPX<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Exercise | 6,114 | 25,440,020 | 4160.68 | 300,192 | | 508,778 | | 4,962 | | | | 378,944 | | | | 0010 |
| .Q060722 SPX<br>EUR006/07/23\|.Q060722\|SPX<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Exercise | 1,535 | 6,390,014 | 4160.68 | 210,870 | | 164,086 | | 3,485 | | | | 72,883 | | | | 0010 |
| .060722Y EEJ<br>EUR006/07/23\|.060722Y\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 2,031 | 305,000 | 150.122952 | 6,222 | | | | | | | | (2,691) | | | | 0010 |
| .060722G EEJ<br>EUR006/07/23\|.060722G\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 27,100 | 3,970,000 | 146.49 | 85,355 | | | | | | | | (36,917) | | | | 0010 |
| .060722S EEJ<br>EUR005/22/23\|.060722S\|EEJ<br>EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 05/22/2023 | 05/22/2023 | Expiration | 5,477 | 795,000 | 145.143964 | 25,917 | | | | | | | | (10,531) | | | | 0010 |
| .J060722 SPX<br>EUR006/07/23\|.J060722\|SPX<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Exercise | 1,252 | 5,210,004 | 4160.68 | 116,704 | | 133,785 | | 1,929 | | | | 83,310 | | | | 0010 |
| .E060722 SPX<br>ASIAN06/07/2\|.E060722\|SPX<br>ASIAN 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID171265Z06 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 624 | 2,600,000 | 4160.68 | 80,860 | | | | | | | | (34,973) | | | | 0010 |
| .060722T EEJ<br>EUR005/22/23\|.060722T\|EEJ<br>EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 05/22/2023 | 05/22/2023 | Expiration | 3,742 | 550,000 | 146.941592 | 14,850 | | | | 899 | | | | (6,034) | | | | 0010 |
| .L060722 SPX<br>EUR006/07/23\|.L060722\|SPX<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Exercise | 2,002 | 8,330,014 | 4160.68 | 211,582 | | 213,902 | | 3,497 | | | | 122,392 | | | | 0010 |
| .F060722 SPX<br>ASIAN06/07/2\|.F060722\|SPX<br>ASIAN 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID171265Z06 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 831 | 3,460,000 | 4160.68 | 112,796 | | | | | | | | (48,785) | | | | 0010 |
| .060722H EEJ<br>EUR006/07/23\|.060722H\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 21,298 | 3,120,000 | 146.49 | 69,888 | | | | | | | | (30,227) | | | | 0010 |
| .060722I EEJ<br>EUR006/07/23\|.060722I\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 18,089 | 2,650,000 | 146.49 | 61,215 | | | | | | | | (26,476) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .K060722 SPX<br>EUR006/07/23\|.K060722\|SPX<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Exercise | 2,891 | 12,029,982 | 4160.68 | 288,720 | | 308,912 | | 4,772 | | | | 184,039 | | | | 0010 |
| .060722R EEJ<br>EUR006/07/23\|.060722R\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 6,826 | 1,000,000 | 146.49 | 29,100 | | | | 481 | | | | (12,586) | | | | 0010 |
| .M060722 SPX<br>EUR006/07/23\|.M060722\|SPX<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Exercise | 3,940 | 16,394,993 | 4160.68 | 437,747 | | 420,999 | | 7,235 | | | | 231,670 | | | | 0010 |
| .060722P EEJ<br>EUR006/07/23\|.060722P\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 785 | 115,000 | 146.49 | 3,266 | | | | | | | | (1,413) | | | | 0010 |
| .0607220 EEJ<br>EUR006/07/23\|.0607220\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 25,291 | 3,705,000 | 146.49 | 68,172 | | | | | | | | (29,485) | | | | 0010 |
| .A060722 EEJ<br>EUR006/07/23\|.A060722\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 11,410 | 1,730,000 | 151.61715 | 29,583 | | | | | | | | (12,795) | | | | 0010 |
| .Q060722 SPX<br>EUR006/07/23\|.Q060722\|SPX<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Exercise | 1,889 | 7,859,982 | 4160.68 | 239,730 | | 201,833 | | 3,962 | | | | 98,148 | | | | 0010 |
| .0607220 EEJ<br>EUR006/07/23\|.0607220\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 1,706 | 250,000 | 146.49 | 7,200 | | | | | | | | (3,114) | | | | 0010 |
| .060722C EEJ<br>EUR006/07/23\|.060722C\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 21,537 | 3,155,000 | 146.49 | 53,635 | | | | | | | | (23,198) | | | | 0010 |
| .0607222 EEJ<br>EUR006/07/23\|.0607222\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 2,292 | 345,000 | 150.518475 | 6,728 | | | | | | | | (2,910) | | | | 0010 |
| .060722F EEJ<br>EUR006/07/23\|.060722F\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 5,290 | 775,000 | 146.49 | 15,965 | | | | | | | | (6,905) | | | | 0010 |
| .N060722 SPX<br>EUR006/07/23\|.N060722\|SPX<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Exercise | 984 | 4,094,983 | 4160.68 | 119,574 | | 105,153 | | 1,976 | | | | 53,437 | | | | 0010 |
| .060722N EEJ<br>EUR006/07/23\|.060722N\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 3,071 | 450,000 | 146.49 | 12,285 | | | | | | | | (5,313) | | | | 0010 |
| .060722E EEJ<br>EUR006/07/23\|.060722E\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 8,362 | 1,225,000 | 146.49 | 24,133 | | | | | | | | (10,437) | | | | 0010 |
| .0607220 EEJ<br>EUR006/07/23\|.0607220\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 3,003 | 440,000 | 146.49 | 12,276 | | | | | | | | (5,309) | | | | 0010 |
| .D060722 SPX<br>ASIAN06/07/2\|.D060722\|SPX<br>ASIAN 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 657 | 2,735,000 | 4160.68 | 77,948 | | | | | | | | (33,713) | | | | 0010 |
| .060722B EEJ<br>EUR006/07/23\|.060722B\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 3,549 | 520,000 | 146.49 | 5,720 | | | | | | | | (2,474) | | | | 0010 |
| .P060722 SPX<br>EUR006/07/23\|.P060722\|SPX<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Exercise | 1,402 | 5,834,979 | 4160.68 | 184,970 | | 149,833 | | 3,057 | | | | 69,833 | | | | 0010 |
| .060722M EEJ<br>EUR006/07/23\|.060722M\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 56,659 | 8,300,000 | 146.49 | 220,780 | | | | | | | | (95,489) | | | | 0010 |
| .C060722 SPX<br>ASIAN06/07/2\|.C060722\|SPX<br>ASIAN 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 922 | 3,840,000 | 4160.68 | 86,400 | | | | | | | | (37,369) | | | | 0010 |
| .060722L EEJ<br>EUR006/07/23\|.060722L\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 49,252 | 7,215,000 | 146.49 | 184,704 | | | | | | | | (79,886) | | | | 0010 |
| .060722U EEJ<br>EUR006/07/23\|.060722U\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 2,013 | 295,000 | 146.49 | 8,909 | | | | 147 | | | | (3,853) | | | | 0010 |
| .060722K EEJ<br>EUR006/07/23\|.060722K\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 21,639 | 3,170,000 | 146.49 | 79,567 | | | | | | | | (34,413) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .060722A EEJ<br>EUR005/22/23\|.060722A\|EEJ<br>EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/07/2022 | 05/22/2023 | 05/22/2023 | Expiration | 3,517 | 510,000 | 144.97 | 16,167 | | | | | | | | (6,569) | | | | 0010 |
| .060822C PDLV5E<br>EUR005/08\|.060822C\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E570DZWZ7FF32TWEFA76 | 06/08/2022 | 05/08/2023 | 05/08/2023 | Expiration | 1,686 | 682,845 | 404.86 | 15,023 | | | | 317 | | | | (5,747) | | | | 0010 |
| .060822F PDLV5E<br>EUR005/30\|.060822F\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E570DZWZ7FF32TWEFA76 | 06/08/2022 | 05/30/2023 | 05/30/2023 | Expiration | 925 | 378,002 | 408.24 | 7,182 | | | | | | | | (3,023) | | | | 0010 |
| .060822A SGIXCGMS<br>EUR006/\|.060822A\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 06/08/2022 | 06/07/2023 | 06/07/2023 | Expiration | 1,341 | 459,202 | 342.18 | 10,629 | | | | | | | | (4,610) | | | | 0010 |
| .060822K PDLV5E<br>EUR006/07\|.060822K\|PDLV5E<br>EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E570DZWZ7FF32TWEFA76 | 06/08/2022 | 06/07/2023 | 06/07/2023 | Expiration | 5,214 | 2,117,880 | 406.14 | 45,323 | | | | 751 | | | | (19,656) | | | | 0010 |
| .060822E PDLV5E<br>EUR005/22\|.060822E\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E570DZWZ7FF32TWEFA76 | 06/08/2022 | 05/22/2023 | 05/22/2023 | Expiration | 1,018 | 414,409 | 406.95 | 8,330 | | | | | | | | (3,394) | | | | 0010 |
| .060822D PDLV5E<br>EUR005/15\|.060822D\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E570DZWZ7FF32TWEFA76 | 06/08/2022 | 05/15/2023 | 05/15/2023 | Expiration | 622 | 253,834 | 407.92 | 4,772 | | | | 197 | | | | (1,886) | | | | 0010 |
| .061422Y EEJ<br>EUR006/14/23\|.061422Y\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 85,070 | 12,080,000 | 142.0 | 362,400 | | 62,952 | | 362,400 | | 224,502 | | (299,448) | | | | 0010 |
| .Q061422 SPX<br>EUR006/14/23\|.Q061422\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHWDI71265Z06 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 6,740 | 25,180,000 | 3735.48 | 1,037,416 | | 2,011,849 | | 1,037,416 | | (97,457) | | 974,433 | | | | 0010 |
| .Q061422 SPX<br>EUR006/14/23\|.Q061422\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHWDI71265Z06 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 2,537 | 9,480,000 | 3735.48 | 338,436 | | 639,888 | | 338,436 | | (31,794) | | 301,452 | | | | 0010 |
| .R061422 SPX<br>EUR006/14/23\|.R061422\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHWDI71265Z06 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 1,397 | 5,220,000 | 3735.48 | 247,428 | | 487,026 | | 247,428 | | (18,913) | | 239,598 | | | | 0010 |
| .L061422 SPX<br>EUR006/14/23\|.L061422\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHWDI71265Z06 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 299 | 1,120,000 | 3735.48 | 33,264 | | 61,711 | | 33,264 | | (3,291) | | 28,447 | | | | 0010 |
| .A061422 EEJ<br>EQFWD06/14/2\|.A061422\|EEJ<br>EQFWD 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 11,289 | 1,600,000 | 141.73 | | | 11,356 | | | | 19,413 | | 11,356 | | | | 0010 |
| .061422D EEJ<br>EUR006/14/23\|.061422D\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 30,000 | 4,260,000 | 142.0 | 77,106 | | 22,200 | | 2,761 | | (12,635) | | | | | | 0010 |
| .061422P EEJ<br>EUR005/30/23\|.061422P\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 05/30/2023 | 05/30/2023 | Expiration | 2,609 | 385,000 | 147.53088 | 5,968 | | | | | | | | (2,555) | | | | 0010 |
| .061422E EEJ<br>EUR006/14/23\|.061422E\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 3,591 | 510,000 | 142.0 | 9,894 | | 2,658 | | 354 | | | | (1,813) | | | | 0010 |
| .061422O EEJ<br>EUR006/14/23\|.061422O\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 5,492 | 780,000 | 142.0 | 22,542 | | 4,065 | | 807 | | | | (6,119) | | | | 0010 |
| .P061422 SPX<br>EUR006/14/23\|.P061422\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHWDI71265Z06 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 1,986 | 7,420,000 | 3735.48 | 280,476 | | 534,231 | | 10,045 | | | | 407,514 | | | | 0010 |
| .061422N EEJ<br>EUR006/14/23\|.061422N\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 11,760 | 1,670,000 | 142.0 | 47,595 | | 8,703 | | 1,705 | | | | (12,800) | | | | 0010 |
| .061422A EEJ<br>EUR005/30/23\|.061422A\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 05/30/2023 | 05/30/2023 | Expiration | 7,925 | 1,160,000 | 146.36 | 20,416 | | | | 1,701 | | | | (8,741) | | | | 0010 |
| .061422B EEJ<br>EUR006/14/23\|.061422B\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 5,000 | 710,000 | 142.0 | 7,739 | | 3,700 | | 277 | | | | 204 | | | | 0010 |
| .N061422 SPX<br>EUR006/14/23\|.N061422\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHWDI71265Z06 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 1,665 | 6,220,000 | 3735.48 | 200,284 | | 374,451 | | 7,173 | | | | 283,964 | | | | 0010 |
| .C061422 SPX<br>ASIAN06/14/2\|.C061422\|SPX<br>ASIAN 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 610 | 2,280,000 | 3735.48 | 50,545 | | 99,178 | | 1,810 | | | | 76,342 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .G061422 SPX<br>EUR006/14/23\|.G061422\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 1,160 | 4,335,000 | 3735.48 | 74,129 | | 132,215 | | 2,655 | | | | 98,724 | | | | 0010 |
| .061422L EEJ<br>EUR006/14/23\|.061422L\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 32,816 | 4,660,000 | 142.0 | 118,364 | | 24,285 | | 4,239 | | | | (29,191) | | | | 0010 |
| .061422C EEJ<br>EUR006/14/23\|.061422C\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 15,422 | 2,190,000 | 142.0 | 37,011 | | 11,413 | | 1,325 | | | | (5,309) | | | | 0010 |
| .061422M EEJ<br>EUR006/14/23\|.061422M\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 36,971 | 5,250,000 | 142.0 | 138,075 | | 27,359 | | 4,945 | | | | (35,022) | | | | 0010 |
| .061422W EEJ<br>EUR006/14/23\|.061422W\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Expiration | 3,017 | 440,000 | 145.8056 | 8,624 | | | | | | | | (3,896) | | | | 0010 |
| .F061422 SPX<br>EUR006/14/23\|.F061422\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 5,056 | 18,890,000 | 3735.48 | 215,346 | | 379,673 | | 7,712 | | | | 282,382 | | | | 0010 |
| .E061422 SPX<br>ASIAN06/14/2\|.E061422\|SPX<br>ASIAN 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 532 | 1,990,000 | 3735.48 | 65,901 | | 138,307 | | 2,360 | | | | 108,534 | | | | 0010 |
| .D061422 SPX<br>ASIAN06/14/2\|.D061422\|SPX<br>ASIAN 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 713 | 2,665,000 | 3735.48 | 79,609 | | 163,632 | | 2,851 | | | | 127,665 | | | | 0010 |
| .H061422 SPX<br>EUR006/14/23\|.H061422\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 1,981 | 7,400,000 | 3735.48 | 154,660 | | 278,232 | | 5,539 | | | | 208,358 | | | | 0010 |
| .I061422 SPX<br>EUR006/14/23\|.I061422\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 3,405 | 12,720,000 | 3735.48 | 296,376 | | 540,607 | | 10,614 | | | | 406,707 | | | | 0010 |
| .061422J EEJ<br>EUR006/14/23\|.061422J\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 22,852 | 3,245,000 | 142.0 | 78,854 | | 16,911 | | 2,824 | | | | (18,714) | | | | 0010 |
| .061422V EEJ<br>EUR006/14/23\|.061422V\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Expiration | 3,345 | 485,000 | 144.9678 | 10,476 | | | | | | | | (4,733) | | | | 0010 |
| .J061422 SPX<br>EUR006/14/23\|.J061422\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 3,678 | 13,740,000 | 3735.48 | 350,370 | | 643,030 | | 12,548 | | | | 484,737 | | | | 0010 |
| .061422I EEJ<br>EUR006/14/23\|.061422I\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 9,049 | 1,285,000 | 142.0 | 29,427 | | 6,696 | | 1,054 | | | | (6,598) | | | | 0010 |
| .K061422 SPX<br>EUR006/14/23\|.K061422\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 2,315 | 8,650,000 | 3735.48 | 253,445 | | 469,703 | | 9,077 | | | | 355,198 | | | | 0010 |
| .061422X EEJ<br>EUR006/14/23\|.061422X\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Expiration | 7,484 | 1,100,000 | 146.97 | 18,700 | | | | | | | | (8,448) | | | | 0010 |
| .061422T EEJ<br>EUR006/14/23\|.061422T\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Expiration | 6,016 | 865,000 | 143.775 | 21,366 | | | | | | | | (9,653) | | | | 0010 |
| .061422U EEJ<br>EUR006/14/23\|.061422U\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Expiration | 7,890 | 1,140,000 | 144.485 | 25,992 | | | | | | | | (11,743) | | | | 0010 |
| .061422K EEJ<br>EUR006/14/23\|.061422K\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 14,119 | 2,005,000 | 142.0 | 49,925 | | 10,449 | | 1,788 | | | | (12,106) | | | | 0010 |
| .M061422 SPX<br>EUR006/14/23\|.M061422\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 1,681 | 6,280,000 | 3735.48 | 194,052 | | 361,100 | | 6,950 | | | | 273,429 | | | | 0010 |
| .061422R EEJ<br>EUR006/14/23\|.061422R\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 2,248 | 320,000 | 142.2982 | 9,280 | | 996 | | 332 | | | | (3,197) | | | | 0010 |
| .061422S EEJ<br>EUR006/14/23\|.061422S\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Expiration | 2,614 | 375,000 | 143.42 | 9,638 | | | | | | | | (4,354) | | | | 0010 |
| .061422F EEJ<br>EUR006/14/23\|.061422F\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 6,584 | 935,000 | 142.0 | 18,981 | | 4,873 | | 680 | | | | (3,702) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .061422H EEJ<br>EUR006/14/23\|.061422H\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 14,366 | 2,040,000 | 142.0 | 45,288 | | 10,631 | | 1,622 | | | | (9,830) | | | | 0010 |
| .061422Q EEJ<br>EUR005/30/23\|.061422Q\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 05/30/2023 | 05/30/2023 | Expiration | 2,208 | 330,000 | 149.389652 | 4,026 | | | | | | | | (1,724) | | | | 0010 |
| .B061422 SPX<br>ASIAN06/14/2\|.B061422\|SPX<br>ASIAN 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 1,516 | 5,665,000 | 3735.48 | 62,236 | | 113,862 | | 2,229 | | | | 85,744 | | | | 0010 |
| .061422G EEJ<br>EUR006/14/23\|.061422G\|EEJ<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 21,760 | 3,090,000 | 142.0 | 66,126 | | 16,103 | | 2,368 | | | | (13,772) | | | | 0010 |
| .061522M PDLV5E<br>EUR006/14\|.061522M\|PDLV5E<br>EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 06/15/2022 | 06/14/2023 | 06/14/2023 | Expiration | 573 | 226,668 | 394.99 | 5,644 | | | | 5,644 | | 4,035 | | | (5,644) | | | 0010 |
| .061522K PDLV5E<br>EUR006/14\|.061522K\|PDLV5E<br>EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 06/15/2022 | 06/14/2023 | 06/14/2023 | Expiration | 5,595 | 2,210,275 | 394.99 | 55,036 | | | | | | | | (24,933) | | | | 0010 |
| .061522E PDLV5E<br>EUR005/15\|.061522E\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 06/15/2022 | 05/15/2023 | 05/15/2023 | Expiration | 1,794 | 731,830 | 407.92 | 8,123 | | | | 343 | | | | (3,279) | | | | 0010 |
| .061522D PDLV5E<br>EUR005/08\|.061522D\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 06/15/2022 | 05/08/2023 | 05/08/2023 | Expiration | 697 | 282,199 | 404.86 | 3,781 | | | | 81 | | | | (1,477) | | | | 0010 |
| .061522B SGIXCGMS<br>EUR006/1\|.061522B\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 06/15/2022 | 06/14/2023 | 06/14/2023 | Expiration | 4,080 | 1,366,048 | 334.75 | 33,952 | | | | | | | | (15,382) | | | | 0010 |
| .061522F PDLV5E<br>EUR005/30\|.061522F\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 06/15/2022 | 05/30/2023 | 05/30/2023 | Expiration | 4,283 | 1,748,524 | 408.24 | 19,758 | | | | | | | | (8,484) | | | | 0010 |
| .F062122 SPX<br>EUR006/21/23\|.F062122\|SPX<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 1,152 | 4,340,000 | 3764.79 | 72,044 | | 128,893 | | 3,969 | | | | 94,955 | | | | 0010 |
| .0621220 EEJ<br>EUR006/21/23\|.0621220\|EEJ<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 1,929 | 275,000 | 142.51 | 7,618 | | 96 | | 420 | | | | (3,492) | | | | 0010 |
| .G062122 SPX<br>EUR006/21/23\|.G062122\|SPX<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 1,027 | 3,870,000 | 3764.79 | 73,143 | | 131,968 | | 4,030 | | | | 97,512 | | | | 0010 |
| .062122Z EEJ<br>EUR006/21/23\|.062122Z\|EEJ<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Expiration | 6,372 | 940,000 | 147.49785 | 15,980 | | | | | | | | (7,528) | | | | 0010 |
| .062122P EEJ<br>EUR006/21/23\|.062122P\|EEJ<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 11,367 | 1,620,000 | 142.51 | 46,332 | | 568 | | 2,553 | | | | (21,257) | | | | 0010 |
| .062122M EEJ<br>EUR006/21/23\|.062122M\|EEJ<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 27,927 | 3,980,000 | 142.51 | 105,072 | | 1,396 | | 5,789 | | | | (48,101) | | | | 0010 |
| .E062122 SPX<br>EUR006/21/23\|.E062122\|SPX<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 6,515 | 24,530,000 | 3764.79 | 279,642 | | 490,627 | | 15,407 | | | | 358,895 | | | | 0010 |
| .062122A EEJ<br>EUR006/07/23\|.062122A\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/07/2023 | 06/07/2023 | Expiration | 5,495 | 805,000 | 146.49 | 14,973 | | | | | | | | (6,736) | | | | 0010 |
| .062122C EEJ<br>EUR006/21/23\|.062122C\|EEJ<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 12,946 | 1,845,000 | 142.51 | 31,181 | | 647 | | 1,718 | | | | (14,041) | | | | 0010 |
| .062122Y EEJ<br>EUR006/21/23\|.062122Y\|EEJ<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Expiration | 2,841 | 415,000 | 146.044248 | 8,383 | | | | | | | | (3,949) | | | | 0010 |
| .062122E EEJ<br>EUR006/21/23\|.062122E\|EEJ<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 6,385 | 910,000 | 142.51 | 17,836 | | 319 | | 983 | | | | (8,082) | | | | 0010 |
| .062122N EEJ<br>EUR006/21/23\|.062122N\|EEJ<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 3,017 | 430,000 | 142.51 | 11,653 | | 151 | | 642 | | | | (5,338) | | | | 0010 |
| .H062122 SPX<br>EUR006/21/23\|.H062122\|SPX<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 1,171 | 4,410,000 | 3764.79 | 96,138 | | 175,074 | | 5,297 | | | | 129,787 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .0621220 EEJ EUR006/21/23\|.062122D\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 36,664 | 5,225,000 | 142.51 | 95,095 | | 1,833 | | 5,239 | | | | (42,963) | | | | 0010 |
| .062122B EEJ EUR006/21/23\|.062122B\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 4,631 | 660,000 | 142.51 | 7,194 | | 232 | | 396 | | | | (3,158) | | | | 0010 |
| .062122L EEJ EUR006/21/23\|.062122L\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 19,437 | 2,770,000 | 142.51 | 70,358 | | 972 | | 3,876 | | | | (32,172) | | | | 0010 |
| .062122X EEJ EUR006/21/23\|.062122X\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Expiration | 7,653 | 1,110,000 | 145.032427 | 25,308 | | | | | | | | (11,922) | | | | 0010 |
| .062122W EEJ EUR006/21/23\|.062122W\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Expiration | 7,484 | 1,080,000 | 144.291375 | 26,676 | | | | | | | | (12,566) | | | | 0010 |
| .062122I EEJ EUR006/21/23\|.062122I\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 6,245 | 890,000 | 142.51 | 21,093 | | 312 | | 1,162 | | | | (9,624) | | | | 0010 |
| .M062122 SPX EUR006/21/23\|.M062122\|SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 1,702 | 6,410,000 | 3764.79 | 196,787 | | 368,583 | | 10,842 | | | | 275,882 | | | | 0010 |
| .062122T EEJ EUR006/21/23\|.062122T\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 3,368 | 480,000 | 142.51 | 14,400 | | 168 | | 793 | | | | (6,615) | | | | 0010 |
| .C062122 SPX ASIAN06/21/2\|.C062122\|SPX ASIAN 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 750 | 2,825,000 | 3764.79 | 80,569 | | 165,262 | | 4,439 | | | | 127,308 | | | | 0010 |
| .D062122 SPX ASIAN06/21/2\|.D062122\|SPX ASIAN 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 1,300 | 4,895,000 | 3764.79 | 156,591 | | 329,643 | | 8,628 | | | | 255,878 | | | | 0010 |
| .062122V EEJ EUR006/21/23\|.062122V\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Expiration | 4,029 | 580,000 | 143.920849 | 14,964 | | | | | | | | (7,049) | | | | 0010 |
| .B062122 SPX ASIAN06/21/2\|.B062122\|SPX ASIAN 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 730 | 2,750,000 | 3764.79 | 60,253 | | 117,975 | | 3,320 | | | | 89,592 | | | | 0010 |
| .O062122 SPX EUR006/21/23\|.O062122\|SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 934 | 3,520,000 | 3764.79 | 132,352 | | 253,090 | | 7,292 | | | | 190,741 | | | | 0010 |
| .062122K EEJ EUR006/21/23\|.062122K\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 23,647 | 3,370,000 | 142.51 | 83,913 | | 1,182 | | 4,623 | | | | (38,347) | | | | 0010 |
| .I062122 SPX EUR006/21/23\|.I062122\|SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 4,291 | 16,155,000 | 3764.79 | 376,412 | | 689,833 | | 20,739 | | | | 512,515 | | | | 0010 |
| .J062122 SPX EUR006/21/23\|.J062122\|SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 2,686 | 10,115,000 | 3764.79 | 258,944 | | 477,433 | | 14,267 | | | | 355,451 | | | | 0010 |
| .N062122 SPX EUR006/21/23\|.N062122\|SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 1,089 | 4,100,000 | 3764.79 | 131,610 | | 247,233 | | 7,251 | | | | 185,235 | | | | 0010 |
| .062122F EEJ EUR006/21/23\|.062122F\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 17,507 | 2,495,000 | 142.51 | 53,393 | | 875 | | 2,942 | | | | (24,276) | | | | 0010 |
| .062122J EEJ EUR006/21/23\|.062122J\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 15,121 | 2,155,000 | 142.51 | 52,367 | | 756 | | 2,885 | | | | (23,912) | | | | 0010 |
| .K062122 SPX EUR006/21/23\|.K062122\|SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 1,543 | 5,810,000 | 3764.79 | 162,680 | | 301,535 | | 8,963 | | | | 224,901 | | | | 0010 |
| .A062122 SPX ASIAN06/21/2\|.A062122\|SPX ASIAN 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 2,001 | 7,535,000 | 3764.79 | 83,111 | | 150,708 | | 4,579 | | | | 111,557 | | | | 0010 |
| .062122G EEJ EUR006/21/23\|.062122G\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 19,963 | 2,845,000 | 142.51 | 63,159 | | 998 | | 3,480 | | | | (28,755) | | | | 0010 |
| .L062122 SPX EUR006/21/23\|.L062122\|SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 1,555 | 5,855,000 | 3764.79 | 172,723 | | 322,020 | | 9,516 | | | | 240,654 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .062122R EEJ<br>EUR006/07/23\|.062122R\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/07/2023 | 06/07/2023 | Expiration | 2,179 | 320,000 | 146.812278 | 5,856 | | | | | | | | (2,634) | | | | 0010 |
| .062122H EEJ<br>EUR006/21/23\|.062122H\|EEJ<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/21/2022 | 06/21/2023 | 06/21/2023 | Exercise | 19,928 | 2,840,000 | 142.51 | 65,320 | | 996 | | 3,599 | | | | (29,774) | | | | 0010 |
| .062222V SPX<br>EUR004/21/23\|.062222V\|SPX<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 04/21/2023 | 04/21/2023 | Expiration | 3,288 | 14,447,760 | 4393.66 | 184,475 | | | | | | | | (67,416) | | | | 0010 |
| .062222H MXEA<br>EUR006/07/2\|.062222H\|MXEA<br>EURO 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas<br>R0MUWSFPU8MPRO8K5P83 | 06/22/2022 | 06/07/2023 | 06/07/2023 | Exercise | 1,303 | 2,645,025 | 2029.95 | 40,250 | | 88,760 | | 694 | | | | 70,601 | | | | 0010 |
| .062222W SPX<br>EUR004/28/23\|.062222W\|SPX<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 04/28/2023 | 04/28/2023 | Expiration | 1,527 | 6,551,171 | 4287.5 | 104,406 | | | | | | | | (39,661) | | | | 0010 |
| .062222U SPX<br>EUR004/21/23\|.062222U\|SPX<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 04/21/2023 | 04/21/2023 | Expiration | 970 | 4,263,168 | 4393.66 | 52,047 | | | | | | | | (19,020) | | | | 0010 |
| .G062222 SPX<br>EUR005/22/23\|.G062222\|SPX<br>EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 05/22/2023 | 05/22/2023 | Exercise | 776 | 3,087,286 | 3973.75 | 96,525 | | 170,052 | | 6,105 | | | | 129,059 | | | | 0010 |
| .F062222 SPX<br>EUR005/22/23\|.F062222\|SPX<br>EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 05/22/2023 | 05/22/2023 | Exercise | 4,481 | 17,807,963 | 3973.75 | 511,686 | | 980,889 | | 32,366 | | | | 763,576 | | | | 0010 |
| .062222M SPX<br>EUR003/14/23\|.062222M\|SPX<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 03/14/2023 | 03/14/2023 | Expiration | 2,536 | 10,583,341 | 4173.11 | 213,005 | | | | | | | | (58,313) | | | | 0010 |
| .062222Y SPX<br>EUR005/08/23\|.062222Y\|SPX<br>EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 05/08/2023 | 05/08/2023 | Exercise | 2,107 | 8,409,782 | 3991.24 | 212,286 | | 309,485 | | 4,673 | | | | 224,704 | | | | 0010 |
| .V062222 PDLV5E<br>EUR006/21\|.V062222\|PDLV5E<br>EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 06/22/2022 | 06/21/2023 | 06/21/2023 | Expiration | 1,960 | 780,043 | 397.87 | 19,813 | | | | | | | | (9,359) | | | | 0010 |
| .062222J MXEA<br>EUR006/14/2\|.062222J\|MXEA<br>EURO 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas<br>R0MUWSFPU8MPRO8K5P83 | 06/22/2022 | 06/14/2023 | 06/14/2023 | Exercise | 1,443 | 2,665,740 | 1847.36 | 71,299 | | 129,019 | | 2,611 | | | | 96,081 | | | | 0010 |
| .062222X SPX<br>EUR004/28/23\|.062222X\|SPX<br>EURO 04/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 04/28/2023 | 04/28/2023 | Expiration | 5,002 | 21,448,733 | 4287.5 | 358,038 | | | | | | | | (136,008) | | | | 0010 |
| .062222N SPX<br>EUR003/21/23\|.062222N\|SPX<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 03/21/2023 | 03/21/2023 | Expiration | 861 | 3,844,020 | 4461.18 | 32,588 | | | | | | | | (9,535) | | | | 0010 |
| .062222I MXEA<br>EUR006/14/2\|.062222I\|MXEA<br>EURO 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas<br>R0MUWSFPU8MPRO8K5P83 | 06/22/2022 | 06/14/2023 | 06/14/2023 | Exercise | 543 | 1,003,116 | 1847.36 | 13,390 | | 23,072 | | 490 | | | | 16,886 | | | | 0010 |
| .P062222 SGIXCGMS<br>EUR006/\|.P062222\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 06/22/2022 | 06/21/2023 | 06/21/2023 | Expiration | 2,726 | 914,340 | 335.31 | 23,369 | | | | | | | | (11,039) | | | | 0010 |
| .062222F MXEA<br>EUR005/30/2\|.062222F\|MXEA<br>EURO 05/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas<br>R0MUWSFPU8MPRO8K5P83 | 06/22/2022 | 05/30/2023 | 05/30/2023 | Exercise | 775 | 1,579,349 | 2037.87 | 22,963 | | 29,435 | | 1,959 | | | | 19,371 | | | | 0010 |
| .062222G MXEA<br>EUR006/07/2\|.062222G\|MXEA<br>EURO 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas<br>R0MUWSFPU8MPRO8K5P83 | 06/22/2022 | 06/07/2023 | 06/07/2023 | Exercise | 883 | 1,792,446 | 2029.95 | 18,622 | | 58,075 | | 321 | | | | 49,674 | | | | 0010 |
| .062222O SPX<br>EUR003/21/23\|.062222O\|SPX<br>EURO 03/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 03/21/2023 | 03/21/2023 | Expiration | 564 | 2,517,221 | 4461.18 | 22,508 | | | | | | | | (6,586) | | | | 0010 |
| .062222Q SPX<br>EUR004/10/23\|.062222Q\|SPX<br>EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,486 | 6,691,272 | 4500.21 | 60,144 | | | | | | | | (20,532) | | | | 0010 |
| .062222P SPX<br>EUR003/28/23\|.062222P\|SPX<br>EURO 03/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 03/28/2023 | 03/28/2023 | Expiration | 1,589 | 7,273,292 | 4575.52 | 43,921 | | | | | | | | (13,636) | | | | 0010 |
| .S062222 PDLV5E<br>EUR005/22\|.S062222\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 06/22/2022 | 05/22/2023 | 05/22/2023 | Expiration | 1,350 | 549,735 | 406.95 | 7,806 | | | | | | | | (3,315) | | | | 0010 |
| .0062222 PDLV5E<br>EUR005/08\|.0062222\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 06/22/2022 | 05/08/2023 | 05/08/2023 | Expiration | 847 | 343,057 | 404.86 | 5,455 | | | | 120 | | | | (2,178) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .T062222 PDLV5E<br>EUR006/21\|.T062222\|PDLV5E<br>EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2022 | 06/21/2023 | 06/21/2023 | Expiration | 594 | 236,414 | 397.87 | 4,681 | | | | | | | | (2,211) | | | | 0010 |
| .062222B MXEA<br>ASIAN06/07/\|.062222B\|MXEA<br>ASIAN 06/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 06/22/2022 | 06/07/2023 | 06/07/2023 | Expiration | 940 | 1,908,153 | 2029.95 | 11,496 | | | | | | | | (5,187) | | | | 0010 |
| .062222L MXEA<br>EUR006/21/2\|.062222L\|MXEA<br>EURO 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 06/22/2022 | 06/21/2023 | 06/21/2023 | Exercise | 1,441 | 2,677,551 | 1858.12 | 67,684 | | 124,243 | | 3,739 | | | | 92,271 | | | | 0010 |
| .U062222 PDLV5E<br>EUR005/22\|.U062222\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2022 | 05/22/2023 | 05/22/2023 | Expiration | 3,831 | 1,559,066 | 406.95 | 22,918 | | | | | | | | (9,733) | | | | 0010 |
| .062222K MXEA<br>EUR006/21/2\|.062222K\|MXEA<br>EURO 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 06/22/2022 | 06/21/2023 | 06/21/2023 | Exercise | 590 | 1,096,291 | 1858.12 | 12,827 | | 22,367 | | 709 | | | | 16,308 | | | | 0010 |
| .062222A MXEA<br>ASIAN05/30/\|.062222A\|MXEA<br>ASIAN 05/3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 06/22/2022 | 05/30/2023 | 05/30/2023 | Expiration | 593 | 1,208,457 | 2037.87 | 5,972 | | | | | | | | (2,617) | | | | 0010 |
| .E062222 SPX<br>EUR005/22/23\|.E062222\|SPX<br>EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 05/22/2023 | 05/22/2023 | Exercise | 1,013 | 4,027,157 | 3973.75 | 107,871 | | 221,822 | | 6,823 | | | | 176,010 | | | | 0010 |
| .062222D MXEA<br>ASIAN06/21/\|.062222D\|MXEA<br>ASIAN 06/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 06/22/2022 | 06/21/2023 | 06/21/2023 | Exercise | 934 | 1,735,484 | 1858.12 | 44,916 | | 90,766 | | 2,482 | | | | 69,549 | | | | 0010 |
| .062222S SPX<br>EUR004/14/23\|.062222S\|SPX<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 04/14/2023 | 04/14/2023 | Expiration | 2,539 | 11,156,783 | 4392.59 | 133,091 | | | | | | | | (46,627) | | | | 0010 |
| .062222T SPX<br>EUR004/14/23\|.062222T\|SPX<br>EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 04/14/2023 | 04/14/2023 | Expiration | 825 | 3,627,401 | 4392.59 | 46,014 | | | | | | | | (16,120) | | | | 0010 |
| .062222Z SPX<br>EUR005/08/23\|.062222Z\|SPX<br>EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 05/08/2023 | 05/08/2023 | Exercise | 5,609 | 22,388,661 | 3991.24 | 602,511 | | 823,916 | | 13,263 | | | | 583,290 | | | | 0010 |
| .D062222 SPX<br>EUR005/22/23\|.D062222\|SPX<br>EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 05/22/2023 | 05/22/2023 | Exercise | 2,091 | 8,311,535 | 3973.75 | 214,871 | | 457,812 | | 13,591 | | | | 366,556 | | | | 0010 |
| .062222C MXEA<br>ASIAN06/14/\|.062222C\|MXEA<br>ASIAN 06/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 06/22/2022 | 06/14/2023 | 06/14/2023 | Exercise | 567 | 1,047,453 | 1847.36 | 23,763 | | 44,833 | | 870 | | | | 33,855 | | | | 0010 |
| .A062222 SPX<br>EUR005/15/23\|.A062222\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 05/15/2023 | 05/15/2023 | Exercise | 1,149 | 4,606,727 | 4008.01 | 113,950 | | 147,431 | | 4,909 | | | | 100,448 | | | | 0010 |
| .062222R SPX<br>EUR004/10/23\|.062222R\|SPX<br>EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,058 | 4,762,797 | 4500.21 | 45,932 | | | | | | | | (15,680) | | | | 0010 |
| .R062222 PDLV5E<br>EUR005/15\|.R062222\|PDLV5E<br>EURO 05/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/22/2022 | 05/15/2023 | 05/15/2023 | Expiration | 1,175 | 479,597 | 407.92 | 6,523 | | | | 281 | | | | (2,689) | | | | 0010 |
| .C062222 SPX<br>EUR005/15/23\|.C062222\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 05/15/2023 | 05/15/2023 | Exercise | 4,179 | 16,751,678 | 4008.01 | 458,497 | | 536,111 | | 19,751 | | | | 347,069 | | | | 0010 |
| .062222E MXEA<br>EUR005/30/2\|.062222E\|MXEA<br>EURO 05/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 06/22/2022 | 05/30/2023 | 05/30/2023 | Exercise | 670 | 1,365,373 | 2037.87 | 12,710 | | 25,447 | | 1,084 | | | | 19,877 | | | | 0010 |
| .B062222 SPX<br>EUR005/15/23\|.B062222\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 06/22/2022 | 05/15/2023 | 05/15/2023 | Exercise | 1,109 | 4,448,731 | 4008.01 | 116,968 | | 142,375 | | 5,039 | | | | 94,148 | | | | 0010 |
| .062822E EEJ<br>EUR006/07/23\|.062822E\|EEJ<br>EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/07/2023 | 06/07/2023 | Expiration | 4,641 | 680,000 | 146.49 | 12,716 | | | | | | | | (5,837) | | | | 0010 |
| .062822C EEJ<br>EUR005/22/23\|.062822C\|EEJ<br>EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 05/22/2023 | 05/22/2023 | Expiration | 6,070 | 880,000 | 144.97 | 19,448 | | | | | | | | (8,412) | | | | 0010 |
| .062822D EEJ<br>EUR005/30/23\|.062822D\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 05/30/2023 | 05/30/2023 | Expiration | 14,997 | 2,195,000 | 146.36 | 41,266 | | | | 3,583 | | | | (18,409) | | | | 0010 |
| .P062822 SPX<br>ASIAN06/28/2\|.P062822\|SPX<br>ASIAN 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 440 | 1,685,000 | 3821.55 | 56,572 | | 85,346 | | 4,208 | | | | 57,605 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .F062822 EEJ<br>EUR006/28/23\|.F062822\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 1,945 | 280,000 | 143.901225 | 7,504 | | | | | | | | (3,680) | | | | 0010 |
| .0062822 SPX<br>ASIAN06/28/2\|.0062822\|SPX<br>ASIAN 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 998 | 3,815,000 | 3821.55 | 121,504 | | 193,231 | | 9,037 | | | | 133,650 | | | | 0010 |
| .062822B EEJ<br>EUR005/15/23\|.062822B\|EEJ<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 05/15/2023 | 05/15/2023 | Expiration | 3,559 | 515,000 | 144.67 | 11,691 | | | | 513 | | | | (4,911) | | | | 0010 |
| .N062822 SPX<br>ASIAN06/28/2\|.N062822\|SPX<br>ASIAN 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 537 | 2,055,000 | 3821.55 | 58,775 | | 104,086 | | 4,372 | | | | 75,266 | | | | 0010 |
| .L062822 SPX<br>ASIAN06/28/2\|.L062822\|SPX<br>ASIAN 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 1,764 | 6,745,000 | 3821.55 | 75,180 | | 135,569 | | 5,592 | | | | 98,704 | | | | 0010 |
| .M062822 SPX<br>ASIAN06/28/2\|.M062822\|SPX<br>ASIAN 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 940 | 3,595,000 | 3821.55 | 79,960 | | 154,946 | | 5,947 | | | | 115,736 | | | | 0010 |
| .H062822 EEJ<br>EUR006/28/23\|.H062822\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 7,432 | 1,080,000 | 145.315242 | 24,732 | | | | | | | | (12,128) | | | | 0010 |
| .T062822 SPX<br>EUR006/28/23\|.T062822\|SPX<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 1,291 | 4,935,000 | 3821.55 | 108,807 | | 197,397 | | 8,093 | | | | 144,043 | | | | 0010 |
| .062822I EEJ<br>EUR006/28/23\|.062822I\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 33,676 | 4,810,000 | 142.83 | 87,542 | | | | | | | | (42,927) | | | | 0010 |
| .062822V EEJ<br>EUR006/28/23\|.062822V\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 2,800 | 400,000 | 142.83 | 11,560 | | | | | | | | (5,669) | | | | 0010 |
| .062822J EEJ<br>EUR006/28/23\|.062822J\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 3,745 | 535,000 | 142.83 | 10,379 | | | | | | | | (5,089) | | | | 0010 |
| .062822K EEJ<br>EUR006/28/23\|.062822K\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 1,855 | 265,000 | 142.83 | 5,380 | | | | | | | | (2,638) | | | | 0010 |
| .062822T EEJ<br>EUR006/28/23\|.062822T\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 3,570 | 510,000 | 142.83 | 13,872 | | | | | | | | (6,802) | | | | 0010 |
| .I062822 EEJ<br>EUR006/28/23\|.I062822\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 3,524 | 515,000 | 146.100807 | 10,764 | | | | | | | | (5,278) | | | | 0010 |
| .G062822 EEJ<br>EUR006/28/23\|.G062822\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 12,806 | 1,850,000 | 144.458262 | 46,620 | | | | | | | | (22,861) | | | | 0010 |
| .062822W EEJ<br>EUR006/28/23\|.062822W\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 10,677 | 1,525,000 | 142.83 | 45,140 | | | | 3,358 | | | | (22,135) | | | | 0010 |
| .062822U EEJ<br>EUR006/28/23\|.062822U\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 4,200 | 600,000 | 142.83 | 16,680 | | | | | | | | (8,179) | | | | 0010 |
| .062822G EEJ<br>EUR006/28/23\|.062822G\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 4,060 | 580,000 | 142.83 | 6,380 | | | | | | | | (3,128) | | | | 0010 |
| .062822Y EEJ<br>EUR005/30/23\|.062822Y\|EEJ<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 05/30/2023 | 05/30/2023 | Expiration | 6,275 | 918,500 | 146.36 | 17,727 | | | | 1,539 | | | | (7,908) | | | | 0010 |
| .062822A EEJ<br>EUR003/14/23\|.062822A\|EEJ<br>EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 03/14/2023 | 03/14/2023 | Expiration | 6,510 | 945,000 | 145.15 | 14,648 | | | | | | | | (4,104) | | | | 0010 |
| .062822S EEJ<br>EUR006/28/23\|.062822S\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 22,999 | 3,285,000 | 142.83 | 86,724 | | | | | | | | (42,526) | | | | 0010 |
| .K062822 EEJ<br>EUR006/28/23\|.K062822\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 10,925 | 1,615,000 | 147.814767 | 27,617 | | | | | | | | (13,542) | | | | 0010 |
| .J062822 EEJ<br>EUR006/28/23\|.J062822\|EEJ<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 2,555 | 375,000 | 146.757825 | 7,275 | | | | | | | | (3,567) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .D062822 EEJ EUR006/28/23\|.D062822\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 9,486 | 1,355,000 | 142.83 | 40,786 | | | | 3,034 | | | | (20,000) | | | | 0010 |
| .062822F EEJ EUR006/14/23\|.062822F\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/14/2023 | 06/14/2023 | Exercise | 5,985 | 850,000 | 142.0 | 26,860 | | 4,430 | | 1,001 | | | | (8,192) | | | | 0010 |
| .C062822 EEJ EUR006/14/23\|.C062822\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/14/2023 | 06/14/2023 | Exercise | 7,323 | 1,040,000 | 142.0 | 34,528 | | 5,420 | | 1,286 | | | | (10,805) | | | | 0010 |
| .062822Q EEJ EUR006/28/23\|.062822Q\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 3,605 | 515,000 | 142.83 | 12,875 | | | | | | | | (6,313) | | | | 0010 |
| .062822R EEJ EUR006/28/23\|.062822R\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 47,819 | 6,830,000 | 142.83 | 174,165 | | | | | | | | (85,403) | | | | 0010 |
| .A062822 EEJ EUR006/07/23\|.A062822\|EEJ EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/07/2023 | 06/07/2023 | Expiration | 5,836 | 855,000 | 146.49 | 16,502 | | | | 290 | | | | (7,576) | | | | 0010 |
| .062822H EEJ EUR006/28/23\|.062822H\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 22,264 | 3,180,000 | 142.83 | 53,742 | | | | | | | | (26,353) | | | | 0010 |
| .Y062822 SPX EUR006/28/23\|.Y062822\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 2,014 | 7,700,000 | 3821.55 | 237,707 | | 442,752 | | 17,681 | | | | 326,190 | | | | 0010 |
| .062822P EEJ EUR006/28/23\|.062822P\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 13,687 | 1,955,000 | 142.83 | 47,702 | | | | | | | | (23,391) | | | | 0010 |
| .AF6282 POLV5E EUR006/07\|.AF6282\|POLV5E EURO 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 06/28/2022 | 06/07/2023 | 06/07/2023 | Expiration | 5,645 | 2,292,682 | 406.14 | 36,683 | | | | | | | | (16,840) | | | | 0010 |
| .AD6282 POLV5E EUR005/30\|.AD6282\|POLV5E EURO 05/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 06/28/2022 | 05/30/2023 | 05/30/2023 | Expiration | 1,001 | 409,054 | 408.24 | 5,686 | | | | 494 | | | | (2,537) | | | | 0010 |
| .Z062822 SPX EUR006/28/23\|.Z062822\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 868 | 3,320,000 | 3821.55 | 107,190 | | 200,527 | | 7,973 | | | | 147,966 | | | | 0010 |
| .062822O EEJ EUR006/28/23\|.062822O\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 13,022 | 1,860,000 | 142.83 | 44,082 | | | | | | | | (21,616) | | | | 0010 |
| .062822N EEJ EUR006/28/23\|.062822N\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 18,553 | 2,650,000 | 142.83 | 60,950 | | | | | | | | (29,887) | | | | 0010 |
| .AA6282 SPX EUR006/28/23\|.AA6282\|SPX EURO 06/28/20 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 1,206 | 4,610,000 | 3821.55 | 159,718 | | 301,036 | | 11,880 | | | | 222,718 | | | | 0010 |
| .AE6282 POLV5E EUR005/30\|.AE6282\|POLV5E EURO 05/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 06/28/2022 | 05/30/2023 | 05/30/2023 | Expiration | 5,271 | 2,152,081 | 408.24 | 29,914 | | | | 2,597 | | | | (13,345) | | | | 0010 |
| .V062822 SPX EUR006/28/23\|.V062822\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 2,010 | 7,685,000 | 3821.55 | 196,613 | | 360,425 | | 14,624 | | | | 264,014 | | | | 0010 |
| .062822M EEJ EUR006/28/23\|.062822M\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 19,043 | 2,720,000 | 142.83 | 60,384 | | | | | | | | (29,610) | | | | 0010 |
| .U062822 SPX EUR006/28/23\|.U062822\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 4,570 | 17,465,000 | 3821.55 | 410,270 | | 747,491 | | 30,516 | | | | 546,312 | | | | 0010 |
| .062822L EEJ EUR006/28/23\|.062822L\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 19,463 | 2,780,000 | 142.83 | 59,492 | | | | | | | | (29,172) | | | | 0010 |
| .X062822 SPX EUR006/28/23\|.X062822\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 1,980 | 7,570,000 | 3821.55 | 224,004 | | 415,587 | | 16,661 | | | | 305,744 | | | | 0010 |
| .W062822 SPX EUR006/28/23\|.W062822\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 1,876 | 7,170,000 | 3821.55 | 201,477 | | 372,126 | | 14,986 | | | | 273,330 | | | | 0010 |
| .R062822 SPX EUR006/28/23\|.R062822\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 1,325 | 5,065,000 | 3821.55 | 86,146 | | 153,982 | | 6,408 | | | | 111,740 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .S062822 SPX EUR006/28/23\|.S062822\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 1,379 | 5,270,000 | 3821.55 | 104,109 | | 187,616 | | 7,744 | | | | 136,565 | | | | 0010 |
| .AK6282 POLV5E EUR006/28\|.AK6282\|POLV5E EURO 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 12,864 | 5,149,651 | 400.31 | 117,927 | | | | 8,771 | | | | (57,826) | | | | 0010 |
| .Q062822 SPX EUR006/28/23\|.Q062822\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 4,927 | 18,830,000 | 3821.55 | 214,474 | | 376,595 | | 15,953 | | | | 271,426 | | | | 0010 |
| .AB6282 SPX EUR006/28/23\|.AB6282\|SPX EURO 06/28/20 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 2,636 | 10,075,000 | 3821.55 | 384,190 | | 732,461 | | 28,576 | | | | 544,070 | | | | 0010 |
| .AG6282 POLV5E EUR006/14\|.AG6282\|POLV5E EURO 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2022 | 06/14/2023 | 06/14/2023 | Expiration | 4,034 | 1,593,582 | 394.99 | 46,692 | | | | 1,739 | | | | (21,941) | | | | 0010 |
| .AC6282 SPX EUR006/28/23\|.AC6282\|SPX EURO 06/28/20 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/28/2022 | 06/28/2023 | 06/28/2023 | Exercise | 1,059 | 4,050,000 | 3821.55 | 168,002 | | 323,996 | | 12,496 | | | | 241,615 | | | | 0010 |
| .070722Z EEJ EUR006/21/23\|.070722Z\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 06/21/2023 | 06/21/2023 | Expiration | 6,283 | 900,000 | 143.22255 | 23,760 | | | | | | | | (11,777) | | | | 0010 |
| .070722B EEJ EUR006/14/23\|.070722B\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 06/14/2023 | 06/14/2023 | Exercise | 10,387 | 1,475,000 | 142.0 | 42,628 | | 7,687 | | 1,640 | | | | (12,997) | | | | 0010 |
| .070722C EEJ EUR006/21/23\|.070722C\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 06/21/2023 | 06/21/2023 | Exercise | 9,543 | 1,360,000 | 142.51 | 37,264 | | 477 | | 2,160 | | | | (17,993) | | | | 0010 |
| .K070722 SPX ASIAN07/07/2\|.K070722\|SPX ASIAN 07/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 917 | 3,580,000 | 3902.62 | 117,782 | | 124,224 | | 1,958 | | | | 63,213 | | | | 0010 |
| .A070722 EEJ EUR007/07/23\|.A070722\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 5,058 | 720,000 | 142.33 | 21,600 | | | | | | | | (11,189) | | | | 0010 |
| .L070722 SPX EUR007/07/23\|.L070722\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 5,638 | 22,005,001 | 3902.62 | 257,459 | | 440,086 | | 4,279 | | | | 306,721 | | | | 0010 |
| .AP7072 POLV5E EUR006/07\|.AP7072\|POLV5E EURO 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 1,354 | 550,209 | 406.14 | 9,959 | | | | 181 | | | | (4,724) | | | | 0010 |
| .M070722 SPX EUR007/07/23\|.M070722\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 1,449 | 5,655,013 | 3902.62 | 97,266 | | 169,652 | | 1,617 | | | | 119,268 | | | | 0010 |
| .070722A EEJ EUR006/07/23\|.070722A\|EEJ EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 9,795 | 1,435,000 | 146.49 | 23,965 | | | | 434 | | | | (11,366) | | | | 0010 |
| .I070722 SPX ASIAN07/07/2\|.I070722\|SPX ASIAN 07/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 755 | 2,950,000 | 3902.62 | 65,785 | | 102,364 | | 1,093 | | | | 68,286 | | | | 0010 |
| .N070722 SPX EUR007/07/23\|.N070722\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 1,900 | 7,415,017 | 3902.62 | 149,042 | | 263,227 | | 2,477 | | | | 186,023 | | | | 0010 |
| .J070722 SPX ASIAN07/07/2\|.J070722\|SPX ASIAN 07/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 466 | 1,820,000 | 3902.62 | 51,688 | | 63,153 | | 859 | | | | 36,378 | | | | 0010 |
| .070722W EEJ EUR006/14/23\|.070722W\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 06/14/2023 | 06/14/2023 | Exercise | 2,077 | 295,000 | 142.0 | 8,850 | | 1,537 | | 340 | | | | (2,757) | | | | 0010 |
| .AQ7072 POLV5E EUR006/07\|.AQ7072\|POLV5E EURO 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 10,256 | 4,165,535 | 406.14 | 75,813 | | | | 1,374 | | | | (35,959) | | | | 0010 |
| .O070722 SPX EUR007/07/23\|.O070722\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 3,755 | 14,655,002 | 3902.62 | 329,738 | | 586,182 | | 5,480 | | | | 415,377 | | | | 0010 |
| .070722F EEJ EUR007/07/23\|.070722F\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 20,831 | 2,965,000 | 142.33 | 50,405 | | | | | | | | (26,110) | | | | 0010 |
| .070722D EEJ EUR007/07/23\|.070722D\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 7,342 | 1,045,000 | 142.33 | 11,391 | | | | | | | | (5,900) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AR7072 POLV5E EURO06/14\|.AR7072\|POLV5E EURO 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/07/2022 | 06/14/2023 | 06/14/2023 | Expiration | 1,592 | 629,024 | 394.99 | 20,317 | | | | 781 | | | | (9,858) | | | | 0010 |
| .H070722 SPX ASIAN07/07/2\|.H070722\|SPX ASIAN 07/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 1,665 | 6,500,000 | 3902.62 | 74,100 | | 130,646 | | 1,232 | | | | 92,261 | | | | 0010 |
| .070722E EEJ EURO07/07/23\|.070722E\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 2,248 | 320,000 | 142.33 | 4,992 | | | | | | | | (2,586) | | | | 0010 |
| .AS7072 POLV5E EURO06/21\|.AS7072\|POLV5E EURO 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/07/2022 | 06/21/2023 | 06/21/2023 | Expiration | 6,065 | 2,413,146 | 397.87 | 68,533 | | | | 3,973 | | | | (33,969) | | | | 0010 |
| .070722H EEJ EURO07/07/23\|.070722H\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 7,728 | 1,100,000 | 142.33 | 21,340 | | | | | | | | (11,054) | | | | 0010 |
| .070722G EEJ EURO07/07/23\|.070722G\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 29,368 | 4,180,000 | 142.33 | 76,076 | | | | | | | | (39,408) | | | | 0010 |
| .070722R EEJ EURO07/07/23\|.070722R\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 6,393 | 910,000 | 142.33 | 26,299 | | | | | | | | (13,623) | | | | 0010 |
| .AZ7072 POLV5E EURO07/07\|.AZ7072\|POLV5E EURO 07/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 1,254 | 505,578 | 403.08 | 10,162 | | | | | | | | (5,264) | | | | 0010 |
| .070722N EEJ EURO07/07/23\|.070722N\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 5,128 | 730,000 | 142.33 | 18,177 | | | | | | | | (9,416) | | | | 0010 |
| .070722M EEJ EURO07/07/23\|.070722M\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 2,072 | 295,000 | 142.33 | 7,169 | | | | | | | | (3,713) | | | | 0010 |
| .BA7072 POLV5E EURO07/07\|.BA7072\|POLV5E EURO 07/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 10,613 | 4,278,272 | 403.08 | 96,261 | | | | | | | | (49,864) | | | | 0010 |
| .070722L EEJ EURO07/07/23\|.070722L\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 28,244 | 4,020,000 | 142.33 | 94,872 | | | | | | | | (49,144) | | | | 0010 |
| .U070722 SPX EURO07/07/23\|.U070722\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 2,107 | 8,225,006 | 3902.62 | 259,910 | | 477,868 | | 4,320 | | | | 343,233 | | | | 0010 |
| .W070722 SPX EURO07/07/23\|.W070722\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 914 | 3,570,000 | 3902.62 | 138,873 | | 262,036 | | 2,308 | | | | 190,099 | | | | 0010 |
| .V070722 SPX EURO07/07/23\|.V070722\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 1,204 | 4,700,003 | 3902.62 | 164,500 | | 305,500 | | 2,734 | | | | 220,288 | | | | 0010 |
| .T070722 SPX EURO07/07/23\|.T070722\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 1,282 | 5,004,993 | 3902.62 | 150,651 | | 275,269 | | 2,504 | | | | 197,231 | | | | 0010 |
| .Y070722 SPX EURO07/07/23\|.Y070722\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 2,598 | 10,139,982 | 3902.62 | 427,908 | | 816,266 | | 7,112 | | | | 594,607 | | | | 0010 |
| .S070722 SPX EURO07/07/23\|.S070722\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 1,354 | 5,285,006 | 3902.62 | 150,623 | | 273,241 | | 2,503 | | | | 195,218 | | | | 0010 |
| .070722P EEJ EURO07/07/23\|.070722P\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 19,672 | 2,800,000 | 142.33 | 73,640 | | | | | | | | (38,146) | | | | 0010 |
| .R070722 SPX EURO07/07/23\|.R070722\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 1,794 | 7,005,008 | 3902.62 | 184,932 | | 332,730 | | 3,074 | | | | 236,934 | | | | 0010 |
| .070722Q EEJ EURO07/07/23\|.070722Q\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 5,339 | 760,000 | 142.33 | 20,672 | | | | | | | | (10,708) | | | | 0010 |
| .Q070722 SPX EURO07/07/23\|.Q070722\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 1,115 | 4,355,012 | 3902.62 | 109,311 | | 195,978 | | 1,817 | | | | 139,354 | | | | 0010 |
| .0707220 EEJ EURO07/07/23\|.0707220\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 39,415 | 5,610,000 | 142.33 | 142,494 | | | | | | | | (73,813) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .P070722 SPX EUR007/07/23\|.P070722\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Exercise | 1,465 | 5,719,992 | 3902.62 | 136,136 | | 243,098 | | 2,263 | | | | 172,578 | | | | 0010 |
| .AT7072 PDLV5E EUR006/28\|.AT7072\|PDLV5E EURO 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 07/07/2022 | 06/28/2023 | 06/28/2023 | Expiration | 846 | 338,839 | 400.31 | 8,607 | | | | | | | | (4,352) | | | | 0010 |
| .070722T EEJ EUR007/07/23\|.070722T\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 3,442 | 490,000 | 142.33 | 14,504 | | | | | | | | (7,513) | | | | 0010 |
| .F070722 EEJ EUR007/07/23\|.F070722\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 2,421 | 355,000 | 146.614133 | 6,568 | | | | | | | | (3,402) | | | | 0010 |
| .0707221 EEJ EUR007/07/23\|.0707221\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 23,677 | 3,370,000 | 142.33 | 72,118 | | | | | | | | (37,358) | | | | 0010 |
| .G070722 EEJ EUR007/07/23\|.G070722\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 10,453 | 1,540,000 | 147.325783 | 26,180 | | | | | | | | (13,561) | | | | 0010 |
| .070722S EEJ EUR007/07/23\|.070722S\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 2,950 | 420,000 | 142.33 | 12,390 | | | | | | | | (6,418) | | | | 0010 |
| .D070722 EEJ EUR007/07/23\|.D070722\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 3,046 | 440,000 | 144.408018 | 10,516 | | | | | | | | (5,447) | | | | 0010 |
| .070722J EEJ EUR007/07/23\|.070722J\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 37,939 | 5,400,000 | 142.33 | 119,880 | | | | | | | | (62,099) | | | | 0010 |
| .070722V EEJ EUR006/07/23\|.070722V\|EEJ EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 06/07/2023 | 06/07/2023 | Expiration | 2,617 | 395,000 | 150.899349 | 3,713 | | | | | | | | (1,761) | | | | 0010 |
| .070722U EEJ EUR005/08/23\|.070722U\|EEJ EURO 05/08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 05/08/2023 | 05/08/2023 | Expiration | 1,796 | 265,000 | 147.479284 | 3,763 | | | | | | | | (1,588) | | | | 0010 |
| .070722K EEJ EUR007/07/23\|.070722K\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 4,566 | 650,000 | 142.33 | 14,950 | | | | | | | | (7,744) | | | | 0010 |
| .E070722 EEJ EUR007/07/23\|.E070722\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 6,643 | 965,000 | 145.247765 | 20,941 | | | | | | | | (10,847) | | | | 0010 |
| .C070722 EEJ EUR007/07/23\|.C070722\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/07/2022 | 07/07/2023 | 07/07/2023 | Expiration | 3,692 | 530,000 | 143.525572 | 13,992 | | | | | | | | (7,248) | | | | 0010 |
| .071122A SGIXCGMS EUR007/1\|.071122A\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 07/11/2022 | 07/07/2023 | 07/07/2023 | Expiration | 1,459 | 493,745 | 338.36 | 11,995 | | | | | | | | (6,248) | | | | 0010 |
| .F071422 EEJ EUR007/14/23\|.F071422\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 66,234 | 9,390,000 | 141.77 | 279,822 | | 116,572 | | 279,822 | | 154,477 | | (163,250) | | | | 0010 |
| .Z071422 SPX EUR007/14/23\|.Z071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 317 | 1,205,000 | 3790.38 | 58,804 | | 114,597 | | 58,804 | | (701) | | 55,793 | | | | 0010 |
| .V071422 SPX EUR007/14/23\|.V071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 2,316 | 8,779,998 | 3790.38 | 318,714 | | 592,648 | | 318,714 | | (8,516) | | 273,934 | | | | 0010 |
| .Y071422 SPX EUR007/14/23\|.Y071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 1,629 | 6,174,984 | 3790.38 | 293,930 | | 569,329 | | 293,930 | | (3,691) | | 275,399 | | | | 0010 |
| .S071422 SPX EUR007/14/23\|.S071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 213 | 810,004 | 3790.38 | 25,353 | | 46,251 | | 25,353 | | (715) | | 20,898 | | | | 0010 |
| .AI7142 PDLV5E EUR007/14\|.AI7142\|PDLV5E EURO 07/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Expiration | 8,323 | 3,354,357 | 403.0 | 75,138 | | | | 75,138 | | 63,993 | | (75,138) | | | | 0010 |
| .X071422 SPX EUR007/14/23\|.X071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 10,039 | 38,054,998 | 3790.38 | 1,605,921 | | 3,044,396 | | 1,605,921 | | (30,027) | | 1,438,475 | | | | 0010 |
| .U071422 SPX EUR007/14/23\|.U071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 1,813 | 6,874,991 | 3790.38 | 245,438 | | 455,808 | | 8,838 | | | | 323,910 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .071422H EEJ EUR007/14/23\|.071422H\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 14,495 | 2,055,000 | 141.77 | 37,196 | | 25,512 | | 1,339 | | | | 5,523 | | | | 0010 |
| .E071422 EEJ EUR007/14/23\|.E071422\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Expiration | 11,787 | 1,730,000 | 146.760304 | 29,064 | | | | | | | | (15,619) | | | | 0010 |
| .D071422 EEJ EUR007/14/23\|.D071422\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Expiration | 2,465 | 360,000 | 146.0231 | 6,624 | | | | | | | | (3,560) | | | | 0010 |
| .071422I EEJ EUR007/14/23\|.071422I\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 9,134 | 1,295,000 | 141.77 | 25,123 | | 16,077 | | 905 | | | | 2,576 | | | | 0010 |
| .W071422 SPX EUR007/14/23\|.W071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 2,254 | 8,544,995 | 3790.38 | 358,036 | | 679,338 | | 12,893 | | | | 486,931 | | | | 0010 |
| .071422J EEJ EUR007/14/23\|.071422J\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 31,318 | 4,440,000 | 141.77 | 90,132 | | 55,120 | | 3,246 | | | | 6,684 | | | | 0010 |
| .Q071422 SPX EUR007/14/23\|.Q071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 1,151 | 4,365,002 | 3790.38 | 124,839 | | 226,105 | | 4,496 | | | | 159,018 | | | | 0010 |
| .071422K EEJ EUR007/14/23\|.071422K\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 9,593 | 1,360,000 | 141.77 | 28,832 | | 16,884 | | 1,038 | | | | 1,389 | | | | 0010 |
| .071422C EEJ EUR006/21/23\|.071422C\|EEJ EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 06/21/2023 | 06/21/2023 | Exercise | 12,420 | 1,770,000 | 142.51 | 43,542 | | 621 | | 2,576 | | | | (21,407) | | | | 0010 |
| .P071422 SPX EUR007/14/23\|.P071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 1,489 | 5,645,013 | 3790.38 | 149,028 | | 268,134 | | 5,367 | | | | 188,047 | | | | 0010 |
| .AH7142 PDLV5E EUR007/14\|.AH7142\|PDLV5E EURO 07/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Expiration | 8,990 | 3,623,253 | 403.0 | 81,161 | | | | | | | | (43,616) | | | | 0010 |
| .J071422 SPX ASIAN07/14/2\|.J071422\|SPX ASIAN 07/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 703 | 2,665,000 | 3790.38 | 81,781 | | 164,433 | | 2,945 | | | | 120,484 | | | | 0010 |
| .R071422 SPX EUR007/14/23\|.R071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 1,753 | 6,644,991 | 3790.38 | 200,679 | | 365,473 | | 7,227 | | | | 257,629 | | | | 0010 |
| .AG7142 PDLV5E EUR007/14\|.AG7142\|PDLV5E EURO 07/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Expiration | 1,195 | 481,888 | 403.0 | 10,794 | | | | | | | | (5,801) | | | | 0010 |
| .071422N EEJ EUR007/14/23\|.071422N\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 16,258 | 2,305,000 | 141.77 | 54,168 | | 28,615 | | 1,951 | | | | (494) | | | | 0010 |
| .071422Z EEJ EUR007/14/23\|.071422Z\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 10,738 | 1,540,000 | 143.414532 | 38,346 | | 1,254 | | 1,381 | | | | (19,353) | | | | 0010 |
| .071422M EEJ EUR007/14/23\|.071422M\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 1,692 | 240,000 | 141.77 | 5,472 | | 2,979 | | 197 | | | | 38 | | | | 0010 |
| .Q071422 SPX EUR007/14/23\|.Q071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 1,685 | 6,390,012 | 3790.38 | 155,277 | | 277,322 | | 5,592 | | | | 193,877 | | | | 0010 |
| .071422Y EEJ EUR007/14/23\|.071422Y\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 3,279 | 465,000 | 141.77 | 13,857 | | 5,773 | | 499 | | | | (1,674) | | | | 0010 |
| .071422O EEJ EUR007/14/23\|.071422O\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 2,574 | 365,000 | 141.77 | 8,833 | | 4,531 | | 318 | | | | (216) | | | | 0010 |
| .071422B EEJ EUR006/14/23\|.071422B\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 4,507 | 640,000 | 142.0 | 16,512 | | 3,335 | | 649 | | | | (4,846) | | | | 0010 |
| .071422L EEJ EUR007/14/23\|.071422L\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 6,454 | 915,000 | 141.77 | 20,039 | | 11,359 | | 722 | | | | 591 | | | | 0010 |
| .071422D EEJ EUR006/28/23\|.071422D\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 06/28/2023 | 06/28/2023 | Expiration | 8,226 | 1,175,000 | 142.83 | 28,083 | | | | | | | | (14,489) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .M071422 SPX EUR007/14/23\|.M071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 1,329 | 5,039,992 | 3790.38 | 89,712 | | 156,743 | | 3,231 | | | | 108,532 | | | | 0010 |
| .N071422 SPX EUR007/14/23\|.N071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 3,345 | 12,679,996 | 3790.38 | 284,032 | | 503,402 | | 10,228 | | | | 350,765 | | | | 0010 |
| .071422A EEJ EUR005/30/23\|.071422A\|EEJ EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 05/30/2023 | 05/30/2023 | Expiration | 5,568 | 815,000 | 146.36 | 11,736 | | | | | | | | (5,534) | | | | 0010 |
| .L071422 SPX EUR007/14/23\|.L071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 4,860 | 18,424,999 | 3790.38 | 215,573 | | 368,512 | | 7,763 | | | | 252,664 | | | | 0010 |
| .071422Q EEJ EUR007/14/23\|.071422Q\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 33,046 | 4,685,000 | 141.77 | 118,531 | | 58,162 | | 4,268 | | | | (5,536) | | | | 0010 |
| .071422E EEJ EUR007/14/23\|.071422E\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 2,292 | 325,000 | 141.77 | 3,510 | | 4,035 | | 126 | | | | 2,148 | | | | 0010 |
| .C071422 EEJ EUR007/14/23\|.C071422\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Expiration | 2,309 | 335,000 | 145.059064 | 6,901 | | | | | | | | (3,709) | | | | 0010 |
| .B071422 EEJ EUR007/14/23\|.B071422\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Expiration | 4,564 | 660,000 | 144.591223 | 14,388 | | | | | | | | (7,732) | | | | 0010 |
| .071422X EEJ EUR006/28/23\|.071422X\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 06/28/2023 | 06/28/2023 | Expiration | 3,208 | 460,000 | 143.358471 | 10,672 | | | | | | | | (5,506) | | | | 0010 |
| .071422R EEJ EUR007/14/23\|.071422R\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 18,798 | 2,665,000 | 141.77 | 69,823 | | 33,085 | | 2,514 | | | | (4,438) | | | | 0010 |
| .A071422 EEJ EUR007/14/23\|.A071422\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Expiration | 4,204 | 605,000 | 143.882373 | 14,278 | | | | | | | | (7,673) | | | | 0010 |
| .071422G EEJ EUR007/14/23\|.071422G\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 30,824 | 4,370,000 | 141.77 | 74,290 | | 54,251 | | 2,675 | | | | 14,328 | | | | 0010 |
| .071422P EEJ EUR007/14/23\|.071422P\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 7,864 | 1,115,000 | 141.77 | 27,652 | | 13,842 | | 996 | | | | (1,018) | | | | 0010 |
| .071422F EEJ EUR007/14/23\|.071422F\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 4,408 | 625,000 | 141.77 | 9,625 | | 7,759 | | 347 | | | | 2,586 | | | | 0010 |
| .T071422 SPX EUR007/14/23\|.T071422\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 1,429 | 5,420,016 | 3790.38 | 172,356 | | 315,445 | | 6,207 | | | | 222,821 | | | | 0010 |
| .071422S EEJ EUR007/14/23\|.071422S\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 3,632 | 515,000 | 141.77 | 13,854 | | 6,393 | | 499 | | | | (1,051) | | | | 0010 |
| .AB7142 POLV5E EUR005/30\|.AB7142\|POLV5E EURO 05/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2022 | 05/30/2023 | 05/30/2023 | Expiration | 634 | 259,184 | 408.24 | 4,043 | | | | | | | | (1,906) | | | | 0010 |
| .071422U EEJ EUR007/14/23\|.071422U\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 4,584 | 650,000 | 141.77 | 18,655 | | 8,069 | | 672 | | | | (1,955) | | | | 0010 |
| .AC7142 POLV5E EUR006/14\|.AC7142\|POLV5E EURO 06/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/14/2022 | 06/14/2023 | 06/14/2023 | Expiration | 704 | 278,188 | 394.99 | 8,958 | | | | 352 | | | | (4,438) | | | | 0010 |
| .071422T EEJ EUR007/14/23\|.071422T\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 2,362 | 335,000 | 141.77 | 9,213 | | 4,159 | | 332 | | | | (792) | | | | 0010 |
| .071422W EEJ EUR006/14/23\|.071422W\|EEJ EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 06/14/2023 | 06/14/2023 | Exercise | 5,774 | 820,000 | 142.0 | 21,976 | | 4,273 | | 863 | | | | (6,615) | | | | 0010 |
| .071422V EEJ EUR007/14/23\|.071422V\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 8,182 | 1,160,000 | 141.77 | 33,988 | | 14,401 | | 1,224 | | | | (3,864) | | | | 0010 |
| .K071422 SPX ASIAN07/14/2\|.K071422\|SPX ASIAN 07/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 316 | 1,200,000 | 3790.38 | 41,046 | | 86,401 | | 1,478 | | | | 64,343 | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AF7142 PDLV5E EURO07/14\|.AF7142\|PDLV5E EURO 07/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Expiration | 573 | 230,977 | 403.0 | 3,857 | | | | | | | | (2,073) | | | | 0010 |
| .H071422 SPX ASIAN07/14/2\|.H071422\|SPX ASIAN 07/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 1,316 | 4,990,000 | 3790.38 | 56,627 | | 99,803 | | 2,039 | | | | 69,372 | | | | 0010 |
| .I071422 SPX ASIAN07/14/2\|.I071422\|SPX ASIAN 07/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/14/2022 | 07/14/2023 | 07/14/2023 | Exercise | 906 | 3,435,000 | 3790.38 | 77,483 | | 147,364 | | 2,790 | | | | 105,725 | | | | 0010 |
| .071822O SPX EUR004/14/23\|.071822O\|SPX EURO 04/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 04/14/2023 | 04/14/2023 | Expiration | 765 | 3,362,747 | 4392.59 | 55,135 | | | | 55,135 | | 42,689 | | | (55,135) | | | 0010 |
| .071822N SPX EUR003/14/23\|.071822N\|SPX EURO 03/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 03/14/2023 | 03/14/2023 | Expiration | 865 | 3,611,284 | 4173.11 | 93,702 | | | | 93,702 | | 68,916 | | | (93,702) | | | 0010 |
| .071822Q SPX EUR006/14/23\|.071822Q\|SPX EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 06/14/2023 | 06/14/2023 | Exercise | 929 | 3,473,586 | 3735.48 | 151,609 | | 261,913 | | 151,609 | | 2,462 | | | 110,304 | | | 0010 |
| .071822P SPX EUR005/15/23\|.071822P\|SPX EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 05/15/2023 | 05/15/2023 | Exercise | 752 | 3,017,551 | 4008.01 | 98,808 | | 96,572 | | 98,808 | | 26,122 | | | (2,236) | | | 0010 |
| .071822J SPX EUR006/14/23\|.071822J\|SPX EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 06/14/2023 | 06/14/2023 | Exercise | 3,473 | 12,973,584 | 3735.48 | 546,106 | | 940,577 | | 21,579 | | | | 668,354 | | | | 0010 |
| .071822C SPX EUR005/30/23\|.071822C\|SPX EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 05/30/2023 | 05/30/2023 | Exercise | 3,811 | 15,750,020 | 4132.15 | 417,864 | | 279,656 | | 38,592 | | | | 81,370 | | | | 0010 |
| .071822B SPX EUR005/30/23\|.071822B\|SPX EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 05/30/2023 | 05/30/2023 | Exercise | 1,694 | 6,999,986 | 4132.15 | 168,996 | | 124,291 | | 15,608 | | | | 44,098 | | | | 0010 |
| .071822L SPX EUR006/21/23\|.071822L\|SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 06/21/2023 | 06/21/2023 | Exercise | 1,739 | 6,547,798 | 3764.79 | 227,560 | | 392,864 | | 13,545 | | | | 277,053 | | | | 0010 |
| .071822G SPX EUR006/07/23\|.071822G\|SPX EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 06/07/2023 | 06/07/2023 | Exercise | 4,152 | 17,276,350 | 4160.68 | 468,711 | | 443,631 | | 8,734 | | | | 215,098 | | | | 0010 |
| .071822M SPX EUR006/21/23\|.071822M\|SPX EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 06/21/2023 | 06/21/2023 | Exercise | 3,479 | 13,100,001 | 3764.79 | 541,114 | | 949,760 | | 32,209 | | | | 674,371 | | | | 0010 |
| .071822R SGIXCGMS EUR007/\|.071822R\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 07/18/2022 | 07/14/2023 | 07/14/2023 | Expiration | 1,794 | 608,049 | 338.85 | 14,643 | | | | | | | | (7,913) | | | | 0010 |
| .071822I SPX EUR006/14/23\|.071822I\|SPX EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 06/14/2023 | 06/14/2023 | Exercise | 1,494 | 5,583,534 | 3735.48 | 216,676 | | 370,185 | | 8,562 | | | | 262,176 | | | | 0010 |
| .071822E SPX EUR006/07/23\|.071822E\|SPX EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 06/07/2023 | 06/07/2023 | Exercise | 1,960 | 8,157,304 | 4160.68 | 190,430 | | 209,467 | | 3,548 | | | | 116,618 | | | | 0010 |
| .071822H SPX EUR006/14/23\|.071822H\|SPX EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 06/14/2023 | 06/14/2023 | Exercise | 267 | 999,988 | 3735.48 | 21,392 | | 34,999 | | 845 | | | | 24,336 | | | | 0010 |
| .071822F SPX EUR006/07/23\|.071822F\|SPX EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 06/07/2023 | 06/07/2023 | Exercise | 810 | 3,372,814 | 4160.68 | 85,912 | | 86,609 | | 1,601 | | | | 44,720 | | | | 0010 |
| .072122Z EEJ EUR007/21/23\|.072122Z\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Expiration | 4,365 | 635,000 | 145.447704 | 14,923 | | | | | | | | (8,309) | | | | 0010 |
| .AH7212 PDLV5E EUR007/07\|.AH7212\|PDLV5E EURO 07/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 07/21/2022 | 07/07/2023 | 07/07/2023 | Expiration | 1,251 | 504,436 | 403.08 | 11,552 | | | | | | | | (6,225) | | | | 0010 |
| .072122A EEJ EUR005/22/23\|.072122A\|EEJ EURO 05/22/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 05/22/2023 | 05/22/2023 | Expiration | 3,931 | 570,000 | 144.97 | 11,685 | | | | | | | | (5,474) | | | | 0010 |
| .072122B EEJ EUR006/07/23\|.072122B\|EEJ EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 06/07/2023 | 06/07/2023 | Expiration | 2,116 | 310,000 | 146.49 | 5,332 | | | | | | | | (2,641) | | | | 0010 |
| .AI7212 PDLV5E EUR007/14\|.AI7212\|PDLV5E EURO 07/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 07/21/2022 | 07/14/2023 | 07/14/2023 | Expiration | 2,940 | 1,184,874 | 403.0 | 27,489 | | | | | | | | (15,065) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .A072122 EEJ EUR007/21/23\|.A072122\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Expiration | 3,379 | 495,000 | 146.479248 | 10,346 | | | | | | | | (5,760) | | | | 0010 |
| .072122C EEJ EUR006/28/23\|.072122C\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 06/28/2023 | 06/28/2023 | Expiration | 7,561 | 1,080,000 | 142.83 | 30,672 | | | | 2,450 | | | | (16,153) | | | | 0010 |
| .072122X EEJ EUR007/21/23\|.072122X\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 2,477 | 355,000 | 143.27 | 10,579 | | 1,140 | | 586 | | | | (4,750) | | | | 0010 |
| .072122Y EEJ EUR007/21/23\|.072122Y\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Expiration | 2,522 | 365,000 | 144.674046 | 9,344 | | | | | | | | (5,203) | | | | 0010 |
| .AG7212 POLV5E EUR006/21\|.AG7212\|POLV5E EURO 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 07/21/2022 | 06/21/2023 | 06/21/2023 | Expiration | 589 | 234,727 | 397.87 | 6,854 | | | | 414 | | | | (3,541) | | | | 0010 |
| .072122E EEJ EUR007/14/23\|.072122E\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/14/2023 | 07/14/2023 | Exercise | 13,084 | 1,855,000 | 141.77 | 58,989 | | 23,029 | | 2,166 | | | | (9,296) | | | | 0010 |
| .072122D EEJ EUR007/07/23\|.072122D\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/07/2023 | 07/07/2023 | Expiration | 14,965 | 2,130,000 | 142.33 | 64,113 | | | | | | | | (34,551) | | | | 0010 |
| .AF7212 POLV5E EUR005/22\|.AF7212\|POLV5E EURO 05/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 07/21/2022 | 05/22/2023 | 05/22/2023 | Expiration | 573 | 233,382 | 406.95 | 4,014 | | | | | | | | (1,880) | | | | 0010 |
| .AL7212 POLV5E EUR007/21\|.AL7212\|POLV5E EURO 07/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Expiration | 1,044 | 421,684 | 403.73 | 8,476 | | | | | | | | (4,719) | | | | 0010 |
| .AE7212 POLV5E EUR006/21\|.AE7212\|POLV5E EURO 06/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 07/21/2022 | 06/21/2023 | 06/21/2023 | Expiration | 576 | 229,390 | 397.87 | 6,675 | | | | 403 | | | | (3,448) | | | | 0010 |
| .AM7212 POLV5E EUR007/21\|.AM7212\|POLV5E EURO 07/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Expiration | 8,873 | 3,582,327 | 403.73 | 80,602 | | | | | | | | (44,878) | | | | 0010 |
| .0072122 SPX EUR007/21/23\|.0072122\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/21/2022 | 07/21/2023 | 03/29/2023 | Sale | 1,512 | 6,050,000 | 3998.95 | 196,020 | | 184,135 | | 77,105 | | | | 74,993 | | | | 0010 |
| .L072122 SPX EUR007/21/23\|.L072122\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/21/2022 | 07/21/2023 | 03/29/2023 | Sale | 1,056 | 4,225,000 | 3998.95 | 94,640 | | 92,425 | | 37,227 | | | | 39,731 | | | | 0010 |
| .M072122 SPX EUR007/21/23\|.M072122\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/21/2022 | 07/21/2023 | 03/29/2023 | Sale | 1,519 | 6,075,000 | 3998.95 | 147,623 | | 143,013 | | 58,068 | | | | 60,818 | | | | 0010 |
| .R072122 SPX EUR007/21/23\|.R072122\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/21/2022 | 07/21/2023 | 03/29/2023 | Sale | 1,749 | 6,995,000 | 3998.95 | 248,323 | | 229,356 | | 97,678 | | | | 91,093 | | | | 0010 |
| .K072122 SPX EUR007/21/23\|.K072122\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/21/2022 | 07/21/2023 | 03/29/2023 | Sale | 2,535 | 10,140,000 | 3998.95 | 213,954 | | 209,370 | | 84,159 | | | | 90,243 | | | | 0010 |
| .072122L EEJ EUR007/21/23\|.072122L\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 7,747 | 1,110,000 | 143.27 | 23,532 | | 3,564 | | 1,304 | | | | (9,539) | | | | 0010 |
| .072122N EEJ EUR007/21/23\|.072122N\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 5,234 | 750,000 | 143.27 | 17,100 | | 2,408 | | 947 | | | | (7,113) | | | | 0010 |
| .S072122 SPX EUR007/21/23\|.S072122\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/21/2022 | 07/21/2023 | 03/29/2023 | Sale | 2,061 | 8,245,000 | 3998.95 | 345,466 | | 306,856 | | 135,889 | | | | 114,506 | | | | 0010 |
| .072122O EEJ EUR007/21/23\|.072122O\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 12,424 | 1,780,000 | 143.27 | 41,830 | | 5,715 | | 2,317 | | | | (17,575) | | | | 0010 |
| .072122P EEJ EUR007/21/23\|.072122P\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 3,734 | 535,000 | 143.27 | 12,894 | | 1,718 | | 714 | | | | (5,462) | | | | 0010 |
| .072122M EEJ EUR007/21/23\|.072122M\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 4,362 | 625,000 | 143.27 | 13,813 | | 2,007 | | 765 | | | | (5,684) | | | | 0010 |
| .0072122 SPX EUR007/21/23\|.0072122\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/21/2022 | 07/21/2023 | 03/29/2023 | Sale | 1,217 | 4,870,000 | 3998.95 | 136,847 | | 130,843 | | 53,829 | | | | 54,648 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .P072122 SPX EUR007/21/23\|.P072122\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/21/2022 | 07/21/2023 | 03/29/2023 | Sale | 1,971 | 7,885,000 | 3998.95 | 237,339 | | 225,452 | | 93,358 | | | | 93,305 | | | | 0010 |
| .N072122 SPX EUR007/21/23\|.N072122\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/21/2022 | 07/21/2023 | 03/29/2023 | Sale | 1,867 | 7,470,000 | 3998.95 | 197,208 | | 189,526 | | 77,572 | | | | 79,723 | | | | 0010 |
| .072122H EEJ EUR007/21/23\|.072122H\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 16,263 | 2,330,000 | 143.27 | 39,843 | | 7,481 | | 2,207 | | | | (14,703) | | | | 0010 |
| .G072122 SPX ASIAN07/21/2\|.G072122\|SPX ASIAN 07/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 890 | 3,560,000 | 3998.95 | 113,564 | | 57,112 | | 6,292 | | | | (6,118) | | | | 0010 |
| .072122G EEJ EUR007/21/23\|.072122G\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 1,605 | 230,000 | 143.27 | 3,565 | | 738 | | 198 | | | | (1,246) | | | | 0010 |
| .F072122 SPX ASIAN07/21/2\|.F072122\|SPX ASIAN 07/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 443 | 1,775,000 | 3998.95 | 48,990 | | 28,476 | | 2,714 | | | | 1,199 | | | | 0010 |
| .E072122 SPX ASIAN07/21/2\|.E072122\|SPX ASIAN 07/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 613 | 2,455,000 | 3998.95 | 51,310 | | 39,385 | | 2,843 | | | | 10,816 | | | | 0010 |
| .072122F EEJ EUR007/21/23\|.072122F\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 6,805 | 975,000 | 143.27 | 10,725 | | 3,130 | | 594 | | | | (2,841) | | | | 0010 |
| .D072122 SPX ASIAN07/21/2\|.D072122\|SPX ASIAN 07/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 1,360 | 5,440,000 | 3998.95 | 61,472 | | 87,273 | | 3,406 | | | | 53,046 | | | | 0010 |
| .072122Q EEJ EUR007/21/23\|.072122Q\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 6,526 | 935,000 | 143.27 | 23,095 | | 3,002 | | 1,279 | | | | (9,856) | | | | 0010 |
| .J072122 SPX EUR007/21/23\|.J072122\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/21/2022 | 07/21/2023 | 03/29/2023 | Sale | 1,132 | 4,530,000 | 3998.95 | 89,241 | | 87,622 | | 35,103 | | | | 37,934 | | | | 0010 |
| .072122V EEJ EUR007/07/23\|.072122V\|EEJ EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/07/2023 | 07/07/2023 | Expiration | 3,682 | 535,000 | 145.290464 | 11,877 | | | | | | | | (6,401) | | | | 0010 |
| .I072122 SPX EUR007/21/23\|.I072122\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/21/2022 | 07/21/2023 | 03/29/2023 | Sale | 1,271 | 5,085,000 | 3998.95 | 83,903 | | 82,691 | | 33,003 | | | | 35,975 | | | | 0010 |
| .072122K EEJ EUR007/21/23\|.072122K\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 19,613 | 2,810,000 | 143.27 | 57,043 | | 9,022 | | 3,160 | | | | (22,739) | | | | 0010 |
| .B072122 EEJ EUR007/21/23\|.B072122\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Expiration | 3,550 | 525,000 | 147.883294 | 9,293 | | | | | | | | (5,174) | | | | 0010 |
| .072122U EEJ EUR007/21/23\|.072122U\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 4,711 | 675,000 | 143.27 | 19,778 | | 2,167 | | 1,096 | | | | (8,844) | | | | 0010 |
| .072122I EEJ EUR007/21/23\|.072122I\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 25,860 | 3,705,000 | 143.27 | 67,061 | | 11,896 | | 3,715 | | | | (25,443) | | | | 0010 |
| .072122R EEJ EUR007/21/23\|.072122R\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 38,842 | 5,565,000 | 143.27 | 140,795 | | 17,868 | | 7,800 | | | | (60,525) | | | | 0010 |
| .H072122 SPX EUR007/21/23\|.H072122\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 07/21/2022 | 07/21/2023 | 03/29/2023 | Sale | 5,010 | 20,035,000 | 3998.95 | 234,410 | | 325,454 | | 92,205 | | | | 194,937 | | | | 0010 |
| .C072122 EEJ EUR007/21/23\|.C072122\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Expiration | 7,519 | 1,115,000 | 148.28445 | 18,732 | | | | | | | | (10,430) | | | | 0010 |
| .072122S EEJ EUR007/21/23\|.072122S\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 16,716 | 2,395,000 | 143.27 | 62,989 | | 7,690 | | 3,490 | | | | (27,381) | | | | 0010 |
| .072122J EEJ EUR007/21/23\|.072122J\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 10,155 | 1,455,000 | 143.27 | 28,082 | | 4,672 | | 1,556 | | | | (10,964) | | | | 0010 |
| .072122T EEJ EUR007/21/23\|.072122T\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/21/2022 | 07/21/2023 | 07/21/2023 | Exercise | 5,339 | 765,000 | 143.27 | 21,956 | | 2,456 | | 1,216 | | | | (9,768) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .072222I MXEA<br>EUR007/14/2\|.072222I\|MXEA<br>EURO 07/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 07/22/2022 | 07/14/2023 | 07/14/2023 | Exercise | 639 | 1,140,545 | 1784.89 | 24,889 | | 35,017 | | 917 | | | | 21,339 | | | | 0010 |
| .072222L MXEA<br>EUR007/21/2\|.072222L\|MXEA<br>EURO 07/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 07/22/2022 | 07/21/2023 | 07/21/2023 | Exercise | 1,005 | 1,890,767 | 1881.36 | 52,089 | | 93,787 | | 2,894 | | | | 64,704 | | | | 0010 |
| .072222C MXEA<br>ASIAN07/14/\|.072222C\|MXEA<br>ASIAN 07/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 07/22/2022 | 07/14/2023 | 07/14/2023 | Exercise | 636 | 1,135,190 | 1784.89 | 37,117 | | 54,830 | | 1,367 | | | | 34,431 | | | | 0010 |
| .072222G MXEA<br>EUR007/07/2\|.072222G\|MXEA<br>EURO 07/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 07/22/2022 | 07/07/2023 | 07/07/2023 | Exercise | 545 | 1,003,252 | 1840.83 | 18,061 | | 26,787 | | 313 | | | | 17,026 | | | | 0010 |
| .072222K MXEA<br>EUR007/21/2\|.072222K\|MXEA<br>EURO 07/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 07/22/2022 | 07/21/2023 | 07/21/2023 | Exercise | 634 | 1,192,782 | 1881.36 | 20,104 | | 31,966 | | 1,117 | | | | 20,741 | | | | 0010 |
| .072222B MXEA<br>ASIAN07/07/\|.072222B\|MXEA<br>ASIAN 07/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 07/22/2022 | 07/07/2023 | 07/07/2023 | Exercise | 834 | 1,535,252 | 1840.83 | 41,200 | | 69,697 | | 714 | | | | 47,431 | | | | 0010 |
| .072222H MXEA<br>EUR007/07/2\|.072222H\|MXEA<br>EURO 07/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 07/22/2022 | 07/07/2023 | 07/07/2023 | Exercise | 1,069 | 1,967,847 | 1840.83 | 60,484 | | 100,946 | | 1,049 | | | | 68,257 | | | | 0010 |
| .072222D MXEA<br>ASIAN07/21/\|.072222D\|MXEA<br>ASIAN 07/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 07/22/2022 | 07/21/2023 | 07/21/2023 | Exercise | 916 | 1,723,326 | 1881.36 | 42,887 | | 84,098 | | 2,383 | | | | 60,152 | | | | 0010 |
| .072222E MXEA<br>EUR006/28/2\|.072222E\|MXEA<br>EURO 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 07/22/2022 | 06/28/2023 | 06/28/2023 | Exercise | 638 | 1,207,319 | 1892.35 | 16,964 | | 27,045 | | 1,359 | | | | 18,085 | | | | 0010 |
| .072222A MXEA<br>ASIAN06/28/\|.072222A\|MXEA<br>ASIAN 06/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 07/22/2022 | 06/28/2023 | 06/28/2023 | Exercise | 651 | 1,231,920 | 1892.35 | 27,179 | | 48,394 | | 2,178 | | | | 34,039 | | | | 0010 |
| .072222J MXEA<br>EUR007/14/2\|.072222J\|MXEA<br>EURO 07/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 07/22/2022 | 07/14/2023 | 07/14/2023 | Exercise | 1,221 | 2,179,351 | 1784.89 | 71,807 | | 108,095 | | 2,644 | | | | 68,632 | | | | 0010 |
| .072222F MXEA<br>EUR006/28/2\|.072222F\|MXEA<br>EURO 06/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 07/22/2022 | 06/28/2023 | 06/28/2023 | Exercise | 1,258 | 2,380,576 | 1892.35 | 61,378 | | 113,082 | | 4,918 | | | | 80,662 | | | | 0010 |
| .072522U SGIXCGMS<br>EUR007/\|.072522U\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 07/25/2022 | 07/21/2023 | 07/21/2023 | Expiration | 904 | 307,088 | 339.44 | 8,341 | | | | | | | | (4,670) | | | | 0010 |
| .R072822 SPX<br>EUR007/28/23\|.R072822\|SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Exercise | 1,570 | 6,395,000 | 4072.43 | 227,342 | | 422,713 | | 17,003 | | | | 291,724 | | | | 0010 |
| EEJ EUR007/28/23\|.072822G\|EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 20,155 | 2,910,000 | 144.38 | 52,962 | | | | | | | | (30,516) | | | | 0010 |
| EEJ EUR007/28/23\|.072822F\|EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 26,180 | 3,780,000 | 144.38 | 64,638 | | | | | | | | (37,243) | | | | 0010 |
| .T072822 PDLV5E<br>EUR006/28\|.T072822\|PDLV5E<br>EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 07/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 835 | 334,481 | 400.31 | 10,335 | | | | | | | | (5,558) | | | | 0010 |
| .Q072822 SPX<br>EUR007/28/23\|.Q072822\|SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Exercise | 3,145 | 12,810,000 | 4072.43 | 407,102 | | 746,815 | | 30,448 | | | | 512,252 | | | | 0010 |
| EEJ EQFWD07/28/2\|.D072822\|EEJ<br>EQFWD 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Exercise | 10,108 | 1,450,000 | 143.44 | | | 7,038 | | | | | | 7,038 | | | | 0010 |
| .S072822 SPX<br>EUR007/28/23\|.S072822\|SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Exercise | 2,281 | 9,290,000 | 4072.43 | 390,087 | | 744,125 | | 29,175 | | | | 519,366 | | | | 0010 |
| .V072822 PDLV5E<br>EUR006/21\|.V072822\|PDLV5E<br>EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 07/28/2022 | 06/21/2023 | 06/21/2023 | Expiration | 898 | 357,511 | 397.87 | 12,870 | | | | | | | | (6,793) | | | | 0010 |
| EEJ EUR007/28/23\|.C072822\|EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 7,627 | 1,140,000 | 149.462176 | 19,152 | | | | | | | | (11,035) | | | | 0010 |
| .U072822 PDLV5E<br>EUR006/07\|.U072822\|PDLV5E<br>EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 07/28/2022 | 06/07/2023 | 06/07/2023 | Expiration | 1,232 | 500,525 | 406.14 | 11,963 | | | | | | | | (6,058) | | | | 0010 |
| EEJ EUR007/28/23\|.B072822\|EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 5,035 | 750,000 | 148.956846 | 13,425 | | | | | | | | (7,735) | | | | 0010 |
| EEJ EUR007/28/23\|.072822H\|EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 9,419 | 1,360,000 | 144.38 | 26,248 | | | | | | | | (15,124) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .W072822 PDLV5E<br>EUR006/28 \| .W072822 \| PDLV5E<br>EURO 06/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/28/2022 | 06/28/2023 | 06/28/2023 | Expiration | 1,399 | 560,211 | 400.31 | 18,151 | | | | | | | | (9,761) | | | | 0010 |
| .N072822 SPX<br>EUR007/28/23 \| .N072822 \| SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Exercise | 1,589 | 6,475,000 | 4072.43 | 170,746 | | 307,562 | | 12,770 | | | | 209,182 | | | | 0010 |
| EEJ EUR007/28/23 \| .072822I \| EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 22,371 | 3,230,000 | 144.38 | 65,569 | | | | | | | | (37,779) | | | | 0010 |
| .X072822 PDLV5E<br>EUR007/14 \| .X072822 \| PDLV5E<br>EURO 07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/28/2022 | 07/14/2023 | 07/14/2023 | Expiration | 1,082 | 436,132 | 403.0 | 12,691 | | | | | | | | (7,096) | | | | 0010 |
| .M072822 SPX<br>EUR007/28/23 \| .M072822 \| SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Exercise | 1,507 | 6,140,000 | 4072.43 | 153,070 | | 274,462 | | 11,448 | | | | 186,266 | | | | 0010 |
| EEJ EUR007/28/23 \| .072822J \| EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 13,575 | 1,960,000 | 144.38 | 41,552 | | | | | | | | (23,941) | | | | 0010 |
| EEJ EUR007/28/23 \| .072822K \| EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 8,068 | 1,165,000 | 144.38 | 26,562 | | | | | | | | (15,304) | | | | 0010 |
| .P072822 SPX<br>EUR007/28/23 \| .P072822 \| SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Exercise | 1,650 | 6,720,000 | 4072.43 | 202,608 | | 369,594 | | 15,154 | | | | 252,855 | | | | 0010 |
| .Y072822 PDLV5E<br>EUR007/21 \| .Y072822 \| PDLV5E<br>EURO 07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/28/2022 | 07/21/2023 | 07/21/2023 | Expiration | 2,955 | 1,193,129 | 403.73 | 33,646 | | | | | | | | (19,104) | | | | 0010 |
| .Q072822 SPX<br>EUR007/28/23 \| .Q072822 \| SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Exercise | 1,947 | 7,930,000 | 4072.43 | 223,230 | | 404,422 | | 16,696 | | | | 275,803 | | | | 0010 |
| EEJ EUR007/28/23 \| .072822M \| EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 19,566 | 2,825,000 | 144.38 | 68,365 | | | | | | | | (39,390) | | | | 0010 |
| EEJ EUR007/28/23 \| .072822Y \| EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 12,870 | 1,880,000 | 146.069246 | 46,812 | | | | | | | | (26,972) | | | | 0010 |
| EEJ EUR006/21/23 \| .072822A \| EEJ<br>EURO 06/21/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 06/21/2023 | 06/21/2023 | Exercise | 2,526 | 360,000 | 142.51 | 11,952 | | 126 | | 738 | | | | (6,181) | | | | 0010 |
| .L072822 SPX<br>EUR007/28/23 \| .L072822 \| SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Exercise | 1,674 | 6,820,000 | 4072.43 | 154,405 | | 274,848 | | 11,548 | | | | 185,884 | | | | 0010 |
| EEJ EUR007/07/23 \| .072822B \| EEJ<br>EURO 07/07/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/07/2023 | 07/07/2023 | Expiration | 8,360 | 1,190,000 | 142.33 | 41,412 | | | | | | | | (22,777) | | | | 0010 |
| EEJ EUR007/28/23 \| .072822L \| EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 21,713 | 3,135,000 | 144.38 | 73,986 | | | | | | | | (42,629) | | | | 0010 |
| EEJ EUR007/28/23 \| .072822Z \| EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 1,808 | 265,000 | 146.5457 | 6,254 | | | | | | | | (3,603) | | | | 0010 |
| .J072822 SPX<br>EUR007/28/23 \| .J072822 \| SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Exercise | 1,038 | 4,230,000 | 4072.43 | 72,798 | | 127,323 | | 5,445 | | | | 85,378 | | | | 0010 |
| .K072822 SPX<br>EUR007/28/23 \| .K072822 \| SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Exercise | 2,639 | 10,750,000 | 4072.43 | 224,138 | | 396,668 | | 16,764 | | | | 267,525 | | | | 0010 |
| EEJ EUR007/14/23 \| .072822V \| EEJ<br>EURO 07/14/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/14/2023 | 07/14/2023 | Exercise | 3,310 | 475,000 | 143.485417 | 15,295 | | 149 | | 573 | | | | (8,402) | | | | 0010 |
| EEJ EUR007/28/23 \| .072822D \| EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 6,787 | 980,000 | 144.38 | 10,584 | | | | | | | | (6,098) | | | | 0010 |
| EEJ EUR007/28/23 \| .A072822 \| EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 6,605 | 975,000 | 147.614112 | 20,378 | | | | | | | | (11,741) | | | | 0010 |
| EEJ EUR007/28/23 \| .072822P \| EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 24,864 | 3,590,000 | 144.38 | 94,058 | | | | | | | | (54,194) | | | | 0010 |
| .I072822 SPX<br>EUR007/28/23 \| .I072822 \| SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Exercise | 6,104 | 24,860,000 | 4072.43 | 290,862 | | 499,711 | | 21,754 | | | | 332,123 | | | | 0010 |
| EEJ EUR007/28/23 \| .072822E \| EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 1,835 | 265,000 | 144.38 | 4,002 | | | | | | | | (2,306) | | | | 0010 |
| EEJ EUR007/14/23 \| .072822C \| EEJ<br>EURO 07/14/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/14/2023 | 07/14/2023 | Exercise | 6,700 | 950,000 | 141.77 | 26,180 | | 11,794 | | 1,335 | | | | (8,123) | | | | 0010 |
| EEJ EUR007/28/23 \| .072822W \| EEJ<br>EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 7,030 | 1,015,000 | 144.38 | 22,539 | | | | | | | | (17,428) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .H072822 SPX ASIAN07/28/2\|.H072822\|SPX ASIAN 07/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 1,082 | 4,410,000 | 4072.43 | 137,283 | | | | | | | | (79,100) | | | | 0010 |
| EEJ EUR007/28/23\|.072822O\|EEJ EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 13,367 | 1,930,000 | 144.38 | 48,829 | | | | | | | | (28,134) | | | | 0010 |
| EEJ EUR007/28/23\|.072822N\|EEJ EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 7,514 | 1,085,000 | 144.38 | 26,908 | | | | | | | | (15,504) | | | | 0010 |
| .AF7282 PDLV5E EURO07/28\|.AF7282\|PDLV5E EURO 07/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 5,916 | 2,416,572 | 408.45 | 54,373 | | | | | | | | (31,328) | | | | 0010 |
| EEJ EUR007/28/23\|.072822S\|EEJ EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 4,675 | 675,000 | 144.38 | 19,373 | | | | | | | | (11,162) | | | | 0010 |
| .AE7282 PDLV5E EURO07/28\|.AE7282\|PDLV5E EURO 07/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 1,414 | 577,568 | 408.45 | 12,938 | | | | | | | | (7,454) | | | | 0010 |
| EEJ EUR007/28/23\|.072822Q\|EEJ EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 3,844 | 555,000 | 144.38 | 14,985 | | | | | | | | (8,634) | | | | 0010 |
| EEJ EUR007/28/23\|.072822R\|EEJ EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 14,233 | 2,055,000 | 144.38 | 56,718 | | | | | | | | (32,680) | | | | 0010 |
| EEJ EUR007/28/23\|.072822U\|EEJ EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 9,488 | 1,370,000 | 144.38 | 30,013 | | | | | | | | (23,207) | | | | 0010 |
| EEJ EUR007/28/23\|.072822T\|EEJ EURO 07/28/2023 JPM | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 1,766 | 255,000 | 144.38 | 7,395 | | | | | | | | (4,261) | | | | 0010 |
| .E072822 SPX ASIAN07/28/2\|.E072822\|SPX ASIAN 07/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 2,127 | 8,665,000 | 4072.43 | 100,167 | | | | | | | | (57,714) | | | | 0010 |
| .F072822 SPX ASIAN07/28/2\|.F072822\|SPX ASIAN 07/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 482 | 1,965,000 | 4072.43 | 43,603 | | | | | | | | (25,123) | | | | 0010 |
| .G072822 SPX ASIAN07/28/2\|.G072822\|SPX ASIAN 07/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/28/2022 | 07/28/2023 | 07/28/2023 | Expiration | 427 | 1,740,000 | 4072.43 | 47,589 | | | | | | | | (27,420) | | | | 0010 |
| .080822J EEJ EUR008/07/23\|.080822J\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 10,434 | 1,510,000 | 144.71 | 28,992 | | | | | | | | (17,459) | | | | 0010 |
| .080822H EEJ EUR008/07/23\|.080822H\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 50,687 | 7,335,000 | 144.71 | 123,962 | | | | | | | | (74,651) | | | | 0010 |
| .080822L EEJ EUR008/07/23\|.080822L\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 17,897 | 2,590,000 | 144.71 | 54,908 | | | | | | | | (33,066) | | | | 0010 |
| .080822I EEJ EUR008/07/23\|.080822I\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 24,911 | 3,605,000 | 144.71 | 67,053 | | | | | | | | (40,380) | | | | 0010 |
| .AI8082 PDLV5E EURO05/15\|.AI8082\|PDLV5E EURO 05/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/08/2022 | 05/15/2023 | 05/15/2023 | Expiration | 644 | 262,931 | 407.92 | 4,838 | | | | 244 | | | | (2,332) | | | | 0010 |
| .E080822 EEJ EUR008/07/23\|.E080822\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 7,210 | 1,080,000 | 149.789321 | 18,144 | | | | | | | | (10,927) | | | | 0010 |
| .D080822 EEJ EUR008/07/23\|.D080822\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 2,210 | 330,000 | 149.297307 | 5,874 | | | | | | | | (3,537) | | | | 0010 |
| .080822K EEJ EUR008/07/23\|.080822K\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 23,529 | 3,405,000 | 144.71 | 68,781 | | | | | | | | (41,421) | | | | 0010 |
| .AM8082 PDLV5E EURO07/28\|.AM8082\|PDLV5E EURO 07/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/08/2022 | 07/28/2023 | 07/28/2023 | Expiration | 2,880 | 1,176,711 | 408.45 | 23,770 | | | | | | | | (14,046) | | | | 0010 |
| .AJ8082 PDLV5E EURO05/30\|.AJ8082\|PDLV5E EURO 05/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/08/2022 | 05/30/2023 | 05/30/2023 | Expiration | 828 | 338,202 | 408.24 | 6,291 | | | | | | | | (3,199) | | | | 0010 |
| .F080822 SPX ASIAN08/08/2\|.F080822\|SPX ASIAN 08/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/08/2022 | 08/08/2023 | 08/08/2023 | Expiration | 2,171 | 8,990,000 | 4140.06 | 104,599 | | | | | | | | (63,105) | | | | 0010 |
| .AK8082 PDLV5E EURO07/07\|.AK8082\|PDLV5E EURO 07/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/08/2022 | 07/07/2023 | 07/07/2023 | Expiration | 3,140 | 1,266,063 | 403.08 | 32,791 | | | | | | | | (18,525) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .G080822 SPX ASIAN08/08/2\|.G080822\|SPX ASIAN 08/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/08/2022 | 08/08/2023 | 08/08/2023 | Expiration | 643 | 2,665,000 | 4140.06 | 60,250 | | | | | | | | (36,349) | | | | 0010 |
| .AL8082 PDLV5E EUR007/21\|.AL8082\|PDLV5E EURO 07/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/08/2022 | 07/21/2023 | 07/21/2023 | Expiration | 848 | 342,465 | 403.73 | 8,733 | | | | | | | | (5,088) | | | | 0010 |
| .H080822 SPX ASIAN08/08/2\|.H080822\|SPX ASIAN 08/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/08/2022 | 08/08/2023 | 08/08/2023 | Expiration | 254 | 1,055,000 | 4140.06 | 29,670 | | | | | | | | (17,900) | | | | 0010 |
| .I080822 SPX ASIAN08/08/2\|.I080822\|SPX ASIAN 08/08 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/08/2022 | 08/08/2023 | 08/08/2023 | Expiration | 1,312 | 5,435,000 | 4140.06 | 176,279 | | | | | | | | (106,350) | | | | 0010 |
| .080822V EEJ EUR008/07/23\|.080822V\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 20,247 | 2,930,000 | 144.71 | 83,798 | | | | | | | | (50,464) | | | | 0010 |
| .080822W EEJ EUR008/07/23\|.080822W\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 9,985 | 1,445,000 | 144.71 | 42,194 | | | | | | | | (25,410) | | | | 0010 |
| .080822U EEJ EUR008/07/23\|.080822U\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 25,361 | 3,670,000 | 144.71 | 100,925 | | | | | | | | (60,778) | | | | 0010 |
| .AR8082 PDLV5E EUR008/07\|.AR8082\|PDLV5E EURO 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 12,121 | 4,927,694 | 406.53 | 110,873 | | | | | | | | (66,769) | | | | 0010 |
| .080822T EEJ EUR008/07/23\|.080822T\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 1,796 | 260,000 | 144.71 | 6,994 | | | | | | | | (4,212) | | | | 0010 |
| .AQ8082 PDLV5E EUR008/07\|.AQ8082\|PDLV5E EURO 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 1,186 | 482,504 | 406.53 | 9,843 | | | | | | | | (5,928) | | | | 0010 |
| .080822S EEJ EUR008/07/23\|.080822S\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 47,923 | 6,935,000 | 144.71 | 181,004 | | | | | | | | (109,002) | | | | 0010 |
| .P080822 SPX EUR008/07/23\|.P080822\|SPX EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Exercise | 1,841 | 7,625,000 | 4140.06 | 229,513 | | 415,556 | | | | | | 277,341 | | | | 0010 |
| .080822A EEJ EUR006/28/23\|.080822A\|EEJ EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 06/28/2023 | 06/28/2023 | Expiration | 7,631 | 1,090,000 | 142.83 | 37,496 | | | | | | | | (20,728) | | | | 0010 |
| .Q080822 SPX EUR008/07/23\|.Q080822\|SPX EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Exercise | 2,419 | 10,015,000 | 4140.06 | 316,474 | | 575,854 | | | | | | 385,270 | | | | 0010 |
| .R080822 SPX EUR008/07/23\|.R080822\|SPX EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Exercise | 1,206 | 4,995,000 | 4140.06 | 164,286 | | 300,202 | | | | | | 201,268 | | | | 0010 |
| .080822P EEJ EUR008/07/23\|.080822P\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 34,068 | 4,930,000 | 144.71 | 118,813 | | | | | | | | (71,550) | | | | 0010 |
| .B080822 EEJ EUR008/07/23\|.B080822\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 4,527 | 665,000 | 146.88065 | 15,628 | | | | | | | | (9,411) | | | | 0010 |
| .080822D EEJ EUR007/21/23\|.080822D\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 07/21/2023 | 07/21/2023 | Exercise | 15,041 | 2,155,000 | 143.27 | 73,486 | | 6,919 | | 4,260 | | | | (35,894) | | | | 0010 |
| .A080822 EEJ EUR008/07/23\|.A080822\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 3,559 | 520,000 | 146.084745 | 13,364 | | | | | | | | (8,048) | | | | 0010 |
| .080822O EEJ EUR008/07/23\|.080822O\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 14,408 | 2,085,000 | 144.71 | 51,500 | | | | | | | | (31,014) | | | | 0010 |
| .080822C EEJ EUR007/14/23\|.080822C\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 07/14/2023 | 07/14/2023 | Exercise | 5,254 | 745,000 | 141.77 | 28,906 | | 9,249 | | 1,112 | | | | (7,342) | | | | 0010 |
| .L080822 SPX EUR008/07/23\|.L080822\|SPX EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Exercise | 3,214 | 13,310,000 | 4140.06 | 282,838 | | 497,800 | | | | | | 327,472 | | | | 0010 |
| .C080822 EEJ EUR008/07/23\|.C080822\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 6,183 | 915,000 | 147.980446 | 19,032 | | | | | | | | (11,461) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .O080822 SPX<br>EUR008/07/23\|.O080822\|SPX<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Exercise | 2,142 | 8,870,000 | 4140.06 | 248,626 | | 447,050 | | | | | | 297,325 | | | | 0010 |
| .080822R EEJ<br>EUR008/07/23\|.080822R\|EEJ<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 4,353 | 630,000 | 144.71 | 15,813 | | | | | | | | (9,523) | | | | 0010 |
| .M080822 SPX<br>EUR008/07/23\|.M080822\|SPX<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Exercise | 2,600 | 10,765,000 | 4140.06 | 246,411 | | 435,976 | | | | | | 287,585 | | | | 0010 |
| .N080822 SPX<br>EUR008/07/23\|.N080822\|SPX<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Exercise | 2,277 | 9,430,000 | 4140.06 | 248,763 | | 445,094 | | | | | | 295,286 | | | | 0010 |
| .080822G EEJ<br>EUR008/07/23\|.080822G\|EEJ<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 6,737 | 975,000 | 144.71 | 15,015 | | | | | | | | (9,042) | | | | 0010 |
| .080822Y EEJ<br>EUR008/07/23\|.080822Y\|EEJ<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 7,808 | 1,130,000 | 144.71 | 33,561 | | | | | | | | (20,211) | | | | 0010 |
| .K080822 SPX<br>EUR008/07/23\|.K080822\|SPX<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Exercise | 1,914 | 7,925,000 | 4140.06 | 136,865 | | 237,747 | | | | | | 155,326 | | | | 0010 |
| .080822B EEJ<br>EUR007/07/23\|.080822B\|EEJ<br>EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 07/07/2023 | 07/07/2023 | Expiration | 14,930 | 2,125,000 | 142.33 | 79,263 | | | | | | | | (44,780) | | | | 0010 |
| .080822M EEJ<br>EUR008/07/23\|.080822M\|EEJ<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 4,215 | 610,000 | 144.71 | 13,420 | | | | | | | | (8,082) | | | | 0010 |
| .U080822 SPX<br>EUR008/07/23\|.U080822\|SPX<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Exercise | 1,752 | 7,255,000 | 4140.06 | 312,038 | | 591,274 | | | | | | 403,362 | | | | 0010 |
| .080822X EEJ<br>EUR007/21/23\|.080822X\|EEJ<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 07/21/2023 | 07/21/2023 | Exercise | 3,585 | 515,000 | 143.628175 | 17,304 | | 366 | | 1,003 | | | | (9,715) | | | | 0010 |
| .080822F EEJ<br>EUR008/07/23\|.080822F\|EEJ<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 7,946 | 1,150,000 | 144.71 | 12,420 | | | | | | | | (7,479) | | | | 0010 |
| .J080822 SPX<br>EUR008/07/23\|.J080822\|SPX<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Exercise | 8,782 | 36,360,000 | 4140.06 | 429,048 | | 730,878 | | | | | | 472,501 | | | | 0010 |
| .080822N EEJ<br>EUR008/07/23\|.080822N\|EEJ<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 7,186 | 1,040,000 | 144.71 | 23,712 | | | | | | | | (14,280) | | | | 0010 |
| .S080822 SPX<br>EUR008/07/23\|.S080822\|SPX<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Exercise | 2,124 | 8,795,000 | 4140.06 | 311,959 | | 575,193 | | | | | | 387,328 | | | | 0010 |
| .T080822 SPX<br>EUR008/07/23\|.T080822\|SPX<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Exercise | 1,295 | 5,365,000 | 4140.06 | 209,181 | | 390,577 | | | | | | 264,606 | | | | 0010 |
| .0808220 EEJ<br>EUR008/07/23\|.0808220\|EEJ<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 08/07/2023 | 08/07/2023 | Expiration | 19,763 | 2,860,000 | 144.71 | 67,210 | | | | | | | | (40,475) | | | | 0010 |
| .080822E EEJ<br>EUR007/28/23\|.080822E\|EEJ<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/08/2022 | 07/28/2023 | 07/28/2023 | Expiration | 7,618 | 1,100,000 | 144.38 | 33,000 | | | | | | | | (19,500) | | | | 0010 |
| .080922P SGIXCGMS<br>EUR008/\|.080922P\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 08/09/2022 | 08/07/2023 | 08/07/2023 | Expiration | 2,689 | 924,883 | 343.92 | 21,164 | | | | | | | | (12,781) | | | | 0010 |
| .080922N SGIXCGMS<br>EUR007/\|.080922N\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 08/09/2022 | 07/28/2023 | 07/28/2023 | Expiration | 2,161 | 744,030 | 344.17 | 16,538 | | | | | | | | (9,800) | | | | 0010 |
| .V081522 SPX<br>EUR008/14/23\|.V081522\|SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 9,686 | 41,625,000 | 4297.14 | 1,775,723 | | 1,865,460 | | 1,775,723 | | 1,060,554 | | | 89,737 | | | 0010 |
| .F081522 EEJ<br>EUR008/14/23\|.F081522\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 50,935 | 7,405,000 | 145.38 | 220,669 | | | | 220,669 | | 169,748 | | | (220,669) | | | 0010 |
| .Y081522 SPX<br>EUR008/14/23\|.Y081522\|SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 1,005 | 4,320,000 | 4297.14 | 208,915 | | 193,604 | | 208,915 | | 129,365 | | | (15,311) | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AJ8152 POLV5E EURO08/14\|.AJ8152\|POLV5E EURO 08/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 6,796 | 2,769,043 | 407.41 | 62,303 | | | | 62,303 | | 55,625 | | | (62,303) | | | 0010 |
| .X081522 SPX EURO08/14/23\|.X081522\|SPX EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 745 | 3,205,000 | 4297.14 | 144,513 | | 143,635 | | 144,513 | | 87,714 | | | (879) | | | 0010 |
| .T081522 SPX EURO08/14/23\|.T081522\|SPX EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 2,969 | 12,760,000 | 4297.14 | 467,909 | | 571,850 | | 467,909 | | 269,224 | | | 103,941 | | | 0010 |
| .AG8152 POLV5E EURO08/14\|.AG8152\|POLV5E EURO 08/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 757 | 308,497 | 407.41 | 5,121 | | | | | | | | (3,183) | | | | 0010 |
| .081522T EEJ EURO08/14/23\|.081522T\|EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 12,381 | 1,800,000 | 145.38 | 49,500 | | | | | | | | (30,767) | | | | 0010 |
| .A081522 EEJ EURO08/14/23\|.A081522\|EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 3,474 | 510,000 | 146.775648 | 13,107 | | | | | | | | (8,147) | | | | 0010 |
| .081522A EEJ EURO07/14/23\|.081522A\|EEJ EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 07/14/2023 | 07/14/2023 | Exercise | 3,421 | 485,000 | 141.77 | 20,225 | | 6,021 | | 794 | | | | (5,832) | | | | 0010 |
| .081522B EEJ EURO07/21/23\|.081522B\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 07/21/2023 | 07/21/2023 | Exercise | 2,757 | 395,000 | 143.27 | 14,023 | | 1,268 | | 830 | | | | (7,070) | | | | 0010 |
| .081522X EEJ EURO08/07/23\|.081522X\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/07/2023 | 08/07/2023 | Expiration | 11,713 | 1,695,000 | 144.71 | 53,732 | | | | | | | | (32,996) | | | | 0010 |
| .081522V EEJ EURO08/14/23\|.081522V\|EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 4,814 | 700,000 | 145.38 | 20,440 | | | | | | | | (12,704) | | | | 0010 |
| .081522C EEJ EURO07/28/23\|.081522C\|EEJ EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 07/28/2023 | 07/28/2023 | Expiration | 10,562 | 1,525,000 | 144.38 | 48,800 | | | | | | | | (29,421) | | | | 0010 |
| .081522W EEJ EURO07/28/23\|.081522W\|EEJ EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 07/28/2023 | 07/28/2023 | Expiration | 6,318 | 915,000 | 144.81314 | 28,548 | | | | | | | | (17,212) | | | | 0010 |
| .AH8152 POLV5E EURO08/14\|.AH8152\|POLV5E EURO 08/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 17,147 | 6,986,001 | 407.41 | 157,185 | | | | | | | | (97,698) | | | | 0010 |
| .E081522 EEJ EURO08/14/23\|.E081522\|EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 9,535 | 1,435,000 | 150.482838 | 24,108 | | | | | | | | (14,984) | | | | 0010 |
| .081522U EEJ EURO08/14/23\|.081522U\|EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 4,986 | 725,000 | 145.38 | 20,808 | | | | | | | | (12,933) | | | | 0010 |
| .AA8152 POLV5E EURO07/14\|.AA8152\|POLV5E EURO 07/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/15/2022 | 07/14/2023 | 07/14/2023 | Expiration | 1,433 | 577,714 | 403.0 | 15,656 | | | | | | | | (9,176) | | | | 0010 |
| .AB8152 POLV5E EURO07/14\|.AB8152\|POLV5E EURO 07/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/15/2022 | 07/14/2023 | 07/14/2023 | Expiration | 1,708 | 688,713 | 403.0 | 18,733 | | | | | | | | (10,979) | | | | 0010 |
| .AC8152 POLV5E EURO08/07\|.AC8152\|POLV5E EURO 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/15/2022 | 08/07/2023 | 08/07/2023 | Expiration | 5,706 | 2,319,987 | 406.53 | 54,288 | | | | | | | | (33,337) | | | | 0010 |
| .S081522 SPX EURO08/14/23\|.S081522\|SPX EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 1,373 | 5,900,000 | 4297.14 | 210,099 | | 264,414 | | | | | | 133,828 | | | | 0010 |
| .081522I EEJ EURO08/14/23\|.081522I\|EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 20,704 | 3,010,000 | 145.38 | 58,996 | | | | | | | | (36,669) | | | | 0010 |
| .081522J EEJ EURO08/14/23\|.081522J\|EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 9,423 | 1,370,000 | 145.38 | 28,633 | | | | | | | | (17,797) | | | | 0010 |
| .081522H EEJ EURO08/14/23\|.081522H\|EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 38,038 | 5,530,000 | 145.38 | 102,858 | | | | | | | | (63,931) | | | | 0010 |
| .R081522 SPX EURO08/14/23\|.R081522\|SPX EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 2,467 | 10,605,000 | 4297.14 | 341,693 | | 475,272 | | | | | | 262,894 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .081522K EEJ<br>EUR008/14/23\|.081522K\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 1,891 | 275,000 | 145.38 | 6,078 | | | | | | | | (3,777) | | | | 0010 |
| .081522G EEJ<br>EUR008/14/23\|.081522G\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 33,876 | 4,925,000 | 145.38 | 83,233 | | | | | | | | (51,733) | | | | 0010 |
| .081522M EEJ<br>EUR008/14/23\|.081522M\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 29,955 | 4,355,000 | 145.38 | 102,343 | | | | | | | | (63,611) | | | | 0010 |
| .081522L EEJ<br>EUR008/14/23\|.081522L\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 6,775 | 985,000 | 145.38 | 22,458 | | | | | | | | (13,959) | | | | 0010 |
| .081522F EEJ<br>EUR008/14/23\|.081522F\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 2,269 | 330,000 | 145.38 | 4,983 | | | | | | | | (3,097) | | | | 0010 |
| .Q081522 SPX<br>EUR008/14/23\|.Q081522\|SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 1,376 | 5,915,000 | 4297.14 | 178,988 | | 265,086 | | | | | | 153,837 | | | | 0010 |
| .081522N EEJ<br>EUR008/14/23\|.081522N\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 19,294 | 2,805,000 | 145.38 | 67,881 | | | | | | | | (42,191) | | | | 0010 |
| .081522E EEJ<br>EUR008/14/23\|.081522E\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 8,185 | 1,190,000 | 145.38 | 12,971 | | | | | | | | (8,062) | | | | 0010 |
| .P081522 SPX<br>EUR008/14/23\|.P081522\|SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 1,435 | 6,170,000 | 4297.14 | 173,809 | | 276,514 | | | | | | 168,484 | | | | 0010 |
| .081522D EEJ<br>EUR008/07/23\|.081522D\|EEJ<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/07/2023 | 08/07/2023 | Expiration | 4,802 | 695,000 | 144.71 | 21,684 | | | | | | | | (13,316) | | | | 0010 |
| .M081522 SPX<br>EUR008/14/23\|.M081522\|SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 1,178 | 5,065,000 | 4297.14 | 87,321 | | 149,423 | | | | | | 95,149 | | | | 0010 |
| .081522P EEJ<br>EUR008/14/23\|.081522P\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 4,230 | 615,000 | 145.38 | 15,560 | | | | | | | | (9,671) | | | | 0010 |
| .L081522 SPX<br>EUR008/14/23\|.L081522\|SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 6,503 | 27,945,000 | 4297.14 | 333,384 | | 558,882 | | | | | | 351,668 | | | | 0010 |
| .081522O EEJ<br>EUR008/14/23\|.081522O\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 9,492 | 1,380,000 | 145.38 | 34,086 | | | | | | | | (21,186) | | | | 0010 |
| .K081522 SPX<br>ASIAN08/15/2\|.K081522\|SPX<br>ASIAN 08/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID171265Z06 | 08/15/2022 | 08/15/2023 | 08/15/2023 | Expiration | 714 | 3,070,000 | 4297.14 | 100,082 | | | | | | | | (62,310) | | | | 0010 |
| .081522Q EEJ<br>EUR008/14/23\|.081522Q\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 2,132 | 310,000 | 145.38 | 7,967 | | | | | | | | (4,952) | | | | 0010 |
| .I081522 SPX<br>ASIAN08/15/2\|.I081522\|SPX<br>ASIAN 08/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID171265Z06 | 08/15/2022 | 08/15/2023 | 08/15/2023 | Expiration | 528 | 2,270,000 | 4297.14 | 51,075 | | | | | | | | (31,799) | | | | 0010 |
| .B081522 EEJ<br>EUR008/14/23\|.B081522\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 8,571 | 1,265,000 | 147.589776 | 29,728 | | | | | | | | (18,477) | | | | 0010 |
| .081522R EEJ<br>EUR008/14/23\|.081522R\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 33,292 | 4,840,000 | 145.38 | 126,808 | | | | | | | | (78,817) | | | | 0010 |
| .Q081522 SPX<br>EUR008/14/23\|.Q081522\|SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 1,156 | 4,970,000 | 4297.14 | 131,258 | | 222,735 | | | | | | 141,152 | | | | 0010 |
| .081522S EEJ<br>EUR008/14/23\|.081522S\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 2,269 | 330,000 | 145.38 | 8,877 | | | | | | | | (5,517) | | | | 0010 |
| .U081522 SPX<br>EUR008/14/23\|.U081522\|SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 982 | 4,220,000 | 4297.14 | 164,411 | | 189,123 | | | | | | 86,934 | | | | 0010 |
| .Q081522 EEJ<br>EUR008/14/23\|.Q081522\|EEJ<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 5,047 | 750,000 | 148.592898 | 15,750 | | | | | | | | (9,789) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .H081522 SPX ASIAN08/15/2\|.H081522\|SPX ASIAN 08/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 08/15/2022 | 08/15/2023 | 08/15/2023 | Expiration | 1,603 | 6,890,000 | 4297.14 | 81,302 | | | | | | | | (50,618) | | | | 0010 |
| .N081522 SPX EUR008/14/23\|.N081522\|SPX EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 3,461 | 14,875,000 | 4297.14 | 325,168 | | 565,245 | | | | | | 363,138 | | | | 0010 |
| .D081522 EEJ EUR008/14/23\|.D081522\|EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Expiration | 3,099 | 465,000 | 150.046698 | 8,231 | | | | | | | | (5,116) | | | | 0010 |
| .J081522 SPX ASIAN08/15/2\|.J081522\|SPX ASIAN 08/15 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 08/15/2022 | 08/15/2023 | 08/15/2023 | Expiration | 420 | 1,805,000 | 4297.14 | 53,970 | | | | | | | | (33,601) | | | | 0010 |
| .W081522 SPX EUR008/14/23\|.W081522\|SPX EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/15/2022 | 08/14/2023 | 08/14/2023 | Exercise | 1,061 | 4,560,000 | 4297.14 | 197,220 | | 204,360 | | | | | | 81,779 | | | | 0010 |
| .081622A SGIXCGMS EUR008/1\|.081622A\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 08/16/2022 | 08/14/2023 | 08/14/2023 | Expiration | 3,050 | 1,048,143 | 343.65 | 24,583 | | | | | | | | (15,322) | | | | 0010 |
| .0817220 SPX EUR008/14/23\|.0817220\|SPX EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 08/14/2023 | 08/14/2023 | Exercise | 878 | 3,774,995 | 4297.14 | 155,299 | | 169,180 | | 155,299 | | 90,992 | | | 13,880 | | | 0010 |
| .081722J SPX EUR007/14/23\|.081722J\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 07/14/2023 | 07/14/2023 | Exercise | 1,444 | 5,475,014 | 3790.38 | 307,697 | | 434,173 | | 307,697 | | 74,027 | | | 126,476 | | | 0010 |
| .081722F SPX EUR007/07/23\|.081722F\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 07/07/2023 | 07/07/2023 | Exercise | 1,985 | 7,750,564 | 3902.62 | 334,739 | | 488,295 | | 6,237 | | | | 293,897 | | | | 0010 |
| .081722G SPX EUR007/07/23\|.081722G\|SPX EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 07/07/2023 | 07/07/2023 | Exercise | 3,542 | 13,823,548 | 3902.62 | 748,698 | | 1,111,411 | | 13,951 | | | | 676,608 | | | | 0010 |
| .081722C SPX EUR006/28/23\|.081722C\|SPX EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 06/28/2023 | 06/28/2023 | Exercise | 2,649 | 10,123,362 | 3821.55 | 543,685 | | 772,401 | | 46,899 | | | | 463,213 | | | | 0010 |
| .081722I SPX EUR007/14/23\|.081722I\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 07/14/2023 | 07/14/2023 | Exercise | 1,360 | 5,155,182 | 3790.38 | 234,068 | | 325,805 | | 9,249 | | | | 187,783 | | | | 0010 |
| .081722M SPX EUR007/21/23\|.081722M\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 07/21/2023 | 07/21/2023 | Exercise | 1,979 | 7,914,482 | 3998.95 | 335,345 | | 515,230 | | 19,961 | | | | 314,621 | | | | 0010 |
| .081722N SPX EUR007/21/23\|.081722N\|SPX EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 07/21/2023 | 07/21/2023 | Exercise | 2,622 | 10,489,046 | 3998.95 | 533,324 | | 832,839 | | 31,746 | | | | 513,797 | | | | 0010 |
| .081722K SPX EUR007/14/23\|.081722K\|SPX EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 07/14/2023 | 07/14/2023 | Exercise | 2,890 | 10,956,700 | 3790.38 | 620,856 | | 876,535 | | 24,532 | | | | 510,438 | | | | 0010 |
| .082222C EEJ EUR007/28/23\|.082222C\|EEJ EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 07/28/2023 | 07/28/2023 | Expiration | 2,285 | 330,000 | 144.38 | 8,250 | | | | | | | | (5,077) | | | | 0010 |
| .082222D EEJ EUR008/07/23\|.082222D\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/07/2023 | 08/07/2023 | Expiration | 5,701 | 825,000 | 144.71 | 20,048 | | | | | | | | (12,558) | | | | 0010 |
| .AH8222 PDLV5E EUR008/21\|.AH8222\|PDLV5E EURO 08/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 1,820 | 734,779 | 403.53 | 13,667 | | | | | | | | (8,759) | | | | 0010 |
| .082222B EEJ EUR007/21/23\|.082222B\|EEJ EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 07/21/2023 | 07/21/2023 | Exercise | 2,093 | 300,000 | 143.27 | 8,460 | | 963 | | 511 | | | | (4,174) | | | | 0010 |
| .AD8222 PDLV5E EUR008/14\|.AD8222\|PDLV5E EURO 08/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/22/2022 | 08/14/2023 | 08/14/2023 | Expiration | 6,674 | 2,719,158 | 407.41 | 48,945 | | | | | | | | (31,021) | | | | 0010 |
| .082222X EEJ EUR008/21/23\|.082222X\|EEJ EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 9,920 | 1,470,000 | 148.1722 | 25,284 | | | | | | | | (16,204) | | | | 0010 |
| .F082222 SPX EUR008/21/23\|.F082222\|SPX EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Exercise | 3,461 | 14,325,000 | 4137.99 | 311,139 | | 537,171 | | | | | | 337,767 | | | | 0010 |
| .AI8222 PDLV5E EUR008/21\|.AI8222\|PDLV5E EURO 08/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 10,718 | 4,325,429 | 403.53 | 97,322 | | | | | | | | (62,372) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AC8222 PDLV5E EURO08/07\|.AC8222\|PDLV5E EURO 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/22/2022 | 08/07/2023 | 08/07/2023 | Expiration | 2,729 | 1,109,428 | 406.53 | 20,635 | | | | | | | | (12,927) | | | | 0010 |
| .K082222 SPX EUR008/21/23\|.K082222\|SPX EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Exercise | 2,020 | 8,360,000 | 4137.99 | 271,700 | | 484,873 | | | | | | 310,745 | | | | 0010 |
| .G082222 SPX EUR008/21/23\|.G082222\|SPX EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Exercise | 1,031 | 4,270,000 | 4137.99 | 98,979 | | 171,657 | | | | | | 108,223 | | | | 0010 |
| .AB8222 PDLV5E EUR007/28\|.AB8222\|PDLV5E EURO 07/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/22/2022 | 07/28/2023 | 07/28/2023 | Expiration | 1,022 | 417,583 | 408.45 | 6,848 | | | | | | | | (4,214) | | | | 0010 |
| .J082222 SPX EUR008/21/23\|.J082222\|SPX EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Exercise | 1,667 | 6,900,000 | 4137.99 | 208,656 | | 369,846 | | | | | | 236,122 | | | | 0010 |
| .082222G EEJ EUR008/21/23\|.082222G\|EEJ EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 26,587 | 3,810,000 | 143.3 | 64,389 | | | | | | | | (41,266) | | | | 0010 |
| .082222E EEJ EUR008/14/23\|.082222E\|EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/14/2023 | 08/14/2023 | Expiration | 8,942 | 1,300,000 | 145.38 | 29,510 | | | | | | | | (18,704) | | | | 0010 |
| .H082222 SPX EUR008/21/23\|.H082222\|SPX EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Exercise | 1,639 | 6,785,000 | 4137.99 | 179,667 | | 314,820 | | | | | | 199,674 | | | | 0010 |
| .AA8222 PDLV5E EUR007/21\|.AA8222\|PDLV5E EURO 07/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/22/2022 | 07/21/2023 | 07/21/2023 | Expiration | 1,840 | 743,235 | 403.73 | 15,757 | | | | | | | | (9,568) | | | | 0010 |
| .I082222 SPX EUR008/21/23\|.I082222\|SPX EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Exercise | 1,267 | 5,245,000 | 4137.99 | 148,801 | | 262,251 | | | | | | 166,887 | | | | 0010 |
| .082222F EEJ EUR008/21/23\|.082222F\|EEJ EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 5,966 | 855,000 | 143.3 | 9,234 | | | | | | | | (5,918) | | | | 0010 |
| .N082222 SPX EUR008/21/23\|.N082222\|SPX EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Exercise | 2,042 | 8,450,000 | 4137.99 | 367,406 | | 534,569 | | | | | | 299,104 | | | | 0010 |
| .082222I EEJ EUR008/21/23\|.082222I\|EEJ EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 24,494 | 3,510,000 | 143.3 | 65,637 | | | | | | | | (42,066) | | | | 0010 |
| .082222H EEJ EUR008/21/23\|.082222H\|EEJ EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 7,222 | 1,035,000 | 143.3 | 18,527 | | | | | | | | (11,873) | | | | 0010 |
| .082222J EEJ EUR008/21/23\|.082222J\|EEJ EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 7,780 | 1,115,000 | 143.3 | 21,520 | | | | | | | | (13,792) | | | | 0010 |
| .082222S EEJ EUR008/21/23\|.082222S\|EEJ EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 5,861 | 840,000 | 143.3 | 24,108 | | | | | | | | (15,450) | | | | 0010 |
| .D082222 SPX EUR008/21/23\|.D082222\|SPX EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Exercise | 5,645 | 23,360,000 | 4137.99 | 279,853 | | 467,201 | | | | | | 287,848 | | | | 0010 |
| .B082222 SPX ASIAN08/22/2\|.B082222\|SPX ASIAN 08/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/22/2022 | 08/22/2023 | 08/22/2023 | Expiration | 663 | 2,745,000 | 4137.99 | 83,250 | | | | | | | | (53,436) | | | | 0010 |
| .L082222 SPX EUR008/21/23\|.L082222\|SPX EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Exercise | 1,279 | 5,295,000 | 4137.99 | 191,097 | | 334,975 | | | | | | 212,504 | | | | 0010 |
| .M082222 SPX EUR008/21/23\|.M082222\|SPX EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Exercise | 705 | 2,920,000 | 4137.99 | 116,800 | | 184,727 | | | | | | 109,872 | | | | 0010 |
| .082222T EEJ EUR008/21/23\|.082222T\|EEJ EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 2,930 | 420,000 | 143.3 | 12,264 | | | | | | | | (7,860) | | | | 0010 |
| .C082222 SPX ASIAN08/22/2\|.C082222\|SPX ASIAN 08/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/22/2022 | 08/22/2023 | 08/22/2023 | Expiration | 923 | 3,820,000 | 4137.99 | 127,993 | | | | | | | | (82,155) | | | | 0010 |
| .E082222 SPX EUR008/21/23\|.E082222\|SPX EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Exercise | 1,122 | 4,645,000 | 4137.99 | 80,962 | | 137,958 | | | | | | 86,071 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .082222Z SPX<br>ASIAN08/22/2\|.082222Z\|SPX<br>ASIAN 08/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 08/22/2022 | 08/22/2023 | 08/22/2023 | Expiration | 386 | 1,600,000 | 4137.99 | 34,118 | | | | | | | | (21,900) | | | | 0010 |
| .A082222 SPX<br>ASIAN08/22/2\|.A082222\|SPX<br>ASIAN 08/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 08/22/2022 | 08/22/2023 | 08/22/2023 | Expiration | 477 | 1,975,000 | 4137.99 | 48,733 | | | | | | | | (31,280) | | | | 0010 |
| .082222Y SPX<br>ASIAN08/22/2\|.082222Y\|SPX<br>ASIAN 08/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 08/22/2022 | 08/22/2023 | 08/22/2023 | Expiration | 1,636 | 6,770,000 | 4137.99 | 78,782 | | | | | | | | (50,568) | | | | 0010 |
| .082222O EEJ<br>EUR008/21/23\|.082222O\|EEJ<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 21,737 | 3,115,000 | 143.3 | 75,383 | | | | | | | | (48,312) | | | | 0010 |
| .082222N EEJ<br>EUR008/21/23\|.082222N\|EEJ<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 28,436 | 4,075,000 | 143.3 | 95,355 | | | | | | | | (61,111) | | | | 0010 |
| .082222M EEJ<br>EUR008/21/23\|.082222M\|EEJ<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 15,945 | 2,285,000 | 143.3 | 50,499 | | | | | | | | (32,364) | | | | 0010 |
| .082222Q EEJ<br>EUR008/21/23\|.082222Q\|EEJ<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 27,808 | 3,985,000 | 143.3 | 104,407 | | | | | | | | (66,913) | | | | 0010 |
| .082222R EEJ<br>EUR008/21/23\|.082222R\|EEJ<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 23,900 | 3,425,000 | 143.3 | 94,188 | | | | | | | | (60,363) | | | | 0010 |
| .082222P EEJ<br>EUR008/21/23\|.082222P\|EEJ<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 14,724 | 2,110,000 | 143.3 | 53,172 | | | | | | | | (34,077) | | | | 0010 |
| .082222U EEJ<br>EUR008/21/23\|.082222U\|EEJ<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 7,152 | 1,025,000 | 143.3 | 30,545 | | | | | | | | (19,576) | | | | 0010 |
| .082222W EEJ<br>EUR008/21/23\|.082222W\|EEJ<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 4,777 | 700,000 | 146.52425 | 14,630 | | | | | | | | (9,376) | | | | 0010 |
| .082222K EEJ<br>EUR008/21/23\|.082222K\|EEJ<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 13,538 | 1,940,000 | 143.3 | 38,606 | | | | | | | | (24,742) | | | | 0010 |
| .082222V EEJ<br>EUR008/21/23\|.082222V\|EEJ<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 2,694 | 390,000 | 144.733 | 9,984 | | | | | | | | (6,399) | | | | 0010 |
| .082222L EEJ<br>EUR008/21/23\|.082222L\|EEJ<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 08/21/2023 | 08/21/2023 | Expiration | 15,177 | 2,175,000 | 143.3 | 45,458 | | | | | | | | (29,133) | | | | 0010 |
| .082222A EEJ<br>EUR007/07/23\|.082222A\|EEJ<br>EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 08/22/2022 | 07/07/2023 | 07/07/2023 | Expiration | 1,475 | 210,000 | 142.33 | 6,384 | | | | | | | | (3,766) | | | | 0010 |
| .082322F MXEA<br>EUR007/28/2\|.082322F\|MXEA<br>EURO 07/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G56SEF7VJP5I70UK5573 | 08/23/2022 | 07/28/2023 | 07/28/2023 | Exercise | 899 | 1,721,891 | 1915.34 | 42,226 | | 80,065 | | 3,383 | | | | 54,003 | | | | 0010 |
| .082322L MXEA<br>EUR008/21/2\|.082322L\|MXEA<br>EURO 08/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G56SEF7VJP5I70UK5573 | 08/23/2022 | 08/21/2023 | 08/21/2023 | Exercise | 610 | 1,157,194 | 1897.04 | 20,081 | | 33,556 | | | | | | 20,651 | | | | 0010 |
| .082322E MXEA<br>EUR007/28/2\|.082322E\|MXEA<br>EURO 07/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G56SEF7VJP5I70UK5573 | 08/23/2022 | 07/28/2023 | 07/28/2023 | Exercise | 684 | 1,310,093 | 1915.34 | 22,346 | | 39,043 | | 1,790 | | | | 25,250 | | | | 0010 |
| .082322A MXEA<br>ASIAN07/28/\|.082322A\|MXEA<br>ASIAN 07/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G56SEF7VJP5I70UK5573 | 08/23/2022 | 07/28/2023 | 07/28/2023 | Exercise | 607 | 1,162,611 | 1915.34 | 26,799 | | 45,891 | | 2,147 | | | | 29,350 | | | | 0010 |
| .082322K MXEA<br>EUR008/14/2\|.082322K\|MXEA<br>EURO 08/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G56SEF7VJP5I70UK5573 | 08/23/2022 | 08/14/2023 | 08/14/2023 | Exercise | 709 | 1,394,412 | 1966.73 | 32,231 | | 72,233 | | | | | | 51,747 | | | | 0010 |
| .082322B MXEA<br>ASIAN08/08/\|.082322B\|MXEA<br>ASIAN 08/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G56SEF7VJP5I70UK5573 | 08/23/2022 | 08/08/2023 | 08/08/2023 | Exercise | 807 | 1,568,961 | 1944.19 | 32,449 | | 46,865 | | | | | | 26,444 | | | | 0010 |
| .082322D MXEA<br>ASIAN08/22/\|.082322D\|MXEA<br>ASIAN 08/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G56SEF7VJP5I70UK5573 | 08/23/2022 | 08/22/2023 | 08/22/2023 | Exercise | 439 | 832,801 | 1897.04 | 20,475 | | 39,141 | | | | | | 25,962 | | | | 0010 |
| .082322M MXEA<br>EUR008/21/2\|.082322M\|MXEA<br>EURO 08/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G56SEF7VJP5I70UK5573 | 08/23/2022 | 08/21/2023 | 08/21/2023 | Exercise | 1,119 | 2,122,788 | 1897.04 | 57,740 | | 105,925 | | | | | | 68,818 | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .082322C MXEA<br>ASIAN08/15/ \| .082322C \| MXEA<br>ASIAN 08/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/23/2022 | 08/15/2023 | 08/15/2023 | Exercise | 614 | 1,207,572 | 1966.73 | 19,126 | | 32,603 | | | | | | 20,427 | | | | 0010 |
| .082322H MXEA<br>EUR008/07/2 \| .082322H \| MXEA<br>EURO 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/23/2022 | 08/07/2023 | 08/07/2023 | Exercise | 780 | 1,516,468 | 1944.19 | 35,638 | | 73,546 | | | | | | 51,157 | | | | 0010 |
| .082322G MXEA<br>EUR008/07/2 \| .082322G \| MXEA<br>EURO 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/23/2022 | 08/07/2023 | 08/07/2023 | Exercise | 844 | 1,640,896 | 1944.19 | 26,206 | | 49,062 | | | | | | 32,598 | | | | 0010 |
| .082322J MXEA<br>EUR008/14/2 \| .082322J \| MXEA<br>EURO 08/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/23/2022 | 08/14/2023 | 08/14/2023 | Exercise | 771 | 1,516,349 | 1966.73 | 21,950 | | 43,215 | | | | | | 29,263 | | | | 0010 |
| .082322I MXEA<br>EUR008/07/2 \| .082322I \| MXEA<br>EURO 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/23/2022 | 08/07/2023 | 08/07/2023 | Exercise | 725 | 1,409,538 | 1944.19 | 38,389 | | 82,737 | | | | | | 58,620 | | | | 0010 |
| .082422R SPX<br>EUR007/28/23 \| .082422R \| SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 07/28/2023 | 07/28/2023 | Exercise | 1,740 | 7,087,779 | 4072.43 | 270,654 | | 468,506 | | 21,749 | | | | 300,958 | | | | 0010 |
| .082422A SPX<br>EUR004/21/23 \| .082422A \| SPX<br>EURO 04/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 08/24/2022 | 03/14/2023 | 03/14/2023 | Expiration | 460 | 162,610 | 352.91 | 871 | | | | | | | | (314) | | | | 0010 |
| .082422X SPX<br>EUR008/14/23 \| .082422X \| SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 08/14/2023 | 08/14/2023 | Exercise | 489 | 2,101,688 | 4297.14 | 24,826 | | 46,659 | | | | | | 30,835 | | | | 0010 |
| .082422B SGIXCGMS<br>EUR006/ \| .082422B \| SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 08/24/2022 | 06/28/2023 | 06/28/2023 | Expiration | 536 | 180,381 | 336.23 | 4,426 | | | | | | | | (2,575) | | | | 0010 |
| .082422L SPX<br>EUR006/14/23 \| .082422L \| SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 06/14/2023 | 06/14/2023 | Exercise | 455 | 1,700,017 | 3735.48 | 66,659 | | 93,500 | | 2,968 | | | | 56,062 | | | | 0010 |
| .082422M SPX<br>EUR006/14/23 \| .082422M \| SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 06/14/2023 | 06/14/2023 | Exercise | 468 | 1,749,998 | 3735.48 | 94,558 | | 135,625 | | 4,210 | | | | 82,517 | | | | 0010 |
| .082422W SPX<br>EUR008/07/23 \| .082422W \| SPX<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 08/07/2023 | 08/07/2023 | Exercise | 2,024 | 8,379,813 | 4140.06 | 359,922 | | 670,375 | | | | | | 443,603 | | | | 0010 |
| .082422N SPX<br>EUR006/21/23 \| .082422N \| SPX<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 06/21/2023 | 06/21/2023 | Exercise | 346 | 1,303,747 | 3764.79 | 34,457 | | 48,108 | | 2,305 | | | | 28,402 | | | | 0010 |
| .082422O SPX<br>EUR007/21/23 \| .082422O \| SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 07/21/2023 | 07/21/2023 | Exercise | 441 | 1,767,056 | 3998.95 | 31,979 | | 49,831 | | 1,944 | | | | 30,294 | | | | 0010 |
| .082422Z SPX<br>EUR008/14/23 \| .082422Z \| SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 08/14/2023 | 08/14/2023 | Exercise | 736 | 3,163,168 | 4297.14 | 100,891 | | 141,760 | | | | | | 77,453 | | | | 0010 |
| .082422D SGIXCGMS<br>EUR008/ \| .082422D \| SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 08/24/2022 | 08/21/2023 | 08/21/2023 | Expiration | 1,744 | 591,393 | 339.08 | 13,308 | | | | | | | | (8,576) | | | | 0010 |
| .A082422 SPX<br>EUR008/14/23 \| .A082422 \| SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 08/14/2023 | 08/14/2023 | Exercise | 1,186 | 5,098,127 | 4297.14 | 190,429 | | 228,477 | | | | | | 107,099 | | | | 0010 |
| .082422S SPX<br>EUR007/28/23 \| .082422S \| SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 07/28/2023 | 07/28/2023 | Exercise | 2,462 | 10,026,323 | 4072.43 | 450,349 | | 796,088 | | 36,189 | | | | 517,300 | | | | 0010 |
| .082422T SPX<br>EUR008/07/23 \| .082422T \| SPX<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 08/07/2023 | 08/07/2023 | Exercise | 370 | 1,534,472 | 4140.06 | 18,491 | | 30,845 | | | | | | 19,194 | | | | 0010 |
| .082422V SPX<br>EUR008/07/23 \| .082422V \| SPX<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 08/07/2023 | 08/07/2023 | Exercise | 1,606 | 6,652,662 | 4140.06 | 235,716 | | 427,098 | | | | | | 278,583 | | | | 0010 |
| .082422C SGIXCGMS<br>EUR008/ \| .082422C \| SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 08/24/2022 | 08/14/2023 | 08/14/2023 | Expiration | 413 | 142,230 | 343.65 | 2,425 | | | | | | | | (1,546) | | | | 0010 |
| .H082922 SPX<br>EUR008/28/23 \| .H082922 \| SPX<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Exercise | 1,468 | 5,920,000 | 4030.61 | 138,528 | | 241,538 | | | | | | 150,079 | | | | 0010 |
| .082922S EEJ<br>EUR008/28/23 \| .082922S \| EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 8,278 | 1,185,000 | 143.14 | 34,010 | | | | | | | | (22,454) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .X082922 PDLV5E EUR008/28/.X082922\|PDLV5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 8,679 | 3,485,495 | 401.58 | 78,424 | | | | | | | | (51,777) | | | | 0010 |
| .082922T EEJ EUR008/28/23/.082922T\|EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 7,684 | 1,100,000 | 143.14 | 32,230 | | | | | | | | (21,279) | | | | 0010 |
| .082922R EEJ EUR008/28/23/.082922R\|EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 2,095 | 300,000 | 143.14 | 8,520 | | | | | | | | (5,625) | | | | 0010 |
| .I082922 SPX EUR008/28/23/.I082922\|SPX EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Exercise | 1,478 | 5,960,000 | 4030.61 | 158,536 | | 278,924 | | | | | | 174,255 | | | | 0010 |
| .082922Q EEJ EUR008/28/23/.082922Q\|EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 18,338 | 2,625,000 | 143.14 | 72,188 | | | | | | | | (47,660) | | | | 0010 |
| .082922P EEJ EUR008/28/23/.082922P\|EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 33,917 | 4,855,000 | 143.14 | 130,600 | | | | | | | | (86,225) | | | | 0010 |
| .G082922 SPX EUR008/28/23/.G082922\|SPX EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Exercise | 3,906 | 15,745,000 | 4030.61 | 333,794 | | 588,844 | | | | | | 368,466 | | | | 0010 |
| .082922V EEJ EUR008/28/23/.082922V\|EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 5,814 | 840,000 | 144.456888 | 21,756 | | | | | | | | (14,364) | | | | 0010 |
| .082922O EEJ EUR008/28/23/.082922O\|EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 11,457 | 1,640,000 | 143.14 | 42,968 | | | | | | | | (28,368) | | | | 0010 |
| .082922U EEJ EUR008/28/23/.082922U\|EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 2,374 | 340,000 | 143.168628 | 10,098 | | | | | | | | (6,667) | | | | 0010 |
| .W082922 PDLV5E EUR008/28/.W082922\|PDLV5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 644 | 258,767 | 401.58 | 4,632 | | | | | | | | (3,058) | | | | 0010 |
| .082922N EEJ EUR008/28/23/.082922N\|EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 2,689 | 385,000 | 143.14 | 9,664 | | | | | | | | (6,380) | | | | 0010 |
| .082922W EEJ EUR008/28/23/.082922W\|EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 9,929 | 1,445,000 | 145.530438 | 33,235 | | | | | | | | (21,942) | | | | 0010 |
| .J082922 SPX EUR008/28/23/.J082922\|SPX EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Exercise | 1,905 | 7,680,000 | 4030.61 | 215,808 | | 383,999 | | | | | | 241,518 | | | | 0010 |
| .082922A EEJ EUR008/14/23/.082922A\|EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/14/2023 | 08/14/2023 | Expiration | 11,315 | 1,645,000 | 145.38 | 36,684 | | | | | | | | (23,718) | | | | 0010 |
| .N082922 SPX EUR008/28/23/.N082922\|SPX EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Exercise | 899 | 3,625,000 | 4030.61 | 143,550 | | 264,261 | | | | | | 169,486 | | | | 0010 |
| .O082922 SPX EUR008/28/23/.O082922\|SPX EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Exercise | 1,324 | 5,340,000 | 4030.61 | 229,086 | | 427,202 | | | | | | 275,955 | | | | 0010 |
| .R082922 PDLV5E EUR008/21/.R082922\|PDLV5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2022 | 08/21/2023 | 08/21/2023 | Expiration | 1,227 | 495,443 | 403.53 | 9,859 | | | | | | | | (6,443) | | | | 0010 |
| .Q082922 PDLV5E EUR008/14/.Q082922\|PDLV5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2022 | 08/14/2023 | 08/14/2023 | Expiration | 3,263 | 1,329,783 | 407.41 | 21,144 | | | | | | | | (13,670) | | | | 0010 |
| .P082922 PDLV5E EUR007/28/.P082922\|PDLV5E EURO 07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 08/29/2022 | 07/28/2023 | 07/28/2023 | Expiration | 1,224 | 500,000 | 408.45 | 7,250 | | | | | | | | (4,556) | | | | 0010 |
| .L082922 SPX EUR008/28/23/.L082922\|SPX EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Exercise | 2,618 | 10,555,000 | 4030.61 | 339,871 | | 615,345 | | | | | | 390,955 | | | | 0010 |
| .K082922 SPX EUR008/28/23/.K082922\|SPX EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Exercise | 1,585 | 6,390,000 | 4030.61 | 192,978 | | 341,869 | | | | | | 214,461 | | | | 0010 |
| .F082922 SPX EUR008/28/23/.F082922\|SPX EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Exercise | 1,797 | 7,245,000 | 4030.61 | 121,716 | | 211,547 | | | | | | 131,188 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .E082922 SPX<br>EUR008/28/23\|.E082922\|SPX<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUIISFPU8MPRO8K5P83 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Exercise | 7,667 | 30,905,000 | 4030.61 | 361,589 | | 618,083 | | | | | | 379,355 | | | | 0010 |
| .M082922 SPX<br>EUR008/28/23\|.M082922\|SPX<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas ROMUIISFPU8MPRO8K5P83 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Exercise | 1,714 | 6,910,000 | 4030.61 | 246,687 | | 450,539 | | | | | | 287,671 | | | | 0010 |
| .C082922 SPX<br>ASIAN08/29/2\|.C082922\|SPX<br>ASIAN 08/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/29/2022 | 08/29/2023 | 08/29/2023 | Exercise | 749 | 3,020,000 | 4030.61 | 99,729 | | 51,461 | | | | | | (14,476) | | | | 0010 |
| .082922G EEJ<br>EUR008/28/23\|.082922G\|EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 19,351 | 2,770,000 | 143.14 | 54,292 | | | | | | | | (35,845) | | | | 0010 |
| .B082922 SPX<br>ASIAN08/29/2\|.B082922\|SPX<br>ASIAN 08/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/29/2022 | 08/29/2023 | 08/29/2023 | Exercise | 803 | 3,240,000 | 4030.61 | 97,411 | | 55,210 | | | | | | (9,194) | | | | 0010 |
| .082922H EEJ<br>EUR008/28/23\|.082922H\|EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 1,536 | 220,000 | 143.14 | 4,466 | | | | | | | | (2,949) | | | | 0010 |
| .082922E EEJ<br>EUR008/28/23\|.082922E\|EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 24,451 | 3,500,000 | 143.14 | 59,150 | | | | | | | | (39,052) | | | | 0010 |
| .D082922 SPX<br>ASIAN08/29/2\|.D082922\|SPX<br>ASIAN 08/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/29/2022 | 08/29/2023 | 08/29/2023 | Exercise | 297 | 1,200,000 | 4030.61 | 43,384 | | 20,448 | | | | | | (8,235) | | | | 0010 |
| .082922F EEJ<br>EUR008/28/23\|.082922F\|EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 43,174 | 6,180,000 | 143.14 | 115,566 | | | | | | | | (76,299) | | | | 0010 |
| .082922J EEJ<br>EUR008/28/23\|.082922J\|EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 18,059 | 2,585,000 | 143.14 | 56,870 | | | | | | | | (37,547) | | | | 0010 |
| .082922D EEJ<br>EUR008/28/23\|.082922D\|EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 2,235 | 320,000 | 143.14 | 4,992 | | | | | | | | (3,296) | | | | 0010 |
| .082922Z SPX<br>ASIAN08/29/2\|.082922Z\|SPX<br>ASIAN 08/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/29/2022 | 08/29/2023 | 08/29/2023 | Exercise | 2,283 | 9,205,000 | 4030.61 | 106,235 | | 156,855 | | | | | | 86,617 | | | | 0010 |
| .082922K EEJ<br>EUR008/28/23\|.082922K\|EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 9,396 | 1,345,000 | 143.14 | 30,801 | | | | | | | | (20,335) | | | | 0010 |
| .082922B EEJ<br>EUR008/21/23\|.082922B\|EEJ<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/21/2023 | 08/21/2023 | Expiration | 8,757 | 1,255,000 | 143.3 | 36,144 | | | | | | | | (23,621) | | | | 0010 |
| .082922L EEJ<br>EUR008/28/23\|.082922L\|EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 8,732 | 1,250,000 | 143.14 | 29,500 | | | | | | | | (19,477) | | | | 0010 |
| .082922C EEJ<br>EUR008/28/23\|.082922C\|EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 8,103 | 1,160,000 | 143.14 | 12,528 | | | | | | | | (8,271) | | | | 0010 |
| .082922M EEJ<br>EUR008/28/23\|.082922M\|EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 27,455 | 3,930,000 | 143.14 | 95,106 | | | | | | | | (62,791) | | | | 0010 |
| .082922Y EEJ<br>EUR008/28/23\|.082922Y\|EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 7,795 | 1,155,000 | 148.164214 | 19,520 | | | | | | | | (12,887) | | | | 0010 |
| .082922X EEJ<br>EUR008/28/23\|.082922X\|EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 9,119 | 1,335,000 | 146.389278 | 27,768 | | | | | | | | (18,333) | | | | 0010 |
| .082922I EEJ<br>EUR008/28/23\|.082922I\|EEJ<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 13,972 | 2,000,000 | 143.14 | 41,800 | | | | | | | | (27,597) | | | | 0010 |
| .A082922 SPX<br>ASIAN08/29/2\|.A082922\|SPX<br>ASIAN 08/29 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/29/2022 | 08/29/2023 | 08/29/2023 | Exercise | 786 | 3,170,000 | 4030.61 | 74,035 | | 54,018 | | | | | | 5,069 | | | | 0010 |
| .083022A SGIXCGMS<br>EUR008/\|.083022A\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 08/30/2022 | 08/21/2023 | 08/21/2023 | Expiration | 1,208 | 409,907 | 339.08 | 8,293 | | | | | | | | (5,435) | | | | 0010 |
| .083022C SGIXCGMS<br>EUR008/\|.083022C\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 08/30/2022 | 08/28/2023 | 08/28/2023 | Expiration | 1,048 | 352,024 | 335.83 | 8,669 | | | | | | | | (5,739) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .090722V EEJ EUR009/07/23\|.090722V\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 2,825 | 400,000 | 141.55 | 11,360 | | 1,215 | | | | | | (6,577) | | | | 0010 |
| .AP9072 POLV5E EUR008/28\|.AP9072\|POLV5E EURO 08/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2022 | 08/28/2023 | 08/28/2023 | Expiration | 7,116 | 2,857,761 | 401.58 | 57,727 | | | | | | | | (39,084) | | | | 0010 |
| .090722T EEJ EUR009/07/23\|.090722T\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 50,936 | 7,210,000 | 141.55 | 194,670 | | 21,903 | | | | | | (111,631) | | | | 0010 |
| .090722B EEJ EUR008/14/23\|.090722B\|EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 08/14/2023 | 08/14/2023 | Expiration | 2,785 | 405,000 | 145.38 | 7,088 | | | | | | | | (4,704) | | | | 0010 |
| .AN9072 POLV5E EUR008/14\|.AN9072\|POLV5E EURO 08/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2022 | 08/14/2023 | 08/14/2023 | Expiration | 2,440 | 994,472 | 407.41 | 14,022 | | | | | | | | (9,307) | | | | 0010 |
| .090722Z EEJ EUR008/28/23\|.090722Z\|EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 08/28/2023 | 08/28/2023 | Expiration | 5,484 | 785,000 | 143.14 | 18,840 | | | | | | | | (12,756) | | | | 0010 |
| .AO9072 POLV5E EUR008/21\|.AO9072\|POLV5E EURO 08/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2022 | 08/21/2023 | 08/21/2023 | Expiration | 2,858 | 1,153,647 | 403.53 | 20,766 | | | | | | | | (13,924) | | | | 0010 |
| .090722U EEJ EUR009/07/23\|.090722U\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 26,669 | 3,775,000 | 141.55 | 104,190 | | 11,468 | | | | | | (60,001) | | | | 0010 |
| .090722A EEJ EUR008/07/23\|.090722A\|EEJ EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 08/07/2023 | 08/07/2023 | Expiration | 3,282 | 475,000 | 144.71 | 8,883 | | | | | | | | (5,832) | | | | 0010 |
| .090722Y EEJ EUR008/21/23\|.090722Y\|EEJ EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 08/21/2023 | 08/21/2023 | Expiration | 2,267 | 325,000 | 143.3 | 7,540 | | | | | | | | (5,056) | | | | 0010 |
| .AV9072 POLV5E EUR009/07\|.AV9072\|POLV5E EURO 09/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Expiration | 9,037 | 3,612,928 | 399.76 | 81,291 | | | | | | | | (55,762) | | | | 0010 |
| .AM9072 POLV5E EUR008/07\|.AM9072\|POLV5E EURO 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2022 | 08/07/2023 | 08/07/2023 | Expiration | 1,324 | 538,297 | 406.53 | 7,913 | | | | | | | | (5,196) | | | | 0010 |
| .090722X EEJ EUR009/07/23\|.090722X\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 7,629 | 1,080,000 | 141.55 | 31,644 | | 3,281 | | | | | | (18,425) | | | | 0010 |
| .090722D EEJ EUR008/28/23\|.090722D\|EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 08/28/2023 | 08/28/2023 | Expiration | 13,343 | 1,910,000 | 143.14 | 44,885 | | | | | | | | (30,390) | | | | 0010 |
| .090722C EEJ EUR008/21/23\|.090722C\|EEJ EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 08/21/2023 | 08/21/2023 | Expiration | 12,700 | 1,820,000 | 143.3 | 41,132 | | | | | | | | (27,580) | | | | 0010 |
| .090722W EEJ EUR009/07/23\|.090722W\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 6,464 | 915,000 | 141.55 | 26,261 | | 2,780 | | | | | | (15,233) | | | | 0010 |
| .M090722 SPX ASIAN09/07/2\|.M090722\|SPX ASIAN 09/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 939 | 3,740,000 | 3979.87 | 117,062 | | 121,200 | | | | | | 40,901 | | | | 0010 |
| .C090722 EEJ EUR009/07/23\|.C090722\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 6,391 | 905,000 | 141.592465 | 26,879 | | 2,478 | | | | | | (15,959) | | | | 0010 |
| .090722R EEJ EUR009/07/23\|.090722R\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 1,836 | 260,000 | 141.55 | 6,708 | | 790 | | | | | | (3,811) | | | | 0010 |
| .N090722 SPX ASIAN09/07/2\|.N090722\|SPX ASIAN 09/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 712 | 2,835,000 | 3979.87 | 95,256 | | 91,872 | | | | | | 26,531 | | | | 0010 |
| .090722Q EEJ EUR009/07/23\|.090722Q\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 6,782 | 960,000 | 141.55 | 24,288 | | 2,916 | | | | | | (13,744) | | | | 0010 |
| .D090722 EEJ EUR009/07/23\|.D090722\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Expiration | 3,005 | 430,000 | 143.064585 | 10,879 | | | | | | | | (7,462) | | | | 0010 |
| .090722S EEJ EUR009/07/23\|.090722S\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 18,085 | 2,560,000 | 141.55 | 67,072 | | 7,777 | | | | | | (38,231) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .L090722 SPX ASIAN09/07/2\|.L090722\|SPX ASIAN 09/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 851 | 3,390,000 | 3979.87 | 82,377 | | 109,858 | | | | | | 53,351 | | | | 0010 |
| .090722H EEJ EUR009/07/23\|.090722H\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 16,072 | 2,275,000 | 141.55 | 40,268 | | 6,911 | | | | | | (20,711) | | | | 0010 |
| .090722G EEJ EUR009/07/23\|.090722G\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 30,342 | 4,295,000 | 141.55 | 72,586 | | 13,047 | | | | | | (36,743) | | | | 0010 |
| .090722K EEJ EUR009/07/23\|.090722K\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 17,908 | 2,535,000 | 141.55 | 52,728 | | 7,701 | | | | | | (28,468) | | | | 0010 |
| .H090722 EEJ EQFIID09/07/2\|.H090722\|EEJ EQFIID 09/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 11,842 | 1,665,000 | 140.6 | 16,650 | | 16,253 | | | | | | 4,832 | | | | 0010 |
| .X090722 SPX EUR009/07/23\|.X090722\|SPX EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 1,577 | 6,280,000 | 3979.87 | 243,934 | | 456,561 | | | | | | 289,234 | | | | 0010 |
| .W090722 SPX EUR009/07/23\|.W090722\|SPX EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 2,805 | 11,165,000 | 3979.87 | 392,640 | | 725,721 | | | | | | 456,390 | | | | 0010 |
| .V090722 SPX EUR009/07/23\|.V090722\|SPX EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 2,684 | 10,685,000 | 3979.87 | 341,717 | | 625,066 | | | | | | 390,665 | | | | 0010 |
| .090722J EEJ EUR009/07/23\|.090722J\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 24,796 | 3,510,000 | 141.55 | 68,796 | | 10,663 | | | | | | (36,528) | | | | 0010 |
| .0907221 EEJ EUR009/07/23\|.0907221\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 46,979 | 6,650,000 | 141.55 | 124,355 | | 20,201 | | | | | | (65,100) | | | | 0010 |
| .T090722 SPX EUR009/07/23\|.T090722\|SPX EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 2,972 | 11,830,000 | 3979.87 | 327,738 | | 591,490 | | | | | | 366,678 | | | | 0010 |
| .F090722 EEJ EUR009/07/23\|.F090722\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Expiration | 3,251 | 475,000 | 146.10791 | 8,455 | | | | | | | | (5,800) | | | | 0010 |
| .090722N EEJ EUR009/07/23\|.090722N\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 15,506 | 2,195,000 | 141.55 | 51,583 | | 6,668 | | | | | | (28,715) | | | | 0010 |
| .E090722 EEJ EUR009/07/23\|.E090722\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Expiration | 7,530 | 1,090,000 | 144.74903 | 22,781 | | | | | | | | (15,627) | | | | 0010 |
| .U090722 SPX EUR009/07/23\|.U090722\|SPX EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 2,158 | 8,590,000 | 3979.87 | 254,539 | | 462,148 | | | | | | 287,547 | | | | 0010 |
| .0907220 EEJ EUR009/07/23\|.0907220\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 51,501 | 7,290,000 | 141.55 | 176,418 | | 22,146 | | | | | | (98,868) | | | | 0010 |
| .090722L EEJ EUR009/07/23\|.090722L\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 19,074 | 2,700,000 | 141.55 | 59,400 | | 8,202 | | | | | | (32,543) | | | | 0010 |
| .090722M EEJ EUR009/07/23\|.090722M\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 12,681 | 1,795,000 | 141.55 | 41,106 | | 5,453 | | | | | | (22,743) | | | | 0010 |
| .G090722 EEJ EUR009/07/23\|.G090722\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Expiration | 9,515 | 1,395,000 | 146.603335 | 23,297 | | | | | | | | (15,980) | | | | 0010 |
| .Q090722 SPX EUR009/07/23\|.Q090722\|SPX EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 4,958 | 19,735,000 | 3979.87 | 417,079 | | 738,103 | | | | | | 452,007 | | | | 0010 |
| .090722P EEJ EUR009/07/23\|.090722P\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 2,084 | 295,000 | 141.55 | 7,316 | | 896 | | | | | | (4,122) | | | | 0010 |
| .R090722 SPX EUR009/07/23\|.R090722\|SPX EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 1,535 | 6,110,000 | 3979.87 | 138,190 | | 245,621 | | | | | | 150,830 | | | | 0010 |
| .AK9072 PDLV5E EUR007/28\|.AK9072\|PDLV5E EURO 07/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/07/2022 | 07/28/2023 | 07/28/2023 | Expiration | 639 | 261,146 | 408.45 | 3,317 | | | | | | | | (2,142) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AL9072 PDLV5E EURO08/07\|.AL9072\|PDLV5E EURO 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/07/2022 | 08/07/2023 | 08/07/2023 | Expiration | 743 | 302,276 | 406.53 | 4,383 | | | | | | | | (2,878) | | | | 0010 |
| .090722E EEJ EUR009/07/23\|.090722E\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 12,998 | 1,840,000 | 141.55 | 19,872 | | 5,590 | | | | | | (8,041) | | | | 0010 |
| .J090722 SPX ASIAN09/07/2\|.J090722\|SPX ASIAN 09/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770XOHC3ZE78 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 2,218 | 8,830,000 | 3979.87 | 100,662 | | 176,606 | | | | | | 107,557 | | | | 0010 |
| .090722F EEJ EUR009/07/23\|.090722F\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 3,249 | 460,000 | 141.55 | 6,946 | | 1,397 | | | | | | (3,368) | | | | 0010 |
| .S090722 SPX EUR009/07/23\|.S090722\|SPX EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 1,380 | 5,495,000 | 3979.87 | 143,491 | | 257,721 | | | | | | 159,293 | | | | 0010 |
| .K090722 SPX ASIAN09/07/2\|.K090722\|SPX ASIAN 09/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770XOHC3ZE78 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 487 | 1,940,000 | 3979.87 | 38,024 | | 62,868 | | | | | | 36,785 | | | | 0010 |
| .P090722 SPX EUR009/07/23\|.P090722\|SPX EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 1,682 | 6,695,000 | 3979.87 | 114,826 | | 200,857 | | | | | | 122,092 | | | | 0010 |
| .Y090722 SPX EUR009/07/23\|.Y090722\|SPX EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 2,150 | 8,560,000 | 3979.87 | 361,489 | | 684,801 | | | | | | 436,838 | | | | 0010 |
| .O090722 SPX EUR009/07/23\|.O090722\|SPX EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Exercise | 8,581 | 34,155,000 | 3979.87 | 398,965 | | 686,555 | | | | | | 412,885 | | | | 0010 |
| .090822N SGIXCGMS EUR009/\|.090822N\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 09/08/2022 | 09/07/2023 | 09/07/2023 | Expiration | 1,817 | 608,462 | 334.73 | 14,142 | | | | | | | | (9,782) | | | | 0010 |
| .U091422 SPX EUR009/14/23\|.U091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 11,051 | 43,610,000 | 3946.01 | 1,839,470 | | 3,484,481 | | 1,839,470 | | 218,735 | | | 1,645,011 | | | 0010 |
| .W091422 SPX EUR009/14/23\|.W091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 524 | 2,070,000 | 3946.01 | 92,612 | | 176,983 | | 92,612 | | 11,586 | | | 84,371 | | | 0010 |
| .X091422 SPX EUR009/14/23\|.X091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 2,598 | 10,255,000 | 3946.01 | 491,009 | | 948,598 | | 491,009 | | 65,219 | | | 457,589 | | | 0010 |
| .AL9142 PDLV5E EUR009/14\|.AL9142\|PDLV5E EURO 09/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Expiration | 3,073 | 1,218,155 | 396.33 | 27,287 | | | | 27,287 | | 16,593 | | (27,287) | | | | 0010 |
| .S091422 SPX EUR009/14/23\|.S091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 2,503 | 9,880,000 | 3946.01 | 358,644 | | 666,911 | | 358,644 | | 37,610 | | | 308,267 | | | 0010 |
| .Y091422 SPX EUR009/14/23\|.Y091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 424 | 1,675,000 | 3946.01 | 84,889 | | 165,657 | | 84,889 | | 11,861 | | | 80,768 | | | 0010 |
| .A091422 EEJ EUR009/14/23\|.A091422\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 63,304 | 8,955,000 | 141.46 | 266,859 | | 79,763 | | 266,859 | | 118,360 | | (187,096) | | | | 0010 |
| .P091422 SPX EUR009/14/23\|.P091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 325 | 1,285,000 | 3946.01 | 38,730 | | 70,675 | | 38,730 | | 3,665 | | | 31,945 | | | 0010 |
| .K091422 SPX EUR009/14/23\|.K091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 1,452 | 5,730,000 | 3946.01 | 128,467 | | 229,199 | | | | | | 138,600 | | | | 0010 |
| .091422J EEJ EUR009/14/23\|.091422J\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 19,122 | 2,705,000 | 141.46 | 56,805 | | 24,094 | | | | | | (15,967) | | | | 0010 |
| .M091422 SPX EUR009/14/23\|.M091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 1,733 | 6,840,000 | 3946.01 | 180,029 | | 324,908 | | | | | | 197,946 | | | | 0010 |
| .091422L EEJ EUR009/14/23\|.091422L\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 10,851 | 1,535,000 | 141.46 | 34,998 | | 13,672 | | | | | | (11,010) | | | | 0010 |
| .091422I EEJ EUR009/14/23\|.091422I\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 7,740 | 1,095,000 | 141.46 | 21,681 | | 9,753 | | | | | | (5,537) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .L091422 SPX EUR009/14/23\|.L091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 924 | 3,650,000 | 3946.01 | 88,695 | | 159,144 | | | | | | 96,593 | | | | 0010 |
| .091422H EEJ EUR009/14/23\|.091422H\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 37,890 | 5,360,000 | 141.46 | 100,768 | | 47,742 | | | | | | (23,323) | | | | 0010 |
| .091422G EEJ EUR009/14/23\|.091422G\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 13,890 | 1,965,000 | 141.46 | 35,370 | | 17,502 | | | | | | (7,442) | | | | 0010 |
| .I091422 SPX EUR009/14/23\|.I091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 1,298 | 5,125,000 | 3946.01 | 87,586 | | 153,750 | | | | | | 91,981 | | | | 0010 |
| .091422M EEJ EUR009/14/23\|.091422M\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 6,644 | 940,000 | 141.46 | 22,090 | | 8,373 | | | | | | (7,206) | | | | 0010 |
| .J091422 SPX EUR009/14/23\|.J091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 3,466 | 13,680,000 | 3946.01 | 288,648 | | 513,016 | | | | | | 309,452 | | | | 0010 |
| .AJ9142 POLV5E EUR009/14\|.AJ9142\|POLV5E EURO 09/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Expiration | 6,382 | 2,529,681 | 396.33 | 56,665 | | | | | | | | (39,962) | | | | 0010 |
| .091422F EEJ EUR009/14/23\|.091422F\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 32,447 | 4,590,000 | 141.46 | 77,112 | | 40,884 | | | | | | (13,498) | | | | 0010 |
| .AI9142 POLV5E EUR009/14\|.AI9142\|POLV5E EURO 09/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Expiration | 1,061 | 420,592 | 396.33 | 8,706 | | | | | | | | (6,140) | | | | 0010 |
| .0914220 EEJ EUR009/14/23\|.0914220\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 3,145 | 445,000 | 141.46 | 11,259 | | 3,964 | | | | | | (3,976) | | | | 0010 |
| .091422N EEJ EUR009/14/23\|.091422N\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 64,930 | 9,185,000 | 141.46 | 221,359 | | 81,812 | | | | | | (74,298) | | | | 0010 |
| .091422E EEJ EUR009/14/23\|.091422E\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 4,453 | 630,000 | 141.46 | 9,639 | | 5,611 | | | | | | (1,187) | | | | 0010 |
| .091422P EEJ EUR009/14/23\|.091422P\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 19,828 | 2,805,000 | 141.46 | 73,211 | | 24,984 | | | | | | (26,647) | | | | 0010 |
| .0091422 SPX EUR009/14/23\|.0091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 2,831 | 11,175,000 | 3946.01 | 354,136 | | 649,258 | | | | | | 399,509 | | | | 0010 |
| .R091422 SPX EUR009/14/23\|.R091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 2,116 | 8,350,000 | 3946.01 | 293,837 | | 544,420 | | | | | | 337,196 | | | | 0010 |
| .0914220 EEJ EUR009/14/23\|.0914220\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 36,052 | 5,100,000 | 141.46 | 137,190 | | 45,426 | | | | | | (51,325) | | | | 0010 |
| .091422R EEJ EUR009/14/23\|.091422R\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 31,563 | 4,465,000 | 141.46 | 122,788 | | 39,770 | | | | | | (46,824) | | | | 0010 |
| .C091422 SPX ASIAN09/14/2\|.C091422\|SPX ASIAN 09/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 1,533 | 6,050,000 | 3946.01 | 68,970 | | 121,000 | | | | | | 72,360 | | | | 0010 |
| .091422A EEJ EUR008/14/23\|.091422A\|EEJ EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 08/14/2023 | 08/14/2023 | Expiration | 2,820 | 410,000 | 145.38 | 7,093 | | | | | | | | (4,807) | | | | 0010 |
| .091422S EEJ EUR009/14/23\|.091422S\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 3,181 | 450,000 | 141.46 | 12,870 | | 4,008 | | | | | | (5,068) | | | | 0010 |
| .D091422 SPX ASIAN09/14/2\|.D091422\|SPX ASIAN 09/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 528 | 2,085,000 | 3946.01 | 45,453 | | 85,904 | | | | | | 53,849 | | | | 0010 |
| .0091422 SPX EUR009/14/23\|.0091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 1,747 | 6,895,000 | 3946.01 | 203,265 | | 370,260 | | | | | | 226,911 | | | | 0010 |
| .E091422 SPX ASIAN09/14/2\|.E091422\|SPX ASIAN 09/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 495 | 1,955,000 | 3946.01 | 52,785 | | 98,124 | | | | | | 60,898 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .H091422 SPX EUR009/14/23\|.H091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 7,067 | 27,890,000 | 3946.01 | 327,150 | | 563,382 | | | | | | 332,665 | | | | 0010 |
| .N091422 SPX EUR009/14/23\|.N091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 1,915 | 7,560,000 | 3946.01 | 208,656 | | 377,999 | | | | | | 230,848 | | | | 0010 |
| .F091422 SPX ASIAN09/14/2\|.F091422\|SPX ASIAN 09/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 1,203 | 4,750,000 | 3946.01 | 152,000 | | 238,408 | | | | | | 131,212 | | | | 0010 |
| .091422K EEJ EUR009/14/23\|.091422K\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 18,096 | 2,560,000 | 141.46 | 56,064 | | 22,802 | | | | | | (16,736) | | | | 0010 |
| .G091422 SPX ASIAN09/14/2\|.G091422\|SPX ASIAN 09/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 231 | 915,000 | 3946.01 | 32,666 | | 45,925 | | | | | | 22,888 | | | | 0010 |
| .091422Z EEJ EUR009/14/23\|.091422Z\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Expiration | 8,432 | 1,235,000 | 146.453538 | 20,748 | | | | | | | | (14,632) | | | | 0010 |
| .091422U EEJ EUR009/07/23\|.091422U\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/07/2023 | 09/07/2023 | Exercise | 2,366 | 335,000 | 141.55 | 9,782 | | 1,018 | | | | | | (5,824) | | | | 0010 |
| .091422Y EEJ EUR009/14/23\|.091422Y\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Expiration | 2,192 | 320,000 | 145.972574 | 5,696 | | | | | | | | (4,017) | | | | 0010 |
| .V091422 SPX EUR009/14/23\|.V091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 652 | 2,575,000 | 3946.01 | 111,704 | | 212,440 | | | | | | 133,663 | | | | 0010 |
| .091422T EEJ EUR009/14/23\|.091422T\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 1,590 | 225,000 | 141.46 | 6,570 | | 2,004 | | | | | | (2,629) | | | | 0010 |
| .091422W EEJ EUR009/14/23\|.091422W\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Expiration | 5,074 | 730,000 | 143.86482 | 16,644 | | | | | | | | (11,738) | | | | 0010 |
| .T091422 SPX EUR009/14/23\|.T091422\|SPX EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 988 | 3,900,000 | 3946.01 | 150,930 | | 282,754 | | | | | | 176,313 | | | | 0010 |
| .091422B EEJ EUR008/28/23\|.091422B\|EEJ EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 08/28/2023 | 08/28/2023 | Expiration | 4,086 | 585,000 | 143.14 | 13,572 | | | | | | | | (9,375) | | | | 0010 |
| .091422C EEJ EUR009/07/23\|.091422C\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/07/2023 | 09/07/2023 | Exercise | 19,357 | 2,740,000 | 141.55 | 77,542 | | 8,324 | | | | | | (45,912) | | | | 0010 |
| .091422V EEJ EUR009/14/23\|.091422V\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Expiration | 3,351 | 480,000 | 143.199958 | 11,808 | | | | | | | | (8,327) | | | | 0010 |
| .091422X EEJ EUR009/14/23\|.091422X\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Expiration | 11,849 | 1,715,000 | 144.727726 | 35,501 | | | | | | | | (25,036) | | | | 0010 |
| .091422D EEJ EUR009/14/23\|.091422D\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/14/2022 | 09/14/2023 | 09/14/2023 | Exercise | 6,362 | 900,000 | 141.46 | 9,720 | | 8,016 | | | | | | 1,161 | | | | 0010 |
| .AA9142 PDLV5E EUR008/14\|.AA9142\|PDLV5E EURO 08/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2022 | 08/14/2023 | 08/14/2023 | Expiration | 2,018 | 822,341 | 407.41 | 9,046 | | | | | | | | (6,130) | | | | 0010 |
| .AC9142 PDLV5E EUR009/07\|.AC9142\|PDLV5E EURO 09/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2022 | 09/07/2023 | 09/07/2023 | Expiration | 6,641 | 2,654,880 | 399.76 | 48,850 | | | | | | | | (34,167) | | | | 0010 |
| .AB9142 PDLV5E EUR008/28\|.AB9142\|PDLV5E EURO 08/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 09/14/2022 | 08/28/2023 | 08/28/2023 | Expiration | 676 | 271,798 | 401.58 | 4,430 | | | | | | | | (3,060) | | | | 0010 |
| .091522A SGIXCGMS EURO09/\|.091522A\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 09/15/2022 | 09/14/2023 | 09/14/2023 | Expiration | 2,460 | 817,760 | 332.37 | 18,945 | | | | | | | | (13,472) | | | | 0010 |
| .092122V EEJ EUR009/14/23\|.092122V\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/14/2023 | 09/14/2023 | Exercise | 3,039 | 430,000 | 141.46 | 11,309 | | 3,830 | | 11,309 | | 4,178 | | | (7,479) | | | 0010 |
| .E092122 SPX ASIAN09/21/2\|.E092122\|SPX ASIAN 09/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 2,216 | 8,400,000 | 3789.93 | 94,433 | | 168,003 | | | | | | 99,585 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .092122J EEJ EUR009/21/23\|.092122J\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 14,053 | 1,970,000 | 140.18 | 41,764 | | 9,135 | | | | | | (21,124) | | | | 0010 |
| .F092122 SPX ASIAN09/21/2\|.F092122\|SPX ASIAN 09/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 307 | 1,165,000 | 3789.93 | 23,293 | | 43,920 | | | | | | 27,044 | | | | 0010 |
| .092122K EEJ EUR009/21/23\|.092122K\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 25,645 | 3,595,000 | 140.18 | 78,731 | | 16,670 | | | | | | (40,372) | | | | 0010 |
| .092122H EEJ EUR009/21/23\|.092122H\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 14,231 | 1,995,000 | 140.18 | 38,703 | | 9,251 | | | | | | (18,790) | | | | 0010 |
| .092122I EEJ EUR009/21/23\|.092122I\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 8,524 | 1,195,000 | 140.18 | 24,498 | | 5,541 | | | | | | (12,208) | | | | 0010 |
| .092122G EEJ EUR009/21/23\|.092122G\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 39,021 | 5,470,000 | 140.18 | 100,648 | | 25,364 | | | | | | (47,557) | | | | 0010 |
| .H092122 SPX ASIAN09/21/2\|.H092122\|SPX ASIAN 09/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 387 | 1,470,000 | 3789.93 | 39,325 | | 77,469 | | | | | | 48,977 | | | | 0010 |
| .I092122 SPX ASIAN09/21/2\|.I092122\|SPX ASIAN 09/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 1,277 | 4,840,000 | 3789.93 | 158,060 | | 324,758 | | | | | | 210,241 | | | | 0010 |
| .092122O EEJ EUR009/21/23\|.092122O\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 18,369 | 2,575,000 | 140.18 | 66,950 | | 11,940 | | | | | | (36,566) | | | | 0010 |
| .G092122 SPX ASIAN09/21/2\|.G092122\|SPX ASIAN 09/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 456 | 1,730,000 | 3789.93 | 40,022 | | 76,984 | | | | | | 47,987 | | | | 0010 |
| .092122E EEJ EUR009/21/23\|.092122E\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 1,498 | 210,000 | 140.18 | 3,213 | | 974 | | | | | | (1,354) | | | | 0010 |
| .092122F EEJ EUR009/21/23\|.092122F\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 46,368 | 6,500,000 | 140.18 | 109,200 | | 30,140 | | | | | | (48,977) | | | | 0010 |
| .AJ9212 POLV5E EUR009/07\|.AJ9212\|POLV5E EURO 09/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/21/2022 | 09/07/2023 | 09/07/2023 | Expiration | 3,713 | 1,484,692 | 399.76 | 22,567 | | | | | | | | (16,101) | | | | 0010 |
| .AI9212 POLV5E EUR008/21\|.AI9212\|POLV5E EURO 08/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/21/2022 | 08/21/2023 | 08/21/2023 | Expiration | 1,409 | 568,609 | 403.53 | 6,653 | | | | | | | | (4,649) | | | | 0010 |
| .AH9212 POLV5E EUR007/21\|.AH9212\|POLV5E EURO 07/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/21/2022 | 07/21/2023 | 07/21/2023 | Expiration | 638 | 257,784 | 403.73 | 2,733 | | | | | | | | (1,825) | | | | 0010 |
| .AK9212 POLV5E EUR009/14\|.AK9212\|POLV5E EURO 09/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/21/2022 | 09/14/2023 | 09/14/2023 | Expiration | 5,028 | 1,993,100 | 396.33 | 37,470 | | | | | | | | (26,945) | | | | 0010 |
| .AP9212 POLV5E EUR009/21\|.AP9212\|POLV5E EURO 09/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Expiration | 627 | 246,889 | 393.31 | 4,962 | | | | | | | | (3,595) | | | | 0010 |
| .J092122 SPX EUR009/21/23\|.J092122\|SPX EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 7,323 | 27,754,984 | 3789.93 | 319,183 | | 555,110 | | | | | | 323,857 | | | | 0010 |
| .092122S EEJ EUR009/21/23\|.092122S\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 7,668 | 1,075,000 | 140.18 | 31,175 | | 4,985 | | | | | | (17,602) | | | | 0010 |
| .AQ9212 POLV5E EUR009/21\|.AQ9212\|POLV5E EURO 09/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Expiration | 11,745 | 4,619,450 | 393.31 | 103,476 | | | | | | | | (74,970) | | | | 0010 |
| .092122R EEJ EUR009/21/23\|.092122R\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 5,671 | 795,000 | 140.18 | 22,817 | | 3,686 | | | | | | (12,845) | | | | 0010 |
| .L092122 SPX EUR009/21/23\|.L092122\|SPX EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 5,340 | 20,240,007 | 3789.93 | 425,040 | | 763,046 | | | | | | 455,097 | | | | 0010 |
| .092122Z EEJ EUR009/21/23\|.092122Z\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Expiration | 2,154 | 305,000 | 141.595818 | 7,717 | | | | | | | | (5,591) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .K092122 SPX EUR009/21/23\|.K092122\|SPX EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 1,449 | 5,494,982 | 3789.93 | 91,217 | | 161,547 | | | | | | 95,459 | | | | 0010 |
| .O092122 SPX EUR009/21/23\|.O092122\|SPX EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 1,056 | 4,005,009 | 3789.93 | 116,145 | | 213,865 | | | | | | 129,716 | | | | 0010 |
| .092122P EEJ EUR009/21/23\|.092122P\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 31,102 | 4,360,000 | 140.18 | 116,412 | | 20,217 | | | | | | (64,126) | | | | 0010 |
| .B092122 EEJ EUR009/21/23\|.B092122\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Expiration | 10,214 | 1,465,000 | 143.418158 | 30,033 | | | | | | | | (21,759) | | | | 0010 |
| .A092122 EEJ EUR009/21/23\|.A092122\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Expiration | 2,762 | 395,000 | 142.9836 | 8,532 | | | | | | | | (6,182) | | | | 0010 |
| .P092122 SPX EUR009/21/23\|.P092122\|SPX EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 2,828 | 10,720,007 | 3789.93 | 334,464 | | 619,622 | | | | | | 377,297 | | | | 0010 |
| .092122Q EEJ EUR009/21/23\|.092122Q\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 11,663 | 1,635,000 | 140.18 | 44,636 | | 7,581 | | | | | | (24,758) | | | | 0010 |
| .C092122 EEJ EUR009/21/23\|.C092122\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Expiration | 2,764 | 400,000 | 144.66576 | 7,040 | | | | | | | | (5,101) | | | | 0010 |
| .M092122 SPX EUR009/21/23\|.M092122\|SPX EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 2,531 | 9,595,004 | 3789.93 | 241,794 | | 440,416 | | | | | | 265,232 | | | | 0010 |
| .N092122 SPX EUR009/21/23\|.N092122\|SPX EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 1,777 | 6,735,009 | 3789.93 | 183,866 | | 336,757 | | | | | | 203,543 | | | | 0010 |
| .D092122 EEJ EUR009/21/23\|.D092122\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Expiration | 8,199 | 1,190,000 | 145.128354 | 19,873 | | | | | | | | (14,398) | | | | 0010 |
| .092122L EEJ EUR009/21/23\|.092122L\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 38,236 | 5,360,000 | 140.18 | 122,744 | | 24,854 | | | | | | (64,076) | | | | 0010 |
| .092122X EEJ EUR009/21/23\|.092122X\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 7,276 | 1,020,000 | 140.18 | 30,192 | | 4,730 | | | | | | (17,145) | | | | 0010 |
| .092122A EEJ EUR008/21/23\|.092122A\|EEJ EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 08/21/2023 | 08/21/2023 | Expiration | 3,349 | 480,000 | 143.3 | 5,136 | | | | | | | | (3,589) | | | | 0010 |
| .092122B EEJ EUR009/07/23\|.092122B\|EEJ EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/07/2023 | 09/07/2023 | Exercise | 2,225 | 315,000 | 141.55 | 8,001 | | 957 | | | | | | (4,751) | | | | 0010 |
| .S092122 SPX EUR009/21/23\|.S092122\|SPX EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 1,563 | 5,924,987 | 3789.93 | 264,848 | | 514,295 | | | | | | 322,408 | | | | 0010 |
| .092122N EEJ EUR009/21/23\|.092122N\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 3,388 | 475,000 | 140.18 | 11,923 | | 2,203 | | | | | | (6,435) | | | | 0010 |
| .O092122 SPX EUR009/21/23\|.O092122\|SPX EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 1,336 | 5,065,014 | 3789.93 | 176,769 | | 331,758 | | | | | | 203,686 | | | | 0010 |
| .092122D EEJ EUR009/21/23\|.092122D\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 5,421 | 760,000 | 140.18 | 8,132 | | 3,524 | | | | | | (2,368) | | | | 0010 |
| .092122M EEJ EUR009/21/23\|.092122M\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 8,025 | 1,125,000 | 140.18 | 26,775 | | 5,217 | | | | | | (14,182) | | | | 0010 |
| .R092122 SPX EUR009/21/23\|.R092122\|SPX EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 09/21/2022 | 09/21/2023 | 09/21/2023 | Exercise | 1,459 | 5,530,001 | 3789.93 | 209,034 | | 395,950 | | | | | | 244,501 | | | | 0010 |
| .092122C EEJ EUR009/14/23\|.092122C\|EEJ EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/21/2022 | 09/14/2023 | 09/14/2023 | Exercise | 12,017 | 1,700,000 | 141.46 | 43,520 | | 15,142 | | | | | | (16,153) | | | | 0010 |
| .092222K MXEA EUR009/21/2\|.092222K\|MXEA EURO 09/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/22/2022 | 09/21/2023 | 09/21/2023 | Exercise | 796 | 1,399,336 | 1757.96 | 24,190 | | 43,080 | | | | | | 25,408 | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .092222M SGIXCGMS EURO09/I.092222M\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale C2RNE8IBXP4R0TD8PU41 | 09/22/2022 | 09/14/2023 | 09/14/2023 | Expiration | 788 | 262,220 | 332.37 | 4,955 | | | | | | | | (3,593) | | | | 0010 |
| .092222F MXEA EUR008/28/2\|.092222F\|MXEA EURO 08/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/22/2022 | 08/28/2023 | 08/28/2023 | Exercise | 1,153 | 2,133,188 | 1850.12 | 47,769 | | 117,571 | | | | | | 83,593 | | | | 0010 |
| .092222J MXEA EURO09/14/2\|.092222J\|MXEA EURO 09/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/22/2022 | 09/14/2023 | 09/14/2023 | Exercise | 1,047 | 1,901,802 | 1816.43 | 47,230 | | 102,114 | | | | | | 67,862 | | | | 0010 |
| .092222G MXEA EURO09/07/2\|.092222G\|MXEA EURO 09/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/22/2022 | 09/07/2023 | 09/07/2023 | Exercise | 706 | 1,257,358 | 1780.96 | 15,857 | | 29,066 | | | | | | 17,655 | | | | 0010 |
| .092222H MXEA EURO09/07/2\|.092222H\|MXEA EURO 09/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/22/2022 | 09/07/2023 | 09/07/2023 | Exercise | 1,141 | 2,032,075 | 1780.96 | 53,924 | | 105,600 | | | | | | 66,794 | | | | 0010 |
| .092222C MXEA ASIAN09/14/\|.092222C\|MXEA ASIAN 09/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/22/2022 | 09/14/2023 | 09/14/2023 | Exercise | 413 | 750,186 | 1816.43 | 11,568 | | 31,937 | | | | | | 23,548 | | | | 0010 |
| .0922220 SGIXCGMS EURO09/I.0922220\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale C2RNE8IBXP4R0TD8PU41 | 09/22/2022 | 09/21/2023 | 09/21/2023 | Expiration | 1,865 | 615,823 | 330.03 | 13,510 | | | | | | | | (9,869) | | | | 0010 |
| .092222I MXEA EURO09/14/2\|.092222I\|MXEA EURO 09/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/22/2022 | 09/14/2023 | 09/14/2023 | Exercise | 562 | 1,020,834 | 1816.43 | 15,528 | | 31,568 | | | | | | 20,307 | | | | 0010 |
| .092222A MXEA ASIAN08/28/\|.092222A\|MXEA ASIAN 08/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/22/2022 | 08/28/2023 | 08/28/2023 | Exercise | 446 | 825,154 | 1850.12 | 11,065 | | 45,287 | | | | | | 37,416 | | | | 0010 |
| .092222E MXEA EUR008/28/2\|.092222E\|MXEA EURO 08/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/22/2022 | 08/28/2023 | 08/28/2023 | Exercise | 1,043 | 1,929,675 | 1850.12 | 28,776 | | 66,053 | | | | | | 45,584 | | | | 0010 |
| .092222D MXEA ASIAN09/21/\|.092222D\|MXEA ASIAN 09/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/22/2022 | 09/21/2023 | 09/21/2023 | Exercise | 846 | 1,487,234 | 1757.96 | 33,273 | | 68,272 | | | | | | 43,964 | | | | 0010 |
| .092222B MXEA ASIAN09/07/\|.092222B\|MXEA ASIAN 09/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/22/2022 | 09/07/2023 | 09/07/2023 | Exercise | 682 | 1,214,615 | 1780.96 | 24,716 | | 58,529 | | | | | | 40,742 | | | | 0010 |
| .092222L MXEA EURO09/21/2\|.092222L\|MXEA EURO 09/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/22/2022 | 09/21/2023 | 09/21/2023 | Exercise | 780 | 1,371,209 | 1757.96 | 38,228 | | 70,988 | | | | | | 43,060 | | | | 0010 |
| .092822R EEJ EURO09/28/23\|.092822R\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 3,361 | 470,000 | 139.828525 | 12,079 | | 1,259 | | | | | | (7,725) | | | | 0010 |
| .092822F EEJ EURO09/28/23\|.092822F\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 11,503 | 1,595,000 | 138.65 | 30,943 | | 17,831 | | | | | | (5,184) | | | | 0010 |
| .I092822 SPX EURO09/28/23\|.I092822\|SPX EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 1,248 | 4,645,000 | 3719.04 | 161,785 | | 304,713 | | | | | | 184,377 | | | | 0010 |
| .092822A EEJ EURO09/28/23\|.092822A\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 11,756 | 1,630,000 | 138.65 | 17,441 | | 18,222 | | | | | | 5,249 | | | | 0010 |
| .092822S EEJ EURO09/28/23\|.092822S\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Expiration | 1,915 | 270,000 | 140.937725 | 6,102 | | | | | | | | (4,539) | | | | 0010 |
| .H092822 SPX EURO09/28/23\|.H092822\|SPX EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 2,922 | 10,870,000 | 3719.04 | 337,405 | | 628,285 | | | | | | 377,323 | | | | 0010 |
| .G092822 SPX EURO09/28/23\|.G092822\|SPX EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 1,472 | 5,475,000 | 3719.04 | 157,242 | | 290,721 | | | | | | 173,764 | | | | 0010 |
| .092822G EEJ EURO09/28/23\|.092822G\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 11,395 | 1,580,000 | 138.65 | 32,706 | | 17,663 | | | | | | (6,664) | | | | 0010 |
| .0928220 EEJ EURO09/28/23\|.0928220\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 3,389 | 470,000 | 138.65 | 13,771 | | 5,254 | | | | | | (4,989) | | | | 0010 |
| .092822H EEJ EURO09/28/23\|.092822H\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 25,928 | 3,595,000 | 138.65 | 78,012 | | 40,189 | | | | | | (17,836) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .092822I EEJ<br>EUR009/28/23\|.092822I\|EEJ<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 30,796 | 4,270,000 | 138.65 | 96,929 | | 47,735 | | | | | | (24,361) | | | | 0010 |
| .E092822 SPX<br>EUR009/28/23\|.E092822\|SPX<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 2,852 | 10,610,000 | 3719.04 | 265,038 | | 484,877 | | | | | | 287,741 | | | | 0010 |
| .092822T EEJ<br>EUR009/28/23\|.092822T\|EEJ<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Expiration | 9,659 | 1,370,000 | 141.825085 | 27,948 | | | | | | | | (20,788) | | | | 0010 |
| .F092822 SPX<br>EUR009/28/23\|.F092822\|SPX<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 2,216 | 8,245,000 | 3719.04 | 223,934 | | 412,246 | | | | | | 245,683 | | | | 0010 |
| .092822V SPX<br>ASIAN09/28/2\|.092822V\|SPX<br>ASIAN 09/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL770X0HC3ZE78 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 2,226 | 8,280,000 | 3719.04 | 93,564 | | 166,422 | | | | | | 96,829 | | | | 0010 |
| .092822J EEJ<br>EUR009/28/23\|.092822J\|EEJ<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 9,087 | 1,260,000 | 138.65 | 29,988 | | 14,086 | | | | | | (8,219) | | | | 0010 |
| .092822K EEJ<br>EUR009/28/23\|.092822K\|EEJ<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 4,291 | 595,000 | 138.65 | 14,816 | | 6,652 | | | | | | (4,368) | | | | 0010 |
| .092822B EEJ<br>EUR009/28/23\|.092822B\|EEJ<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 2,344 | 325,000 | 138.65 | 4,940 | | 3,633 | | | | | | (41) | | | | 0010 |
| .092822U EEJ<br>EUR009/28/23\|.092822U\|EEJ<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Expiration | 8,572 | 1,230,000 | 143.488885 | 20,418 | | | | | | | | (15,187) | | | | 0010 |
| .092822L EEJ<br>EUR009/28/23\|.092822L\|EEJ<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 16,191 | 2,245,000 | 138.65 | 57,921 | | 25,097 | | | | | | (17,985) | | | | 0010 |
| .B092822 SPX<br>EUR009/28/23\|.B092822\|SPX<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 1,644 | 6,115,000 | 3719.04 | 102,304 | | 182,840 | | | | | | 106,746 | | | | 0010 |
| .092822Y SPX<br>ASIAN09/28/2\|.092822Y\|SPX<br>ASIAN 09/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL770X0HC3ZE78 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 462 | 1,720,000 | 3719.04 | 46,268 | | 91,160 | | | | | | 56,746 | | | | 0010 |
| .C092822 SPX<br>EUR009/28/23\|.C092822\|SPX<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 5,530 | 20,570,000 | 3719.04 | 425,593 | | 769,306 | | | | | | 452,749 | | | | 0010 |
| .D092822 SPX<br>EUR009/28/23\|.D092822\|SPX<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 1,867 | 6,945,000 | 3719.04 | 155,637 | | 282,652 | | | | | | 166,889 | | | | 0010 |
| .092822Z SPX<br>ASIAN09/28/2\|.092822Z\|SPX<br>ASIAN 09/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL770X0HC3ZE78 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 1,084 | 4,035,000 | 3719.04 | 132,752 | | 272,769 | | | | | | 174,028 | | | | 0010 |
| .0928220 EEJ<br>EUR009/28/23\|.0928220\|EEJ<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 4,760 | 660,000 | 138.65 | 18,810 | | 7,378 | | | | | | (6,613) | | | | 0010 |
| .K092822 SPX<br>EUR009/28/23\|.K092822\|SPX<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 629 | 2,340,000 | 3719.04 | 101,954 | | 197,498 | | | | | | 121,665 | | | | 0010 |
| .092822P EEJ<br>EUR009/28/23\|.092822P\|EEJ<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 2,957 | 410,000 | 138.65 | 11,808 | | 4,583 | | | | | | (4,200) | | | | 0010 |
| .092822X SPX<br>ASIAN09/28/2\|.092822X\|SPX<br>ASIAN 09/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL770X0HC3ZE78 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 682 | 2,540,000 | 3719.04 | 59,182 | | 114,043 | | | | | | 70,023 | | | | 0010 |
| .L092822 SPX<br>EUR009/28/23\|.L092822\|SPX<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 1,250 | 4,650,000 | 3719.04 | 214,598 | | 419,433 | | | | | | 259,815 | | | | 0010 |
| .092822E EEJ<br>EUR009/28/23\|.092822E\|EEJ<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 46,159 | 6,400,000 | 138.65 | 117,760 | | 71,547 | | | | | | (16,043) | | | | 0010 |
| .092822N EEJ<br>EUR009/28/23\|.092822N\|EEJ<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 11,864 | 1,645,000 | 138.65 | 44,580 | | 18,390 | | | | | | (14,768) | | | | 0010 |
| .092822W SPX<br>ASIAN09/28/2\|.092822W\|SPX<br>ASIAN 09/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL770X0HC3ZE78 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 399 | 1,485,000 | 3719.04 | 30,740 | | 58,213 | | | | | | 35,349 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .A092822 SPX EUR009/28/23\|.A092822\|SPX EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 8,096 | 30,110,000 | 3719.04 | 344,157 | | 605,189 | | | | | | 349,204 | | | | 0010 |
| .092822D EEJ EUR009/28/23\|.092822D\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 25,099 | 3,480,000 | 138.65 | 61,248 | | 38,904 | | | | | | (6,652) | | | | 0010 |
| .092822M EEJ EUR009/28/23\|.092822M\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 44,716 | 6,200,000 | 138.65 | 164,300 | | 69,311 | | | | | | (52,896) | | | | 0010 |
| .092822C EEJ EUR009/28/23\|.092822C\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 31,157 | 4,320,000 | 138.65 | 71,712 | | 48,294 | | | | | | (5,046) | | | | 0010 |
| .J092822 SPX EUR009/28/23\|.J092822\|SPX EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 09/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 2,026 | 7,535,000 | 3719.04 | 284,672 | | 541,019 | | | | | | 329,279 | | | | 0010 |
| .092922E PDLV5E EUR008/28\|.092922E\|PDLV5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 1,043 | 419,131 | 401.58 | 3,605 | | | | | | | | (2,618) | | | | 0010 |
| .092922D PDLV5E EUR009/28\|.092922D\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/29/2022 | 09/28/2023 | 09/28/2023 | Expiration | 517 | 201,493 | 389.13 | 3,466 | | | | | | | | (2,599) | | | | 0010 |
| .092922C PDLV5E EUR008/28\|.092922C\|PDLV5E EURO 08/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/29/2022 | 08/28/2023 | 08/28/2023 | Expiration | 873 | 350,777 | 401.58 | 3,017 | | | | | | | | (2,191) | | | | 0010 |
| .092922A SGIXCGMS EUR009/1\|.092922A\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 09/29/2022 | 09/28/2023 | 09/28/2023 | Expiration | 1,131 | 368,104 | 325.41 | 8,688 | | | | | | | | (6,516) | | | | 0010 |
| .092922H PDLV5E EUR009/28\|.092922H\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/29/2022 | 09/28/2023 | 09/28/2023 | Expiration | 10,596 | 4,123,500 | 389.13 | 82,470 | | | | | | | | (61,853) | | | | 0010 |
| .092922F PDLV5E EUR009/14\|.092922F\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/29/2022 | 09/14/2023 | 09/14/2023 | Expiration | 4,667 | 1,849,742 | 396.33 | 23,677 | | | | | | | | (17,518) | | | | 0010 |
| .092922G PDLV5E EUR009/21\|.092922G\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 09/29/2022 | 09/21/2023 | 09/21/2023 | Expiration | 11,059 | 4,349,714 | 393.31 | 67,421 | | | | | | | | (50,231) | | | | 0010 |
| .100522B EEJ EUR009/28/23\|.100522B\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/05/2022 | 09/28/2023 | 09/28/2023 | Exercise | 9,772 | 1,355,000 | 138.65 | 29,810 | | 15,148 | | | | | | (7,461) | | | | 0010 |
| .100522A EEJ EUR009/21/23\|.100522A\|EEJ EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/05/2022 | 09/21/2023 | 09/21/2023 | Exercise | 14,624 | 2,050,000 | 140.18 | 53,710 | | 9,506 | | | | | | (30,969) | | | | 0010 |
| .100522C EEJ EUR009/28/23\|.100522C\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/05/2022 | 09/28/2023 | 09/28/2023 | Exercise | 10,530 | 1,460,000 | 138.65 | 45,552 | | 16,322 | | | | | | (18,226) | | | | 0010 |
| .100722V EEJ EUR010/09/23\|.100722V\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 4,708 | 675,000 | 143.361926 | 12,623 | | | | | | | | (9,798) | | | | 0010 |
| .K100722 SPX EUR010/09/23\|.K100722\|SPX EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL77OXOHC3ZE78 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 1,436 | 5,230,000 | 3639.66 | 164,222 | | 305,955 | | | | | | 178,479 | | | | 0010 |
| .100722W EEJ EUR010/09/23\|.100722W\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 10,842 | 1,565,000 | 144.337936 | 25,979 | | | | | | | | (20,166) | | | | 0010 |
| .100722J EEJ EUR010/09/23\|.100722J\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 12,479 | 1,740,000 | 139.43 | 37,758 | | | | | | | | (29,309) | | | | 0010 |
| .100722U EEJ EUR010/09/23\|.100722U\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 9,533 | 1,355,000 | 142.134942 | 29,404 | | | | | | | | (22,824) | | | | 0010 |
| .100722K EEJ EUR010/09/23\|.100722K\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 37,187 | 5,185,000 | 139.43 | 118,737 | | | | | | | | (92,168) | | | | 0010 |
| .100722L EEJ EUR010/09/23\|.100722L\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 16,065 | 2,240,000 | 139.43 | 51,968 | | | | | | | | (40,340) | | | | 0010 |
| .I100722 SPX EUR010/09/23\|.I100722\|SPX EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL77OXOHC3ZE78 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 2,019 | 7,350,000 | 3639.66 | 199,920 | | 367,494 | | | | | | 212,307 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .100722M EEJ EUR010/09/23\|.100722M\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 19,579 | 2,730,000 | 139.43 | 65,247 | | | | | | | | (50,648) | | | | 0010 |
| .100722G EEJ EUR010/09/23\|.100722G\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 22,843 | 3,185,000 | 139.43 | 60,515 | | | | | | | | (46,974) | | | | 0010 |
| .0100722 SPX EUR010/09/23\|.0100722\|SPX EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 952 | 3,465,000 | 3639.66 | 152,114 | | 293,829 | | | | | | 175,752 | | | | 0010 |
| .100722N EEJ EUR010/09/23\|.100722N\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 7,745 | 1,080,000 | 139.43 | 27,972 | | | | | | | | (21,713) | | | | 0010 |
| .J100722 SPX EUR010/09/23\|.J100722\|SPX EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 1,700 | 6,190,000 | 3639.66 | 175,796 | | 324,971 | | | | | | 188,511 | | | | 0010 |
| .N100722 SPX EUR010/09/23\|.N100722\|SPX EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 1,893 | 6,890,000 | 3639.66 | 263,198 | | 499,534 | | | | | | 295,228 | | | | 0010 |
| .M100722 SPX EUR010/09/23\|.M100722\|SPX EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 2,269 | 8,260,000 | 3639.66 | 305,620 | | 578,209 | | | | | | 340,974 | | | | 0010 |
| .D100722 SPX EUR010/09/23\|.D100722\|SPX EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 9,200 | 33,485,000 | 3639.66 | 378,381 | | 669,671 | | | | | | 375,956 | | | | 0010 |
| .100722Q EEJ EUR010/09/23\|.100722Q\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 7,817 | 1,090,000 | 139.43 | 31,174 | | | | | | | | (24,199) | | | | 0010 |
| .100722E EEJ EUR010/09/23\|.100722E\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 23,309 | 3,250,000 | 139.43 | 57,525 | | | | | | | | (44,653) | | | | 0010 |
| .100722O EEJ EUR010/09/23\|.100722O\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 21,516 | 3,000,000 | 139.43 | 79,800 | | | | | | | | (61,944) | | | | 0010 |
| .100722F EEJ EUR010/09/23\|.100722F\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 46,546 | 6,490,000 | 139.43 | 120,065 | | | | | | | | (93,200) | | | | 0010 |
| .L100722 SPX EUR010/09/23\|.L100722\|SPX EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 2,074 | 7,550,000 | 3639.66 | 261,985 | | 492,269 | | | | | | 288,905 | | | | 0010 |
| .100722D EEJ EUR010/09/23\|.100722D\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 41,633 | 5,805,000 | 139.43 | 96,944 | | | | | | | | (75,252) | | | | 0010 |
| .100722P EEJ EUR010/09/23\|.100722P\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 15,312 | 2,135,000 | 139.43 | 58,072 | | | | | | | | (45,078) | | | | 0010 |
| .E100722 SPX EUR010/09/23\|.E100722\|SPX EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 2,023 | 7,365,000 | 3639.66 | 122,996 | | 220,222 | | | | | | 124,748 | | | | 0010 |
| .G100722 SPX EUR010/09/23\|.G100722\|SPX EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 1,568 | 5,710,000 | 3639.66 | 127,904 | | 231,826 | | | | | | 132,541 | | | | 0010 |
| .100722C EEJ EUR010/09/23\|.100722C\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 2,976 | 415,000 | 139.43 | 6,142 | | | | | | | | (4,768) | | | | 0010 |
| .100722B EEJ EUR010/09/23\|.100722B\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 6,203 | 865,000 | 139.43 | 9,256 | | | | | | | | (7,185) | | | | 0010 |
| .H100722 SPX EUR010/09/23\|.H100722\|SPX EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 2,258 | 8,220,000 | 3639.66 | 205,500 | | 375,648 | | | | | | 216,130 | | | | 0010 |
| .F100722 SPX EUR010/09/23\|.F100722\|SPX EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 6,354 | 23,130,000 | 3639.66 | 476,478 | | 862,753 | | | | | | 492,890 | | | | 0010 |
| .P100722 SPX EUR010/09/23\|.P100722\|SPX EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 2,130 | 7,755,000 | 3639.66 | 359,057 | | 697,951 | | | | | | 419,236 | | | | 0010 |
| .100722A EEJ EUR009/28/23\|.100722A\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 09/28/2023 | 09/28/2023 | Exercise | 8,005 | 1,110,000 | 138.65 | 34,632 | | 12,409 | | | | | | (14,231) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .100722S EEJ<br>EUR010/09/23\|.100722S\|EEJ<br>EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 7,492 | 1,045,000 | 139.471829 | 30,619 | | | | | | | | (23,767) | | | | 0010 |
| .100722T EEJ<br>EUR010/09/23\|.100722T\|EEJ<br>EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 3,420 | 485,000 | 141.786367 | 10,961 | | | | | | | | (8,508) | | | | 0010 |
| .100722I EEJ<br>EUR010/09/23\|.100722I\|EEJ<br>EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 9,180 | 1,280,000 | 139.43 | 26,752 | | | | | | | | (20,766) | | | | 0010 |
| .100722R EEJ<br>EUR010/09/23\|.100722R\|EEJ<br>EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 8,498 | 1,185,000 | 139.43 | 34,247 | | | | | | | | (26,584) | | | | 0010 |
| .100722H EEJ<br>EUR010/09/23\|.100722H\|EEJ<br>EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 6,167 | 860,000 | 139.43 | 17,200 | | | | | | | | (13,351) | | | | 0010 |
| .100722X SPX<br>ASIAN10/09/2\|.100722X\|SPX<br>ASIAN 10/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 2,031 | 7,395,000 | 3639.66 | 82,232 | | 147,894 | | | | | | 84,062 | | | | 0010 |
| .A100722 SPX<br>ASIAN10/09/2\|.A100722\|SPX<br>ASIAN 10/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 519 | 1,890,000 | 3639.66 | 51,068 | | 100,735 | | | | | | 61,094 | | | | 0010 |
| .C100722 SPX<br>ASIAN10/09/2\|.C100722\|SPX<br>ASIAN 10/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 504 | 1,835,000 | 3639.66 | 67,216 | | 141,293 | | | | | | 89,117 | | | | 0010 |
| .100722Y SPX<br>ASIAN10/09/2\|.100722Y\|SPX<br>ASIAN 10/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 403 | 1,470,000 | 3639.66 | 28,092 | | 52,921 | | | | | | 31,115 | | | | 0010 |
| .100722Z SPX<br>ASIAN10/09/2\|.100722Z\|SPX<br>ASIAN 10/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 932 | 3,395,000 | 3639.66 | 78,866 | | 152,099 | | | | | | 90,880 | | | | 0010 |
| .B100722 SPX<br>ASIAN10/09/2\|.B100722\|SPX<br>ASIAN 10/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 10/07/2022 | 10/09/2023 | 10/09/2023 | Exercise | 392 | 1,430,000 | 3639.66 | 45,517 | | 92,523 | | | | | | 57,191 | | | | 0010 |
| .101122T PDLV5E<br>EUR010/09\|.101122T\|PDLV5E<br>EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 10/11/2022 | 10/09/2023 | 10/09/2023 | Expiration | 1,795 | 691,754 | 385.33 | 12,797 | | | | | | | | (9,961) | | | | 0010 |
| .101122U PDLV5E<br>EUR010/09\|.101122U\|PDLV5E<br>EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 10/11/2022 | 10/09/2023 | 10/09/2023 | Expiration | 15,458 | 5,956,513 | 385.33 | 128,661 | | | | | | | | (100,149) | | | | 0010 |
| .1011220 PDLV5E<br>EUR009/14\|.1011220\|PDLV5E<br>EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 10/11/2022 | 09/14/2023 | 09/14/2023 | Expiration | 2,485 | 985,000 | 396.33 | 10,343 | | | | | | | | (7,880) | | | | 0010 |
| .101122A SGIXCGMS<br>EUR010/\|.101122A\|SGIXCGMS<br>EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 10/11/2022 | 10/09/2023 | 10/09/2023 | Exercise | 1,347 | 437,065 | 324.42 | 9,713 | | 822 | | | | | | (6,739) | | | | 0010 |
| .101122P PDLV5E<br>EUR009/28\|.101122P\|PDLV5E<br>EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 10/11/2022 | 09/28/2023 | 09/28/2023 | Expiration | 2,833 | 1,102,714 | 389.13 | 18,856 | | | | | | | | (14,546) | | | | 0010 |
| .101122N PDLV5E<br>EUR009/07\|.101122N\|PDLV5E<br>EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 10/11/2022 | 09/07/2023 | 09/07/2023 | Expiration | 1,907 | 762,403 | 399.76 | 6,175 | | | | | | | | (4,674) | | | | 0010 |
| .101422T EEJ<br>EUR010/16/23\|.101422T\|EEJ<br>EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 75,770 | 10,445,000 | 137.85 | 304,994 | | 118,202 | | 304,994 | | (13,989) | | (186,792) | | | | 0010 |
| .M101422 SPX<br>EUR010/16/23\|.M101422\|SPX<br>EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 470 | 1,685,000 | 3583.07 | 73,146 | | 144,236 | | 73,146 | | (17,886) | | 71,090 | | | | 0010 |
| .F101422 SPX<br>EUR010/16/23\|.F101422\|SPX<br>EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 354 | 1,270,000 | 3583.07 | 37,109 | | 69,850 | | 37,109 | | (8,140) | | 32,741 | | | | 0010 |
| .Z101422 PDLV5E<br>EUR010/16\|.Z101422\|PDLV5E<br>EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Expiration | 6,484 | 2,490,548 | 384.1 | 54,792 | | | | 54,792 | | (3,701) | | (54,792) | | | | 0010 |
| .L101422 SPX<br>EUR010/16/23\|.L101422\|SPX<br>EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 8,778 | 31,455,000 | 3583.07 | 1,281,477 | | 2,503,797 | | 1,281,477 | | (306,897) | | 1,222,320 | | | | 0010 |
| .I101422 SPX<br>EUR010/16/23\|.I101422\|SPX<br>EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 1,793 | 6,425,000 | 3583.07 | 226,417 | | 434,338 | | 226,417 | | (51,900) | | 207,921 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .0101422 SPX EUR010/16/23\|.0101422\|SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 2,059 | 7,380,000 | 3583.07 | 344,425 | | 687,070 | | 344,425 | | (86,247) | | | 342,646 | | | 0010 |
| .101422K EEJ EUR010/16/23\|.101422K\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 3,881 | 535,000 | 137.85 | 13,589 | | 6,054 | | | | | | (4,727) | | | | 0010 |
| .101422F EEJ EUR010/16/23\|.101422F\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 12,078 | 1,665,000 | 137.85 | 31,635 | | 18,842 | | | | | | (6,257) | | | | 0010 |
| .B101422 SPX EUR010/16/23\|.B101422\|SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 1,699 | 6,090,000 | 3583.07 | 100,972 | | 182,696 | | | | | | 102,586 | | | | 0010 |
| .101422E EEJ EUR010/16/23\|.101422E\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 57,961 | 7,990,000 | 137.85 | 146,217 | | 90,420 | | | | | | (25,587) | | | | 0010 |
| .101422L EEJ EUR010/16/23\|.101422L\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 67,392 | 9,290,000 | 137.85 | 245,256 | | 105,132 | | | | | | (89,451) | | | | 0010 |
| .S101422 PDLV5E EUR009/21\|.S101422\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/14/2022 | 09/21/2023 | 09/21/2023 | Expiration | 1,107 | 435,512 | 393.31 | 5,226 | | | | | | | | (4,066) | | | | 0010 |
| .C101422 SPX EUR010/16/23\|.C101422\|SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 4,275 | 15,320,000 | 3583.07 | 312,068 | | 571,442 | | | | | | 323,851 | | | | 0010 |
| .101422M EEJ EUR010/16/23\|.101422M\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 2,538 | 350,000 | 137.85 | 9,450 | | 3,961 | | | | | | (3,537) | | | | 0010 |
| .101422D EEJ EUR010/16/23\|.101422D\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 27,711 | 3,820,000 | 137.85 | 63,412 | | 43,230 | | | | | | (7,080) | | | | 0010 |
| .D101422 SPX EUR010/16/23\|.D101422\|SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 1,574 | 5,640,000 | 3583.07 | 131,807 | | 243,650 | | | | | | 139,076 | | | | 0010 |
| .N101422 SPX EUR010/16/23\|.N101422\|SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 782 | 2,805,000 | 3583.07 | 126,786 | | 251,607 | | | | | | 151,016 | | | | 0010 |
| .R101422 PDLV5E EUR009/14\|.R101422\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/14/2022 | 09/14/2023 | 09/14/2023 | Expiration | 1,426 | 565,503 | 396.33 | 5,485 | | | | | | | | (4,242) | | | | 0010 |
| .101422N EEJ EUR010/16/23\|.101422N\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 3,953 | 545,000 | 137.85 | 15,533 | | 6,168 | | | | | | (6,155) | | | | 0010 |
| .E101422 SPX EUR010/16/23\|.E101422\|SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 2,557 | 9,165,000 | 3583.07 | 245,805 | | 459,162 | | | | | | 264,143 | | | | 0010 |
| .T101422 PDLV5E EUR010/09\|.T101422\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/14/2022 | 10/09/2023 | 10/09/2023 | Expiration | 7,851 | 3,347,753 | 426.39 | 3,013 | | | | | | | | (2,378) | | | | 0010 |
| .P101422 SPX EUR010/16/23\|.P101422\|SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 877 | 3,145,000 | 3583.07 | 150,142 | | 300,661 | | | | | | 181,540 | | | | 0010 |
| .101422H EEJ EUR010/16/23\|.101422H\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 7,435 | 1,025,000 | 137.85 | 22,140 | | 11,600 | | | | | | (5,966) | | | | 0010 |
| .101422R EEJ EUR010/16/23\|.101422R\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Expiration | 3,031 | 430,000 | 141.84765 | 7,912 | | | | | | | | (6,277) | | | | 0010 |
| .101422G EEJ EUR010/16/23\|.101422G\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 9,756 | 1,345,000 | 137.85 | 27,976 | | 15,221 | | | | | | (6,975) | | | | 0010 |
| .101422Q EEJ EUR010/16/23\|.101422Q\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Expiration | 7,009 | 985,000 | 140.52429 | 21,276 | | | | | | | | (16,880) | | | | 0010 |
| .101422P EEJ EUR010/16/23\|.101422P\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Expiration | 2,401 | 335,000 | 139.490415 | 8,141 | | | | | | | | (6,459) | | | | 0010 |
| .101422A EEJ EUR010/09/23\|.101422A\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/09/2023 | 10/09/2023 | Expiration | 14,738 | 2,055,000 | 139.43 | 49,731 | | | | | | | | (39,254) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .H101422 SPX EURO10/16/23\|.H101422\|SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 2,049 | 7,345,000 | 3583.07 | 249,803 | | 477,426 | | | | | | 279,235 | | | | 0010 |
| .101422Y SPX ASIAN10/16/2\|.101422Y\|SPX ASIAN 10/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 849 | 3,045,000 | 3583.07 | 97,851 | | 203,101 | | | | | | 125,467 | | | | 0010 |
| .G101422 SPX EURO10/16/23\|.G101422\|SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 1,547 | 5,545,000 | 3583.07 | 175,943 | | 333,808 | | | | | | 194,217 | | | | 0010 |
| .101422B EEJ EURO10/16/23\|.101422B\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 7,979 | 1,100,000 | 137.85 | 11,770 | | 12,448 | | | | | | 3,110 | | | | 0010 |
| .101422X SPX ASIAN10/16/2\|.101422X\|SPX ASIAN 10/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 527 | 1,890,000 | 3583.07 | 46,352 | | 91,666 | | | | | | 54,891 | | | | 0010 |
| .X101422 PDLV5E EURO10/16\|.X101422\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Expiration | 1,779 | 683,377 | 384.1 | 12,916 | | | | | | | | (10,247) | | | | 0010 |
| .101422W SPX ASIAN10/16/2\|.101422W\|SPX ASIAN 10/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 280 | 1,005,000 | 3583.07 | 19,407 | | 37,184 | | | | | | 21,787 | | | | 0010 |
| .101422Z SPX ASIAN10/16/2\|.101422Z\|SPX ASIAN 10/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 604 | 2,165,000 | 3583.07 | 80,692 | | 173,632 | | | | | | 109,612 | | | | 0010 |
| .101422C EEJ EURO10/16/23\|.101422C\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 3,627 | 500,000 | 137.85 | 7,250 | | 5,658 | | | | | | (94) | | | | 0010 |
| .K101422 SPX EURO10/16/23\|.K101422\|SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 1,468 | 5,260,000 | 3583.07 | 205,508 | | 399,241 | | | | | | 236,193 | | | | 0010 |
| .101422V SPX ASIAN10/16/2\|.101422V\|SPX ASIAN 10/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 1,643 | 5,890,000 | 3583.07 | 65,285 | | 118,389 | | | | | | 66,593 | | | | 0010 |
| .101422J EEJ EURO10/16/23\|.101422J\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 24,664 | 3,400,000 | 137.85 | 80,580 | | 38,477 | | | | | | (25,454) | | | | 0010 |
| .Y101422 PDLV5E EURO10/16\|.Y101422\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Expiration | 14,345 | 5,510,169 | 384.1 | 121,224 | | | | | | | | (96,178) | | | | 0010 |
| .A101422 SPX EURO10/16/23\|.A101422\|SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 4,882 | 17,495,000 | 3583.07 | 197,169 | | 349,893 | | | | | | 193,462 | | | | 0010 |
| .101422I EEJ EURO10/16/23\|.101422I\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 18,969 | 2,615,000 | 137.85 | 60,145 | | 29,593 | | | | | | (18,125) | | | | 0010 |
| .J101422 SPX EURO10/16/23\|.J101422\|SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Exercise | 1,292 | 4,630,000 | 3583.07 | 166,819 | | 320,863 | | | | | | 188,511 | | | | 0010 |
| .101422S EEJ EURO10/16/23\|.101422S\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/14/2022 | 10/16/2023 | 10/16/2023 | Expiration | 8,901 | 1,270,000 | 142.67475 | 21,082 | | | | | | | | (16,726) | | | | 0010 |
| .101722C SGIXCGMS EURO10/\|.101722C\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 10/17/2022 | 10/16/2023 | 10/16/2023 | Exercise | 2,443 | 789,971 | 323.34 | 19,130 | | 4,520 | | | | | | (10,699) | | | | 0010 |
| .101722A SGIXCGMS EURO10/\|.101722A\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 10/17/2022 | 10/09/2023 | 10/09/2023 | Exercise | 942 | 305,750 | 324.42 | 6,870 | | 575 | | | | | | (4,863) | | | | 0010 |
| .102122M EEJ EURO10/23/23\|.102122M\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 1,451 | 200,000 | 137.79 | 5,080 | | 58 | | | | | | (4,070) | | | | 0010 |
| .A102122 SPX EURO10/23/23\|.A102122\|SPX EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 6,107 | 22,920,000 | 3752.75 | 256,704 | | 458,431 | | | | | | 249,815 | | | | 0010 |
| .102122B EEJ EURO10/23/23\|.102122B\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 4,390 | 605,000 | 137.79 | 9,075 | | 176 | | | | | | (7,199) | | | | 0010 |
| .102122J EEJ EURO10/23/23\|.102122J\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 24,602 | 3,390,000 | 137.79 | 77,970 | | 984 | | | | | | (62,380) | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .102122I EEJ EURO10/23/23\|.102122I\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 13,680 | 1,885,000 | 137.79 | 42,413 | | 547 | | | | | | (33,920) | | | | 0010 |
| .102122V SPX ASIAN10/23/2\|.102122V\|SPX ASIAN 10/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 1,761 | 6,610,000 | 3752.75 | 73,371 | | 134,182 | | | | | | 74,555 | | | | 0010 |
| .J102122 SPX EURO10/23/23\|.J102122\|SPX EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 3,117 | 11,700,000 | 3752.75 | 422,370 | | 813,162 | | | | | | 469,914 | | | | 0010 |
| .102122T EEJ EURO10/23/23\|.102122T\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Expiration | 7,131 | 1,010,000 | 141.620562 | 18,786 | | | | | | | | (15,267) | | | | 0010 |
| .102122K EEJ EURO10/23/23\|.102122K\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 31,243 | 4,305,000 | 137.79 | 101,598 | | 1,250 | | | | | | (81,316) | | | | 0010 |
| .102122W SPX ASIAN10/23/2\|.102122W\|SPX ASIAN 10/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 698 | 2,620,000 | 3752.75 | 57,640 | | 113,708 | | | | | | 66,866 | | | | 0010 |
| .C102122 SPX EURO10/23/23\|.C102122\|SPX EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 2,592 | 9,730,000 | 3752.75 | 197,519 | | 362,935 | | | | | | 202,417 | | | | 0010 |
| .K102122 SPX EURO10/23/23\|.K102122\|SPX EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 1,333 | 5,005,000 | 3752.75 | 197,197 | | 383,382 | | | | | | 223,125 | | | | 0010 |
| .B102122 SPX EURO10/23/23\|.B102122\|SPX EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 2,450 | 9,195,000 | 3752.75 | 150,798 | | 274,006 | | | | | | 151,457 | | | | 0010 |
| .102122U EEJ EURO10/23/23\|.102122U\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Expiration | 9,742 | 1,390,000 | 142.667766 | 22,657 | | | | | | | | (18,413) | | | | 0010 |
| .L102122 SPX EURO10/23/23\|.L102122\|SPX EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 1,382 | 5,190,000 | 3752.75 | 242,892 | | 483,713 | | | | | | 286,321 | | | | 0010 |
| .102122A EEJ EURO10/23/23\|.102122A\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 10,777 | 1,485,000 | 137.79 | 15,741 | | 431 | | | | | | (12,361) | | | | 0010 |
| .102122G EEJ EURO10/23/23\|.102122G\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 9,325 | 1,285,000 | 137.79 | 26,728 | | 373 | | | | | | (21,348) | | | | 0010 |
| .102122X SPX ASIAN10/23/2\|.102122X\|SPX ASIAN 10/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 479 | 1,800,000 | 3752.75 | 47,880 | | 97,201 | | | | | | 58,290 | | | | 0010 |
| .G102122 SPX EURO10/23/23\|.G102122\|SPX EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 1,817 | 6,820,000 | 3752.75 | 193,006 | | 362,831 | | | | | | 205,980 | | | | 0010 |
| .102122Y SPX ASIAN10/23/2\|.102122Y\|SPX ASIAN 10/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 563 | 2,115,000 | 3752.75 | 67,469 | | 142,125 | | | | | | 87,295 | | | | 0010 |
| .102122S EEJ EURO10/23/23\|.102122S\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Expiration | 11,929 | 1,675,000 | 140.40801 | 36,180 | | | | | | | | (29,402) | | | | 0010 |
| .I102122 SPX EURO10/23/23\|.I102122\|SPX EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 2,755 | 10,340,000 | 3752.75 | 351,560 | | 672,103 | | | | | | 386,400 | | | | 0010 |
| .102122Z SPX ASIAN10/23/2\|.102122Z\|SPX ASIAN 10/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 437 | 1,640,000 | 3752.75 | 61,336 | | 134,644 | | | | | | 84,798 | | | | 0010 |
| .102122H EEJ EURO10/23/23\|.102122H\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 1,850 | 255,000 | 137.79 | 5,483 | | 74 | | | | | | (4,381) | | | | 0010 |
| .102122F EEJ EURO10/23/23\|.102122F\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 3,810 | 525,000 | 137.79 | 10,448 | | 152 | | | | | | (8,338) | | | | 0010 |
| .102122R EEJ EURO10/23/23\|.102122R\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Expiration | 2,061 | 285,000 | 138.272265 | 7,866 | | | | | | | | (6,392) | | | | 0010 |
| .H102122 SPX EURO10/23/23\|.H102122\|SPX EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 620 | 2,330,000 | 3752.75 | 75,026 | | 142,827 | | | | | | 81,855 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .102122Q EEJ EURO10/23/23\|.102122Q\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 2,830 | 390,000 | 137.79 | 11,349 | | 113 | | | | | | (9,110) | | | | 0010 |
| .102122P EEJ EURO10/23/23\|.102122P\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 8,092 | 1,115,000 | 137.79 | 31,666 | | 324 | | | | | | (25,410) | | | | 0010 |
| .102122D EEJ EURO10/23/23\|.102122D\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 57,224 | 7,885,000 | 137.79 | 143,507 | | 2,289 | | | | | | (114,335) | | | | 0010 |
| .E102122 SPX EURO10/23/23\|.E102122\|SPX EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 1,770 | 6,645,000 | 3752.75 | 159,480 | | 296,362 | | | | | | 166,757 | | | | 0010 |
| .102122E EEJ EURO10/23/23\|.102122E\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 12,047 | 1,660,000 | 137.79 | 31,374 | | 482 | | | | | | (25,015) | | | | 0010 |
| .102122O EEJ EURO10/23/23\|.102122O\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 27,977 | 3,855,000 | 137.79 | 103,700 | | 1,119 | | | | | | (83,155) | | | | 0010 |
| .F102122 SPX EURO10/23/23\|.F102122\|SPX EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 1,935 | 7,265,000 | 3752.75 | 193,976 | | 363,255 | | | | | | 205,617 | | | | 0010 |
| .102122C EEJ EURO10/23/23\|.102122C\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 75,876 | 10,455,000 | 137.79 | 173,553 | | 3,035 | | | | | | (138,007) | | | | 0010 |
| .102122L EEJ EURO10/23/23\|.102122L\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 2,322 | 320,000 | 137.79 | 7,904 | | 93 | | | | | | (6,330) | | | | 0010 |
| .102122N EEJ EURO10/23/23\|.102122N\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 54,757 | 7,545,000 | 137.79 | 198,434 | | 2,190 | | | | | | (159,071) | | | | 0010 |
| .D102122 SPX EURO10/23/23\|.D102122\|SPX EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19OL770X0HC3ZE78 | 10/21/2022 | 10/23/2023 | 10/23/2023 | Exercise | 2,284 | 8,575,000 | 3752.75 | 186,078 | | 343,000 | | | | | | 191,780 | | | | 0010 |
| .102422R PDLV5E EURO09/28\|.102422R\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 10/24/2022 | 09/28/2023 | 09/28/2023 | Expiration | 1,683 | 655,113 | 389.13 | 10,089 | | | | | | | | (8,083) | | | | 0010 |
| .102422K MXEA EURO10/23/2\|.102422K\|MXEA EURO 10/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/24/2022 | 10/23/2023 | 10/23/2023 | Exercise | 790 | 1,326,947 | 1679.68 | 21,543 | | 36,624 | | | | | | 19,068 | | | | 0010 |
| .102422E MXEA EURO09/28/2\|.102422E\|MXEA EURO 09/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/24/2022 | 09/28/2023 | 09/28/2023 | Exercise | 632 | 1,045,486 | 1654.25 | 16,609 | | 26,974 | | | | | | 13,667 | | | | 0010 |
| .102422L MXEA EURO10/23/2\|.102422L\|MXEA EURO 10/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/24/2022 | 10/23/2023 | 10/23/2023 | Exercise | 1,636 | 2,747,956 | 1679.68 | 84,369 | | 150,038 | | | | | | 81,285 | | | | 0010 |
| .102422N SGIXCGMS EURO10/\|.102422N\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 10/24/2022 | 10/23/2023 | 10/23/2023 | Exercise | 2,704 | 871,561 | 322.23 | 21,260 | | 1,028 | | | | | | (16,297) | | | | 0010 |
| .102422C MXEA ASIAN10/16/\|.102422C\|MXEA ASIAN 10/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/24/2022 | 10/16/2023 | 10/16/2023 | Exercise | 355 | 593,077 | 1670.64 | 15,609 | | 27,576 | | | | | | 14,913 | | | | 0010 |
| .102422G MXEA EURO10/09/2\|.102422G\|MXEA EURO 10/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/24/2022 | 10/09/2023 | 10/09/2023 | Exercise | 967 | 1,637,692 | 1693.58 | 23,808 | | 41,272 | | | | | | 22,048 | | | | 0010 |
| .102422F MXEA EURO09/28/2\|.102422F\|MXEA EURO 09/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/24/2022 | 09/28/2023 | 09/28/2023 | Exercise | 1,289 | 2,132,328 | 1654.25 | 61,511 | | 103,636 | | | | | | 54,354 | | | | 0010 |
| .102422P PDLV5E EURO09/21\|.102422P\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 10/24/2022 | 09/21/2023 | 09/21/2023 | Expiration | 909 | 357,535 | 393.31 | 4,112 | | | | | | | | (3,277) | | | | 0010 |
| .102422I MXEA EURO10/16/2\|.102422I\|MXEA EURO 10/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/24/2022 | 10/16/2023 | 10/16/2023 | Exercise | 1,041 | 1,739,136 | 1670.64 | 30,356 | | 50,957 | | | | | | 26,331 | | | | 0010 |
| .102422V PDLV5E EURO10/23\|.102422V\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 10/24/2022 | 10/23/2023 | 10/23/2023 | Expiration | 18,178 | 6,972,156 | 383.53 | 154,085 | | | | | | | | (125,566) | | | | 0010 |
| .102422D MXEA ASIAN10/23/\|.102422D\|MXEA ASIAN 10/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/24/2022 | 10/23/2023 | 10/23/2023 | Exercise | 683 | 1,147,221 | 1679.68 | 30,236 | | 52,543 | | | | | | 27,903 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .102422H MXEA EURO10/09/2\|.102422H\|MXEA EURO 10/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/24/2022 | 10/09/2023 | 10/09/2023 | Exercise | 1,342 | 2,272,784 | 1693.58 | 72,669 | | 116,365 | | | | | | 57,687 | | | | 0010 |
| .102422B MXEA ASIAN10/09/\|.102422B\|MXEA ASIAN 10/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/24/2022 | 10/09/2023 | 10/09/2023 | Exercise | 771 | 1,305,750 | 1693.58 | 33,808 | | 62,412 | | | | | | 35,113 | | | | 0010 |
| .102422U PDLV5E EURO10/23\|.102422U\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 10/24/2022 | 10/23/2023 | 10/23/2023 | Expiration | 1,393 | 534,412 | 383.53 | 10,849 | | | | | | | | (8,841) | | | | 0010 |
| .102422A MXEA ASIAN09/28/\|.102422A\|MXEA ASIAN 09/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/24/2022 | 09/28/2023 | 09/28/2023 | Exercise | 428 | 708,019 | 1654.25 | 18,764 | | 31,295 | | | | | | 16,262 | | | | 0010 |
| .102422J MXEA EURO10/16/2\|.102422J\|MXEA EURO 10/16 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 10/24/2022 | 10/16/2023 | 10/16/2023 | Exercise | 675 | 1,127,682 | 1670.64 | 35,890 | | 62,924 | | | | | | 33,808 | | | | 0010 |
| .D102822 EEJ EURO10/30/23\|.D102822\|EEJ EURO 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 4,050 | 580,000 | 143.184753 | 10,672 | | | | | | | | (8,879) | | | | 0010 |
| .P102822 SPX EURO10/30/23\|.P102822\|SPX EURO 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 1,775 | 6,925,000 | 3901.06 | 143,348 | | 258,303 | | | | | | 139,044 | | | | 0010 |
| .102822G EEJ EURO10/23/23\|.102822G\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/23/2023 | 10/23/2023 | Exercise | 4,572 | 630,000 | 137.79 | 20,727 | | 183 | | | | | | (16,992) | | | | 0010 |
| .Q102822 SPX EURO10/30/23\|.Q102822\|SPX EURO 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 3,382 | 13,195,000 | 3901.06 | 294,512 | | 533,068 | | | | | | 288,047 | | | | 0010 |
| .102822F EEJ EURO10/16/23\|.102822F\|EEJ EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/16/2023 | 10/16/2023 | Exercise | 1,922 | 265,000 | 137.85 | 8,639 | | 2,999 | | | | | | (4,130) | | | | 0010 |
| .E102822 EEJ EURO10/30/23\|.E102822\|EEJ EURO 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 6,558 | 945,000 | 144.089488 | 15,593 | | | | | | | | (12,972) | | | | 0010 |
| .102822E EEJ EURO10/09/23\|.102822E\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/09/2023 | 10/09/2023 | Expiration | 7,709 | 1,075,000 | 139.43 | 29,025 | | | | | | | | (23,848) | | | | 0010 |
| .F102822 EEJ EQFWD10/30/2\|.F102822\|EEJ EQFWD 10/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 11,557 | 1,600,000 | 138.44 | 16,000 | | | | | | | | (13,311) | | | | 0010 |
| .102822D EEJ EURO09/28/23\|.102822D\|EEJ EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 09/28/2023 | 09/28/2023 | Exercise | 3,101 | 430,000 | 138.65 | 12,169 | | 4,807 | | | | | | (5,119) | | | | 0010 |
| .K102822 SPX ASIAN10/30/2\|.K102822\|SPX ASIAN 10/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 416 | 1,625,000 | 3901.06 | 52,163 | | 108,566 | | | | | | 65,169 | | | | 0010 |
| .L102822 SPX ASIAN10/30/2\|.L102822\|SPX ASIAN 10/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 693 | 2,705,000 | 3901.06 | 104,684 | | 180,721 | | | | | | 93,629 | | | | 0010 |
| .J102822 SPX ASIAN10/30/2\|.J102822\|SPX ASIAN 10/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 610 | 2,380,000 | 3901.06 | 64,022 | | 128,522 | | | | | | 75,259 | | | | 0010 |
| .M102822 SPX EURO10/30/23\|.M102822\|SPX EURO 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 6,241 | 24,350,000 | 3901.06 | 278,077 | | 486,993 | | | | | | 255,645 | | | | 0010 |
| .102822S EEJ EURO10/30/23\|.102822S\|EEJ EURO 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 4,023 | 560,000 | 139.19 | 13,888 | | | | | | | | (11,554) | | | | 0010 |
| .W102822 SPX EURO10/30/23\|.W102822\|SPX EURO 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 849 | 3,315,000 | 3901.06 | 123,848 | | 225,835 | | | | | | 122,799 | | | | 0010 |
| .102822L EEJ EURO10/30/23\|.102822L\|EEJ EURO 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 9,267 | 1,290,000 | 139.19 | 24,381 | | | | | | | | (20,284) | | | | 0010 |
| .102822Y EEJ EURO10/23/23\|.102822Y\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/23/2023 | 10/23/2023 | Exercise | 4,136 | 569,996 | 137.79 | 19,152 | | 165 | | | | | | (15,705) | | | | 0010 |
| .102822Y EEJ EURO10/23/23\|.102822Y\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/23/2023 | 10/23/2023 | Expiration | | 4 | 137.79 | | | | | | | | | | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .I102822 SPX<br>ASIAN10/30/2\|.I102822\|SPX<br>ASIAN 10/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 694 | 2,710,000 | 3901.06 | 58,807 | | 114,088 | | | | | | 65,163 | | | | 0010 |
| .102822M EEJ<br>EUR010/30/23\|.102822M\|EEJ<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 3,197 | 445,000 | 139.19 | 8,900 | | | | | | | | (7,404) | | | | 0010 |
| .H102822 SPX<br>ASIAN10/30/2\|.H102822\|SPX<br>ASIAN 10/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 1,909 | 7,450,000 | 3901.06 | 83,440 | | 148,998 | | | | | | 79,580 | | | | 0010 |
| .V102822 SPX<br>EUR010/30/23\|.V102822\|SPX<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 3,152 | 12,300,000 | 3901.06 | 429,516 | | 805,652 | | | | | | 448,314 | | | | 0010 |
| .U102822 SPX<br>EUR010/30/23\|.U102822\|SPX<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 988 | 3,855,000 | 3901.06 | 124,285 | | 231,296 | | | | | | 127,896 | | | | 0010 |
| .T102822 SPX<br>EUR010/30/23\|.T102822\|SPX<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 1,993 | 7,775,000 | 3901.06 | 223,609 | | 412,083 | | | | | | 226,050 | | | | 0010 |
| .102822K EEJ<br>EUR010/30/23\|.102822K\|EEJ<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 90,020 | 12,530,000 | 139.19 | 229,299 | | | | | | | | (190,767) | | | | 0010 |
| .102822W EEJ<br>EUR010/30/23\|.102822W\|EEJ<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 2,083 | 290,000 | 139.19 | 8,120 | | | | | | | | (6,755) | | | | 0010 |
| .102822C EEJ<br>EUR009/21/23\|.102822C\|EEJ<br>EUR0 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 09/21/2023 | 09/21/2023 | Exercise | 3,138 | 440,000 | 140.18 | 10,516 | | 2,040 | | | | | | (6,496) | | | | 0010 |
| .102822A EEJ<br>EUR008/21/23\|.102822A\|EEJ<br>EUR0 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 08/21/2023 | 08/21/2023 | Expiration | 2,023 | 290,000 | 143.3 | 2,030 | | | | | | | | (1,607) | | | | 0010 |
| .102822X EEJ<br>EUR010/30/23\|.102822X\|EEJ<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 5,927 | 825,000 | 139.19 | 23,678 | | | | | | | | (19,699) | | | | 0010 |
| .102822V EEJ<br>EUR010/30/23\|.102822V\|EEJ<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 23,564 | 3,280,000 | 139.19 | 88,560 | | | | | | | | (73,678) | | | | 0010 |
| .102822B EEJ<br>EUR008/28/23\|.102822B\|EEJ<br>EUR0 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 08/28/2023 | 08/28/2023 | Expiration | 3,108 | 445,000 | 143.14 | 6,898 | | | | | | | | (5,495) | | | | 0010 |
| .102822N EEJ<br>EUR010/30/23\|.102822N\|EEJ<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 14,261 | 1,985,000 | 139.19 | 41,288 | | | | | | | | (34,350) | | | | 0010 |
| .Y102822 SPX<br>EUR010/30/23\|.Y102822\|SPX<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 666 | 2,600,000 | 3901.06 | 122,018 | | 177,125 | | | | | | 75,611 | | | | 0010 |
| .102822U EEJ<br>EUR010/30/23\|.102822U\|EEJ<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 73,855 | 10,280,000 | 139.19 | 271,392 | | | | | | | | (225,786) | | | | 0010 |
| .S102822 SPX<br>EUR010/30/23\|.S102822\|SPX<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 2,622 | 10,230,000 | 3901.06 | 278,768 | | 511,492 | | | | | | 279,570 | | | | 0010 |
| .102822I EEJ<br>EUR010/30/23\|.102822I\|EEJ<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 2,873 | 400,000 | 139.19 | 5,720 | | | | | | | | (4,759) | | | | 0010 |
| .A102822 EEJ<br>EUR010/30/23\|.A102822\|EEJ<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 4,372 | 610,000 | 139.524056 | 17,202 | | | | | | | | (14,311) | | | | 0010 |
| .102822O EEJ<br>EUR010/30/23\|.102822O\|EEJ<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 16,236 | 2,260,000 | 139.19 | 48,816 | | | | | | | | (40,613) | | | | 0010 |
| .102822J EEJ<br>EUR010/30/23\|.102822J\|EEJ<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 35,095 | 4,885,000 | 139.19 | 81,091 | | | | | | | | (67,464) | | | | 0010 |
| .N102822 SPX<br>EUR010/30/23\|.N102822\|SPX<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 1,944 | 7,585,000 | 3901.06 | 125,228 | | 222,997 | | | | | | 118,813 | | | | 0010 |
| .R102822 SPX<br>EUR010/30/23\|.R102822\|SPX<br>EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 1,138 | 4,440,000 | 3901.06 | 111,266 | | 202,910 | | | | | | 110,341 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .102822T EEJ EUR010/30/23\|.102822T\|EEJ EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 1,688 | 235,000 | 139.19 | 5,969 | | | | | | | | (4,966) | | | | 0010 |
| .102822P EEJ EUR010/30/23\|.102822P\|EEJ EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 9,052 | 1,260,000 | 139.19 | 28,476 | | | | | | | | (23,691) | | | | 0010 |
| .X102822 SPX EUR010/30/23\|.X102822\|SPX EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 397 | 1,550,000 | 3901.06 | 62,930 | | 105,594 | | | | | | 53,239 | | | | 0010 |
| .102822Q EEJ EUR010/30/23\|.102822Q\|EEJ EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 33,982 | 4,730,000 | 139.19 | 109,263 | | | | | | | | (90,902) | | | | 0010 |
| .102822H EEJ EUR010/30/23\|.102822H\|EEJ EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 15,159 | 2,110,000 | 139.19 | 22,366 | | | | | | | | (18,608) | | | | 0010 |
| .102822Z EEJ EUR010/30/23\|.102822Z\|EEJ EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 3,664 | 510,000 | 139.19 | 14,892 | | | | | | | | (12,389) | | | | 0010 |
| .C102822 EEJ EUR010/30/23\|.C102822\|EEJ EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 14,833 | 2,105,000 | 141.904205 | 45,258 | | | | | | | | (37,652) | | | | 0010 |
| .O102822 SPX EUR010/30/23\|.O102822\|SPX EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 290 | 1,135,000 | 3901.06 | 20,623 | | 36,886 | | | | | | 19,729 | | | | 0010 |
| .B102822 EEJ EUR010/30/23\|.B102822\|EEJ EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 11,714 | 1,655,000 | 141.27785 | 38,231 | | | | | | | | (31,806) | | | | 0010 |
| .Z102822 SPX EUR010/30/23\|.Z102822\|SPX EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Exercise | 1,306 | 5,095,000 | 3901.06 | 271,513 | | 347,097 | | | | | | 121,211 | | | | 0010 |
| .102822R EEJ EUR010/30/23\|.102822R\|EEJ EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Expiration | 40,663 | 5,660,000 | 139.19 | 134,142 | | | | | | | | (111,600) | | | | 0010 |
| .103122A SGIXCGMS EUR010/\|.103122A\|SGIXCGMS EUR0 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 10/31/2022 | 10/30/2023 | 10/30/2023 | Expiration | 2,463 | 799,380 | 324.55 | 18,128 | | | | | | | | (15,123) | | | | 0010 |
| .103122C PDLV5E EUR009/21\|.103122C\|PDLV5E EUR0 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/31/2022 | 09/21/2023 | 09/21/2023 | Expiration | 676 | 265,950 | 393.31 | 3,511 | | | | | | | | (2,858) | | | | 0010 |
| .103122E PDLV5E EUR010/30\|.103122E\|PDLV5E EUR0 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/31/2022 | 10/30/2023 | 10/30/2023 | Expiration | 14,277 | 5,519,428 | 386.59 | 115,908 | | | | | | | | (96,697) | | | | 0010 |
| .103122D PDLV5E EUR010/30\|.103122D\|PDLV5E EUR0 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 10/31/2022 | 10/30/2023 | 10/30/2023 | Expiration | 1,184 | 457,888 | 386.59 | 9,020 | | | | | | | | (7,525) | | | | 0010 |
| .A011072 PDLV5E EUR010/30\|.A011072\|PDLV5E EUR0 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/07/2022 | 10/30/2023 | 10/30/2023 | Expiration | 3,613 | 1,396,956 | 386.59 | 26,123 | | | | | | | | (22,223) | | | | 0010 |
| .110722B EEJ EUR010/30/23\|.110722B\|EEJ EUR0 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 10/30/2023 | 10/30/2023 | Expiration | 2,478 | 345,000 | 139.19 | 9,729 | | | | | | | | (8,277) | | | | 0010 |
| .T110722 SPX EUR011/07/23\|.T110722\|SPX EUR0 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 897 | 3,415,000 | 3806.8 | 140,596 | | 269,788 | | | | | | 149,720 | | | | 0010 |
| .V110722 SPX EUR011/07/23\|.V110722\|SPX EUR0 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 2,161 | 8,230,000 | 3806.8 | 438,988 | | 880,615 | | | | | | 505,721 | | | | 0010 |
| .110722C EEJ EUR011/07/23\|.110722C\|EEJ EUR0 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 17,700 | 2,460,000 | 138.98 | 26,322 | | | | | | | | (22,479) | | | | 0010 |
| .AN11072 PDLV5E EUR010/23\|.AN11072\|PDLV5E EUR0 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/07/2022 | 10/23/2023 | 10/23/2023 | Expiration | 3,486 | 1,337,327 | 383.53 | 29,421 | | | | | | | | (24,940) | | | | 0010 |
| .110722D EEJ EUR011/07/23\|.110722D\|EEJ EUR0 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 49,251 | 6,845,000 | 138.98 | 112,943 | | | | | | | | (96,452) | | | | 0010 |
| .110722E EEJ EUR011/07/23\|.110722E\|EEJ EUR0 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 20,290 | 2,820,000 | 138.98 | 48,504 | | | | | | | | (41,422) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AR11072 PDLV5E EUR011/07\|.AR11072\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 1,679 | 644,764 | 383.98 | 13,927 | | | | | | | | (11,894) | | | | 0010 |
| .B110722 EEJ EUR011/07/23\|.B110722\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 5,033 | 720,000 | 143.052114 | 13,104 | | | | | | | | (11,191) | | | | 0010 |
| .C110722 EEJ EUR011/07/23\|.C110722\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 14,804 | 2,130,000 | 143.872096 | 34,932 | | | | | | | | (29,832) | | | | 0010 |
| .110722A EEJ EUR010/23/23\|.110722A\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 10/23/2023 | 10/23/2023 | Exercise | 2,380 | 327,995 | 137.79 | 10,725 | | 95 | | | | | | (8,997) | | | | 0010 |
| .110722A EEJ EUR010/23/23\|.110722A\|EEJ EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 10/23/2023 | 10/23/2023 | Expiration | | 5 | 137.79 | | | | | | | | | | | | | 0010 |
| .110722I EEJ EUR011/07/23\|.110722I\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 24,751 | 3,440,000 | 138.98 | 71,552 | | | | | | | | (61,105) | | | | 0010 |
| .A110722 EEJ EUR011/07/23\|.A110722\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 14,116 | 2,000,000 | 141.676212 | 43,000 | | | | | | | | (36,722) | | | | 0010 |
| .110722H EEJ EUR011/07/23\|.110722H\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 10,037 | 1,395,000 | 138.98 | 27,342 | | | | | | | | (23,350) | | | | 0010 |
| .AS11072 PDLV5E EUR011/07\|.AS11072\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 22,134 | 8,499,224 | 383.98 | 186,133 | | | | | | | | (158,957) | | | | 0010 |
| .110722Z EEJ EUR011/07/23\|.110722Z\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 5,812 | 820,000 | 141.0647 | 18,942 | | | | | | | | (16,176) | | | | 0010 |
| .110722G EEJ EUR011/07/23\|.110722G\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 65,009 | 9,035,000 | 138.98 | 169,858 | | | | | | | | (145,058) | | | | 0010 |
| .110722P EEJ EUR011/07/23\|.110722P\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 90,300 | 12,550,000 | 138.98 | 330,065 | | | | | | | | (281,874) | | | | 0010 |
| .110722F EEJ EUR011/07/23\|.110722F\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 11,476 | 1,595,000 | 138.98 | 28,232 | | | | | | | | (24,110) | | | | 0010 |
| .AL11072 PDLV5E EUR009/07\|.AL11072\|PDLV5E EURO 09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/07/2022 | 09/07/2023 | 09/07/2023 | Expiration | 578 | 231,382 | 399.76 | 1,573 | | | | | | | | (1,297) | | | | 0010 |
| .AM11072 PDLV5E EUR010/09\|.AM11072\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 1,136 | 438,066 | 385.33 | 8,542 | | | | | | | | (7,187) | | | | 0010 |
| .I110722 SPX EUR011/07/23\|.I110722\|SPX EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 7,327 | 27,895,000 | 3806.8 | 327,487 | | 563,498 | | | | | | 283,826 | | | | 0010 |
| .110722S EEJ EUR011/07/23\|.110722S\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 2,986 | 415,000 | 138.98 | 11,869 | | | | | | | | (10,136) | | | | 0010 |
| .H110722 SPX ASIAN11/07/2\|.H110722\|SPX ASIAN 11/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 865 | 3,295,000 | 3806.8 | 122,574 | | 269,863 | | | | | | 165,185 | | | | 0010 |
| .110722R EEJ EUR011/07/23\|.110722R\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 2,266 | 315,000 | 138.98 | 8,915 | | | | | | | | (7,613) | | | | 0010 |
| .110722M EEJ EUR011/07/23\|.110722M\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 51,626 | 7,175,000 | 138.98 | 170,048 | | | | | | | | (145,220) | | | | 0010 |
| .110722N EEJ EUR011/07/23\|.110722N\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 5,612 | 780,000 | 138.98 | 19,266 | | | | | | | | (16,453) | | | | 0010 |
| .1107220 EEJ EUR011/07/23\|.1107220\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 1,798 | 250,000 | 138.98 | 6,375 | | | | | | | | (5,444) | | | | 0010 |
| .110722L EEJ EUR011/07/23\|.110722L\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 42,272 | 5,875,000 | 138.98 | 135,125 | | | | | | | | (115,396) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .110722Q EEJ<br>EUR011/07/23\|.110722Q\|EEJ<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 28,313 | 3,935,000 | 138.98 | 105,852 | | | | | | | | (90,397) | | | | 0010 |
| .L110722 SPX<br>EUR011/07/23\|.L110722\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 1,365 | 5,200,000 | 3806.8 | 115,492 | | 207,997 | | | | | | 109,367 | | | | 0010 |
| .110722V EEJ<br>EUR010/30/23\|.110722V\|EEJ<br>EURO 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 10/30/2023 | 10/30/2023 | Expiration | 5,424 | 755,000 | 139.19 | 21,593 | | | | | | | | (18,369) | | | | 0010 |
| .N110722 SPX<br>EUR011/07/23\|.N110722\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 2,202 | 8,385,000 | 3806.8 | 208,954 | | 379,845 | | | | | | 201,399 | | | | 0010 |
| .110722J EEJ<br>EUR011/07/23\|.110722J\|EEJ<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 12,699 | 1,765,000 | 138.98 | 38,124 | | | | | | | | (32,558) | | | | 0010 |
| .110722K EEJ<br>EUR011/07/23\|.110722K\|EEJ<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 12,483 | 1,735,000 | 138.98 | 39,211 | | | | | | | | (33,486) | | | | 0010 |
| .M110722 SPX<br>EUR011/07/23\|.M110722\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 1,937 | 7,375,000 | 3806.8 | 173,313 | | 313,439 | | | | | | 165,431 | | | | 0010 |
| .110722T EEJ<br>EUR010/09/23\|.110722T\|EEJ<br>EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 5,845 | 815,000 | 139.43 | 22,005 | | | | | | | | (18,513) | | | | 0010 |
| .AA11072 SPX<br>EQFWD08/07/2\|.AA11072\|SPX<br>EQFWD 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 08/07/2023 | 08/07/2023 | Exercise | 2,626 | 10,000,000 | 3806.8 | 962,100 | | 1,869,392 | | | | | | 1,095,452 | | | | 0010 |
| .0110722 SPX<br>EUR011/07/23\|.0110722\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 3,296 | 12,550,000 | 3806.8 | 342,490 | | 627,500 | | | | | | 335,016 | | | | 0010 |
| .110722Y EEJ<br>EUR011/07/23\|.110722Y\|EEJ<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 1,817 | 255,000 | 140.314208 | 6,401 | | | | | | | | (5,466) | | | | 0010 |
| .P110722 SPX<br>EUR011/07/23\|.P110722\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 2,465 | 9,385,000 | 3806.8 | 270,570 | | 498,341 | | | | | | 267,276 | | | | 0010 |
| .AB11072 SPX<br>EQFWD11/07/2\|.AB11072\|SPX<br>EQFWD 11/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 1,970 | 7,500,000 | 3806.8 | 855,225 | | 1,126,103 | | | | | | 395,746 | | | | 0010 |
| .110722X EEJ<br>EUR011/07/23\|.110722X\|EEJ<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 7,982 | 1,110,000 | 139.04949 | 32,079 | | | | | | | | (27,395) | | | | 0010 |
| .Q110722 SPX<br>EUR011/07/23\|.Q110722\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 1,463 | 5,570,000 | 3806.8 | 181,359 | | 338,095 | | | | | | 183,215 | | | | 0010 |
| .D110722 SPX<br>ASIAN11/07/2\|.D110722\|SPX<br>ASIAN 11/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 2,347 | 8,935,000 | 3806.8 | 97,392 | | 179,601 | | | | | | 96,429 | | | | 0010 |
| .R110722 SPX<br>EUR011/07/23\|.R110722\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 4,143 | 15,775,000 | 3806.8 | 546,288 | | 1,025,367 | | | | | | 558,840 | | | | 0010 |
| .E110722 SPX<br>ASIAN11/07/2\|.E110722\|SPX<br>ASIAN 11/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 1,034 | 3,940,000 | 3806.8 | 86,680 | | 170,597 | | | | | | 96,573 | | | | 0010 |
| .F110722 SPX<br>ASIAN11/07/2\|.F110722\|SPX<br>ASIAN 11/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 383 | 1,460,000 | 3806.8 | 39,128 | | 79,424 | | | | | | 46,009 | | | | 0010 |
| .S110722 SPX<br>EUR011/07/23\|.S110722\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 2,295 | 8,740,000 | 3806.8 | 320,059 | | 604,807 | | | | | | 331,479 | | | | 0010 |
| .J110722 SPX<br>EUR011/07/23\|.J110722\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 3,057 | 11,640,000 | 3806.8 | 197,764 | | 349,188 | | | | | | 180,299 | | | | 0010 |
| .K110722 SPX<br>EUR011/07/23\|.K110722\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 1,758 | 6,695,000 | 3806.8 | 136,578 | | 244,371 | | | | | | 127,734 | | | | 0010 |
| .G110722 SPX<br>ASIAN11/07/2\|.G110722\|SPX<br>ASIAN 11/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 864 | 3,290,000 | 3806.8 | 104,951 | | 221,419 | | | | | | 131,791 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .U110722 SPX<br>EUR011/07/23\|.U110722\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Exercise | 474 | 1,805,000 | 3806.8 | 83,680 | | 163,535 | | | | | | 92,073 | | | | 0010 |
| .110822A SGIXCGMS<br>EUR011/\|.110822A\|SGIXCGMS<br>EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 11/08/2022 | 11/07/2023 | 11/07/2023 | Exercise | 4,734 | 1,526,643 | 322.42 | 37,785 | | 20,266 | | | | | | (12,091) | | | | 0010 |
| .P111422 SPX<br>EUR011/14/23\|.P111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 2,219 | 8,785,000 | 3957.25 | 322,410 | | 592,978 | | 322,410 | | 30,471 | | 270,568 | | | | 0010 |
| .V111422 SPX<br>EUR011/14/23\|.V111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 1,528 | 6,050,000 | 3957.25 | 294,030 | | 565,074 | | 294,030 | | 32,550 | | 271,044 | | | | 0010 |
| .N111422 SPX<br>EUR011/14/23\|.N111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 404 | 1,600,000 | 3957.25 | 49,440 | | 89,120 | | 49,440 | | 4,512 | | 39,680 | | | | 0010 |
| .U111422 SPX<br>EUR011/14/23\|.U111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 274 | 1,085,000 | 3957.25 | 49,476 | | 94,069 | | 49,476 | | 5,250 | | 44,593 | | | | 0010 |
| .AD11142 PDLV5E<br>EUR011/14\|.AD11142\|PDLV5E<br>EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 26,186 | 10,181,905 | 388.83 | 224,002 | | | | 224,002 | | 42,733 | | (224,002) | | | | 0010 |
| .R111422 SPX<br>EUR011/14/23\|.R111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 443 | 1,755,000 | 3957.25 | 70,551 | | 131,450 | | 70,551 | | 6,987 | | 60,899 | | | | 0010 |
| .111422Y EEJ<br>EUR011/14/23\|.111422Y\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 63,564 | 8,920,000 | 140.33 | 260,464 | | | | 260,464 | | 63,483 | | (260,464) | | | | 0010 |
| .S111422 SPX<br>EUR011/14/23\|.S111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 8,430 | 33,360,000 | 3957.25 | 1,417,800 | | 2,668,800 | | 1,417,800 | | 142,929 | | 1,251,000 | | | | 0010 |
| .H111422 SPX<br>EUR011/14/23\|.H111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 1,559 | 6,170,000 | 3957.25 | 107,975 | | 186,336 | | | | | | 92,044 | | | | 0010 |
| .T111422 SPX<br>EUR011/14/23\|.T111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 344 | 1,365,000 | 3957.25 | 60,470 | | 114,250 | | | | | | 61,443 | | | | 0010 |
| .111422N EEJ<br>EUR011/14/23\|.111422N\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 2,636 | 370,000 | 140.33 | 9,472 | | | | | | | | (8,272) | | | | 0010 |
| .111422B EEJ<br>EUR011/14/23\|.111422B\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 9,869 | 1,385,000 | 140.33 | 14,820 | | | | | | | | (12,942) | | | | 0010 |
| .A111422 EEJ<br>EQFWD11/14/2\|.A111422\|EEJ<br>EQFWD 11/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 12,073 | 1,690,000 | 139.98 | 16,900 | | | | | | | | (14,758) | | | | 0010 |
| .111422M EEJ<br>EUR011/14/23\|.111422M\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 1,995 | 280,000 | 140.33 | 6,944 | | | | | | | | (6,064) | | | | 0010 |
| .111422C EEJ<br>EUR011/14/23\|.111422C\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 2,850 | 400,000 | 140.33 | 6,080 | | | | | | | | (5,310) | | | | 0010 |
| .G111422 SPX<br>EUR011/14/23\|.G111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 4,120 | 16,305,000 | 3957.25 | 192,399 | | 326,121 | | | | | | 158,103 | | | | 0010 |
| .111422X EEJ<br>EUR011/14/23\|.111422X\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 9,983 | 1,450,000 | 145.24155 | 23,925 | | | | | | | | (20,893) | | | | 0010 |
| .111422D EEJ<br>EUR011/14/23\|.111422D\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 16,140 | 2,265,000 | 140.33 | 37,599 | | | | | | | | (32,834) | | | | 0010 |
| .111422P EEJ<br>EUR011/14/23\|.111422P\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 16,817 | 2,360,000 | 140.33 | 63,720 | | | | | | | | (55,645) | | | | 0010 |
| .111422E EEJ<br>EUR011/14/23\|.111422E\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 11,936 | 1,675,000 | 140.33 | 29,145 | | | | | | | | (25,452) | | | | 0010 |
| .1114220 EEJ<br>EUR011/14/23\|.1114220\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 38,160 | 5,355,000 | 140.33 | 141,372 | | | | | | | | (123,457) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .D111422 SPX<br>ASIAN11/14/2\|.D111422\|SPX<br>ASIAN 11/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 1,084 | 4,290,000 | 3957.25 | 99,528 | | 190,908 | | | | | | 103,992 | | | | 0010 |
| .111422L EEJ<br>EUR011/14/23\|.111422L\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 23,694 | 3,325,000 | 140.33 | 78,803 | | | | | | | | (68,817) | | | | 0010 |
| .E111422 SPX<br>ASIAN11/14/2\|.E111422\|SPX<br>ASIAN 11/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 734 | 2,905,000 | 3957.25 | 92,379 | | 189,698 | | | | | | 109,025 | | | | 0010 |
| .O111422 SPX<br>EUR011/14/23\|.O111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 2,532 | 10,020,000 | 3957.25 | 351,702 | | 644,283 | | | | | | 337,149 | | | | 0010 |
| .111422W EEJ<br>EUR011/14/23\|.111422W\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 2,037 | 295,000 | 144.750395 | 5,163 | | | | | | | | (4,508) | | | | 0010 |
| .F111422 SPX<br>ASIAN11/14/2\|.F111422\|SPX<br>ASIAN 11/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 414 | 1,640,000 | 3957.25 | 64,616 | | 123,320 | | | | | | 66,892 | | | | 0010 |
| .111422V EEJ<br>EUR011/14/23\|.111422V\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 1,940 | 280,000 | 144.301339 | 5,180 | | | | | | | | (4,524) | | | | 0010 |
| .111422A EEJ<br>EUR011/07/23\|.111422A\|EEJ<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/07/2023 | 11/07/2023 | Expiration | 13,922 | 1,935,000 | 138.98 | 65,210 | | | | | | | | (56,784) | | | | 0010 |
| .111422U EEJ<br>EUR011/14/23\|.111422U\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 10,520 | 1,505,000 | 143.052402 | 32,358 | | | | | | | | (28,257) | | | | 0010 |
| .111422K EEJ<br>EUR011/14/23\|.111422K\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 20,629 | 2,895,000 | 140.33 | 66,875 | | | | | | | | (58,400) | | | | 0010 |
| .111422H EEJ<br>EUR011/14/23\|.111422H\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 6,662 | 935,000 | 140.33 | 19,448 | | | | | | | | (16,984) | | | | 0010 |
| .Y111422 PDLV5E<br>EURO10/30\|.Y111422\|PDLV5E<br>EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/14/2022 | 10/30/2023 | 10/30/2023 | Expiration | 1,588 | 613,978 | 386.59 | 14,920 | | | | | | | | (12,948) | | | | 0010 |
| .111422T EEJ<br>EUR011/14/23\|.111422T\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 5,096 | 725,000 | 142.252521 | 17,110 | | | | | | | | (14,942) | | | | 0010 |
| .111422G EEJ<br>EUR011/14/23\|.111422G\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 3,242 | 455,000 | 140.33 | 8,918 | | | | | | | | (7,788) | | | | 0010 |
| .Z111422 PDLV5E<br>EUR011/07\|.Z111422\|PDLV5E<br>EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/14/2022 | 11/07/2023 | 11/07/2023 | Expiration | 7,072 | 2,715,858 | 383.98 | 75,772 | | | | | | | | (65,982) | | | | 0010 |
| .L111422 SPX<br>EUR011/14/23\|.L111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 2,500 | 9,895,000 | 3957.25 | 277,060 | | 494,744 | | | | | | 252,794 | | | | 0010 |
| .111422F EEJ<br>EUR011/14/23\|.111422F\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 55,440 | 7,780,000 | 140.33 | 146,264 | | | | | | | | (127,729) | | | | 0010 |
| .W111422 SPX<br>EUR011/14/23\|.W111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 377 | 1,495,000 | 3957.25 | 81,029 | | 159,517 | | | | | | 88,756 | | | | 0010 |
| .M111422 SPX<br>EUR011/14/23\|.M111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 1,923 | 7,610,000 | 3957.25 | 224,495 | | 403,322 | | | | | | 207,275 | | | | 0010 |
| .C111422 SPX<br>ASIAN11/14/2\|.C111422\|SPX<br>ASIAN 11/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 1,473 | 5,830,000 | 3957.25 | 67,628 | | 120,099 | | | | | | 61,041 | | | | 0010 |
| .J111422 SPX<br>EUR011/14/23\|.J111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 2,127 | 8,420,000 | 3957.25 | 202,922 | | 357,843 | | | | | | 180,636 | | | | 0010 |
| .111422J EEJ<br>EUR011/14/23\|.111422J\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 17,815 | 2,500,000 | 140.33 | 56,500 | | | | | | | | (49,340) | | | | 0010 |
| .K111422 SPX<br>EUR011/14/23\|.K111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 1,493 | 5,910,000 | 3957.25 | 153,069 | | 271,855 | | | | | | 138,183 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .Q111422 SPX<br>EUR011/14/23\|.Q111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 1,499 | 5,935,000 | 3957.25 | 221,969 | | 410,115 | | | | | | 216,274 | | | | 0010 |
| .AC11142 PDLV5E<br>EUR011/14\|.AC11142\|PDLV5E<br>EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 8,330 | 3,239,063 | 388.83 | 71,259 | | | | | | | | (62,229) | | | | 0010 |
| .111422S EEJ<br>EUR011/14/23\|.111422S\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 6,224 | 875,000 | 140.568561 | 24,850 | | | | | | | | (21,701) | | | | 0010 |
| .AB11142 PDLV5E<br>EUR011/14\|.AB11142\|PDLV5E<br>EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 946 | 367,849 | 388.83 | 6,952 | | | | | | | | (6,071) | | | | 0010 |
| .111422I EEJ<br>EUR011/14/23\|.111422I\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Expiration | 3,171 | 445,000 | 140.33 | 9,568 | | | | | | | | (8,355) | | | | 0010 |
| .I111422 SPX<br>EUR011/14/23\|.I111422\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Exercise | 2,117 | 8,380,000 | 3957.25 | 186,874 | | 327,661 | | | | | | 164,468 | | | | 0010 |
| .111522A SGIXCGMS<br>EUR011/\|.111522A\|SGIXCGMS<br>EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/15/2022 | 11/14/2023 | 11/14/2023 | Exercise | 1,392 | 454,795 | 326.62 | 11,126 | | 2,047 | | | | | | (7,696) | | | | 0010 |
| .112122U EEJ<br>EUR011/21/23\|.112122U\|EEJ<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 3,114 | 450,000 | 144.4902 | 8,370 | | | | | | | | (7,471) | | | | 0010 |
| .112122T EEJ<br>EUR011/21/23\|.112122T\|EEJ<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 10,685 | 1,530,000 | 143.18355 | 33,201 | | | | | | | | (29,634) | | | | 0010 |
| .112122S EEJ<br>EUR011/21/23\|.112122S\|EEJ<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 2,210 | 315,000 | 142.50915 | 7,403 | | | | | | | | (6,607) | | | | 0010 |
| .112122R EEJ<br>EUR011/21/23\|.112122R\|EEJ<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 2,237 | 315,000 | 140.79505 | 8,946 | | | | | | | | (7,985) | | | | 0010 |
| .M112122 SPX<br>EUR011/21/23\|.M112122\|SPX<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 2,307 | 9,115,000 | 3949.94 | 346,015 | | 631,668 | | | | | | 322,829 | | | | 0010 |
| .N112122 SPX<br>EUR011/21/23\|.N112122\|SPX<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 589 | 2,330,000 | 3949.94 | 108,792 | | 204,571 | | | | | | 107,467 | | | | 0010 |
| .L112122 SPX<br>EUR011/21/23\|.L112122\|SPX<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 2,269 | 8,965,000 | 3949.94 | 321,350 | | 582,734 | | | | | | 295,909 | | | | 0010 |
| .0112122 SPX<br>EUR011/21/23\|.0112122\|SPX<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 610 | 2,410,000 | 3949.94 | 132,393 | | 256,904 | | | | | | 138,735 | | | | 0010 |
| .J112122 SPX<br>EUR011/21/23\|.J112122\|SPX<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 1,998 | 7,895,000 | 3949.94 | 236,668 | | 421,599 | | | | | | 210,358 | | | | 0010 |
| .112122Z SPX<br>ASIAN11/21/2\|.112122Z\|SPX<br>ASIAN 11/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 434 | 1,715,000 | 3949.94 | 47,415 | | 92,954 | | | | | | 50,634 | | | | 0010 |
| .A112122 SPX<br>ASIAN11/21/2\|.A112122\|SPX<br>ASIAN 11/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 813 | 3,215,000 | 3949.94 | 106,047 | | 216,369 | | | | | | 121,716 | | | | 0010 |
| .K112122 SPX<br>EUR011/21/23\|.K112122\|SPX<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 1,126 | 4,450,000 | 3949.94 | 151,741 | | 273,674 | | | | | | 138,236 | | | | 0010 |
| .H112122 SPX<br>EUR011/21/23\|.H112122\|SPX<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 1,781 | 7,035,000 | 3949.94 | 182,600 | | 321,495 | | | | | | 158,513 | | | | 0010 |
| .I112122 SPX<br>EUR011/21/23\|.I112122\|SPX<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 3,108 | 12,280,000 | 3949.94 | 346,468 | | 614,009 | | | | | | 304,765 | | | | 0010 |
| .112122M EEJ<br>EUR011/21/23\|.112122M\|EEJ<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 3,807 | 535,000 | 140.5 | 13,375 | | | | | | | | (11,938) | | | | 0010 |
| .112122N EEJ<br>EUR011/21/23\|.112122N\|EEJ<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 43,167 | 6,065,000 | 140.5 | 160,723 | | | | | | | | (143,455) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .112122K EEJ EUR011/21/23\|.112122K\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 44,555 | 6,260,000 | 140.5 | 143,980 | | | | | | | | (128,511) | | | | 0010 |
| .112122L EEJ EUR011/21/23\|.112122L\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 33,914 | 4,765,000 | 140.5 | 113,407 | | | | | | | | (101,223) | | | | 0010 |
| .112122Q EEJ EUR011/21/23\|.112122Q\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 4,306 | 605,000 | 140.5 | 17,727 | | | | | | | | (15,822) | | | | 0010 |
| .112122P EEJ EUR011/21/23\|.112122P\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 1,743 | 245,000 | 140.5 | 7,007 | | | | | | | | (6,254) | | | | 0010 |
| .112122X SPX ASIAN11/21/2\|.112122X\|SPX ASIAN 11/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 1,619 | 6,395,000 | 3949.94 | 73,184 | | 128,533 | | | | | | 63,211 | | | | 0010 |
| .112122O EEJ EUR011/21/23\|.112122O\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 10,355 | 1,455,000 | 140.5 | 39,431 | | | | | | | | (35,194) | | | | 0010 |
| .112122Y SPX ASIAN11/21/2\|.112122Y\|SPX ASIAN 11/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 669 | 2,645,000 | 3949.94 | 56,833 | | 106,860 | | | | | | 56,133 | | | | 0010 |
| .112122I EEJ EUR011/21/23\|.112122I\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 5,765 | 810,000 | 140.5 | 17,577 | | | | | | | | (15,689) | | | | 0010 |
| .112122J EEJ EUR011/21/23\|.112122J\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 12,704 | 1,785,000 | 140.5 | 39,806 | | | | | | | | (35,529) | | | | 0010 |
| .112122H EEJ EUR011/21/23\|.112122H\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 9,003 | 1,265,000 | 140.5 | 26,439 | | | | | | | | (23,596) | | | | 0010 |
| .B112122 SPX ASIAN11/21/2\|.B112122\|SPX ASIAN 11/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 651 | 2,575,000 | 3949.94 | 98,648 | | 174,514 | | | | | | 86,464 | | | | 0010 |
| .C112122 SPX EUR011/21/23\|.C112122\|SPX EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 6,564 | 25,930,000 | 3949.94 | 309,786 | | 523,794 | | | | | | 247,291 | | | | 0010 |
| .F112122 SPX EUR011/21/23\|.F112122\|SPX EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 1,464 | 5,785,000 | 3949.94 | 132,563 | | 231,404 | | | | | | 113,083 | | | | 0010 |
| .G112122 SPX EUR011/21/23\|.G112122\|SPX EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 1,322 | 5,225,000 | 3949.94 | 126,732 | | 222,059 | | | | | | 108,942 | | | | 0010 |
| .D112122 SPX EUR011/21/23\|.D112122\|SPX EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 1,560 | 6,165,000 | 3949.94 | 107,943 | | 185,562 | | | | | | 89,216 | | | | 0010 |
| .E112122 SPX EUR011/21/23\|.E112122\|SPX EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Exercise | 1,260 | 4,980,000 | 3949.94 | 104,690 | | 181,766 | | | | | | 88,324 | | | | 0010 |
| .112122B EEJ EUR011/14/23\|.112122B\|EEJ EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/14/2023 | 11/14/2023 | Expiration | 6,947 | 975,000 | 140.33 | 27,690 | | | | | | | | (24,657) | | | | 0010 |
| .112122C EEJ EUR011/21/23\|.112122C\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 9,928 | 1,395,000 | 140.5 | 15,066 | | | | | | | | (13,447) | | | | 0010 |
| .112122V EEJ EUR011/21/23\|.112122V\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 10,932 | 1,590,000 | 145.43155 | 26,394 | | | | | | | | (23,558) | | | | 0010 |
| .112122A EEJ EUR011/07/23\|.112122A\|EEJ EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/07/2023 | 11/07/2023 | Expiration | 2,554 | 355,000 | 138.98 | 11,786 | | | | | | | | (10,469) | | | | 0010 |
| .112122F EEJ EUR011/21/23\|.112122F\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 38,718 | 5,440,000 | 140.5 | 102,816 | | | | | | | | (91,770) | | | | 0010 |
| .112122G EEJ EUR011/21/23\|.112122G\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 1,957 | 275,000 | 140.5 | 5,500 | | | | | | | | (4,909) | | | | 0010 |
| .112122D EEJ EUR011/21/23\|.112122D\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 22,491 | 3,160,000 | 140.5 | 52,140 | | | | | | | | (46,538) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .112122E EEJ EUR011/21/23\|.112122E\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/21/2022 | 11/21/2023 | 11/21/2023 | Expiration | 7,758 | 1,090,000 | 140.5 | 19,075 | | | | | | | | (17,026) | | | | 0010 |
| .112222M SGIXCGMS EUR011/\|.112222M\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/22/2022 | 11/21/2023 | 11/21/2023 | Exercise | 2,981 | 975,976 | 327.31 | 23,735 | | 4,473 | | | | | | (16,830) | | | | 0010 |
| .112222T PDLV5E EUR011/21\|.112222T\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 11/22/2022 | 11/21/2023 | 11/21/2023 | Expiration | 1,077 | 420,109 | 389.75 | 7,856 | | | | | | | | (7,051) | | | | 0010 |
| .112222U PDLV5E EUR011/21\|.112222U\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 11/22/2022 | 11/21/2023 | 11/21/2023 | Expiration | 8,539 | 3,328,418 | 389.75 | 75,222 | | | | | | | | (67,512) | | | | 0010 |
| .112222O PDLV5E EUR010/09\|.112222O\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 11/22/2022 | 10/09/2023 | 10/09/2023 | Expiration | 1,558 | 600,710 | 385.33 | 16,339 | | | | | | | | (14,438) | | | | 0010 |
| .112222P PDLV5E EUR011/14\|.112222P\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 11/22/2022 | 11/14/2023 | 11/14/2023 | Expiration | 5,884 | 2,288,164 | 388.83 | 53,772 | | | | | | | | (48,152) | | | | 0010 |
| .112222B MXEA ASIAN11/07/\|.112222B\|MXEA ASIAN 11/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/22/2022 | 11/07/2023 | 11/07/2023 | Exercise | 885 | 1,588,619 | 1795.05 | 53,587 | | 75,933 | | | | | | 28,060 | | | | 0010 |
| .112222C MXEA ASIAN11/14/\|.112222C\|MXEA ASIAN 11/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/22/2022 | 11/14/2023 | 11/14/2023 | Exercise | 742 | 1,419,862 | 1913.56 | 37,768 | | 73,977 | | | | | | 40,157 | | | | 0010 |
| .112222L MXEA EUR011/21/2\|.112222L\|MXEA EURO 11/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/22/2022 | 11/21/2023 | 11/21/2023 | Exercise | 1,102 | 2,091,034 | 1897.49 | 62,715 | | 108,734 | | | | | | 52,447 | | | | 0010 |
| .112222A MXEA ASIAN10/30/\|.112222A\|MXEA ASIAN 10/3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/22/2022 | 10/30/2023 | 10/30/2023 | Exercise | 620 | 1,084,330 | 1748.92 | 42,129 | | 54,758 | | | | | | 17,227 | | | | 0010 |
| .112222K MXEA EUR011/21/2\|.112222K\|MXEA EURO 11/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/22/2022 | 11/21/2023 | 11/21/2023 | Exercise | 578 | 1,096,749 | 1897.49 | 15,594 | | 25,114 | | | | | | 11,118 | | | | 0010 |
| .112222J MXEA EUR011/14/2\|.112222J\|MXEA EURO 11/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/22/2022 | 11/14/2023 | 11/14/2023 | Exercise | 1,056 | 2,020,719 | 1913.56 | 61,396 | | 105,484 | | | | | | 50,505 | | | | 0010 |
| .112222I MXEA EUR011/14/2\|.112222I\|MXEA EURO 11/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/22/2022 | 11/14/2023 | 11/14/2023 | Exercise | 579 | 1,107,951 | 1913.56 | 18,771 | | 31,579 | | | | | | 14,770 | | | | 0010 |
| .112222H MXEA EUR011/07/2\|.112222H\|MXEA EURO 11/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/22/2022 | 11/07/2023 | 11/07/2023 | Exercise | 1,633 | 2,931,317 | 1795.05 | 113,673 | | 166,501 | | | | | | 64,949 | | | | 0010 |
| .112222G MXEA EUR011/07/2\|.112222G\|MXEA EURO 11/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/22/2022 | 11/07/2023 | 11/07/2023 | Exercise | 1,441 | 2,586,667 | 1795.05 | 53,533 | | 77,079 | | | | | | 29,254 | | | | 0010 |
| .112222F MXEA EUR010/30/2\|.112222F\|MXEA EURO 10/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/22/2022 | 10/30/2023 | 10/30/2023 | Exercise | 1,193 | 2,086,462 | 1748.92 | 85,192 | | 118,095 | | | | | | 42,201 | | | | 0010 |
| .112222D MXEA ASIAN11/21/\|.112222D\|MXEA ASIAN 11/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/22/2022 | 11/21/2023 | 11/21/2023 | Exercise | 735 | 1,394,655 | 1897.49 | 35,023 | | 63,600 | | | | | | 32,167 | | | | 0010 |
| .112222E MXEA EUR010/30/2\|.112222E\|MXEA EURO 10/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 11/22/2022 | 10/30/2023 | 10/30/2023 | Exercise | 901 | 1,575,777 | 1748.92 | 31,895 | | 43,338 | | | | | | 14,924 | | | | 0010 |
| .112822Y SPX ASIAN11/28/2\|.112822Y\|SPX ASIAN 11/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 716 | 2,840,000 | 3963.94 | 68,529 | | 128,368 | | | | | | 65,880 | | | | 0010 |
| .R112822 SPX EUR008/28/23\|.R112822\|SPX EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 08/28/2023 | 08/28/2023 | Exercise | 1,577 | 6,359,980 | 4030.61 | 215,418 | | 404,500 | | | | | | 214,519 | | | | 0010 |
| .112822S EEJ EUR011/28/23\|.112822S\|EEJ EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 10,344 | 1,480,000 | 143.076962 | 33,004 | | | | | | | | (30,095) | | | | 0010 |
| .112822Q EEJ EUR011/28/23\|.112822Q\|EEJ EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 3,907 | 550,000 | 140.77063 | 15,895 | | | | | | | | (14,494) | | | | 0010 |
| .112822O EEJ EUR011/21/23\|.112822O\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/21/2023 | 11/21/2023 | Expiration | 2,241 | 315,000 | 140.5 | 9,765 | | | | | | | | (8,887) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .N112822 SPX<br>EUR008/21/23\|.N112822\|SPX<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 08/21/2023 | 08/21/2023 | Exercise | 923 | 3,819,985 | 4137.99 | 116,548 | | 241,662 | | | | | | 139,241 | | | | 0010 |
| .C112822 SPX<br>EUR011/28/23\|.C112822\|SPX<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 5,466 | 21,670,000 | 3963.94 | 260,257 | | 435,593 | | | | | | 198,279 | | | | 0010 |
| .112822M EEJ<br>EUR011/28/23\|.112822M\|EEJ<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 10,168 | 1,430,000 | 140.63 | 38,753 | | | | | | | | (35,337) | | | | 0010 |
| .112822K EEJ<br>EUR011/28/23\|.112822K\|EEJ<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 6,257 | 880,000 | 140.63 | 22,440 | | | | | | | | (20,462) | | | | 0010 |
| .A112822 SPX<br>ASIAN11/28/2\|.A112822\|SPX<br>ASIAN 11/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 771 | 3,060,000 | 3963.94 | 103,064 | | 190,670 | | | | | | 96,692 | | | | 0010 |
| .112822I EEJ<br>EUR011/28/23\|.112822I\|EEJ<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 15,857 | 2,230,000 | 140.63 | 51,736 | | | | | | | | (47,175) | | | | 0010 |
| .112822E EEJ<br>EUR011/28/23\|.112822E\|EEJ<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 75,979 | 10,685,000 | 140.63 | 203,015 | | | | | | | | (185,118) | | | | 0010 |
| .112822G EEJ<br>EUR011/28/23\|.112822G\|EEJ<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 3,164 | 445,000 | 140.63 | 9,345 | | | | | | | | (8,521) | | | | 0010 |
| .B112822 SPX<br>ASIAN11/28/2\|.B112822\|SPX<br>ASIAN 11/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 522 | 2,070,000 | 3963.94 | 81,061 | | 128,983 | | | | | | 55,068 | | | | 0010 |
| .G112822 SPX<br>EUR011/28/23\|.G112822\|SPX<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 2,547 | 10,100,000 | 3963.94 | 284,113 | | 501,976 | | | | | | 242,909 | | | | 0010 |
| .E112822 SPX<br>EUR011/28/23\|.E112822\|SPX<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 2,793 | 11,075,000 | 3963.94 | 266,465 | | 465,163 | | | | | | 222,188 | | | | 0010 |
| .K112822 SPX<br>EUR011/28/23\|.K112822\|SPX<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 537 | 2,130,000 | 3963.94 | 106,670 | | 201,923 | | | | | | 104,656 | | | | 0010 |
| .I112822 SPX<br>EUR011/28/23\|.I112822\|SPX<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 3,081 | 12,215,000 | 3963.94 | 434,854 | | 785,420 | | | | | | 388,900 | | | | 0010 |
| .112822A EEJ<br>EUR011/21/23\|.112822A\|EEJ<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/21/2023 | 11/21/2023 | Expiration | 2,555 | 359,000 | 140.5 | 10,914 | | | | | | | | (9,933) | | | | 0010 |
| .112822C EEJ<br>EUR011/28/23\|.112822C\|EEJ<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 34,629 | 4,870,000 | 140.63 | 81,329 | | | | | | | | (74,160) | | | | 0010 |
| .112822V EEJ<br>EQFWD11/28/2\|.112822V\|EEJ<br>EQFWD 11/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 9,970 | 1,400,000 | 140.42 | 14,000 | | | | | | | | (12,766) | | | | 0010 |
| .112822T EEJ<br>EUR011/28/23\|.112822T\|EEJ<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 3,121 | 450,000 | 144.14575 | 8,865 | | | | | | | | (8,084) | | | | 0010 |
| .S112822 SPX<br>EUR008/28/23\|.S112822\|SPX<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 08/28/2023 | 08/28/2023 | Exercise | 2,245 | 9,050,009 | 4030.61 | 373,576 | | 726,720 | | | | | | 397,256 | | | | 0010 |
| .112822X SPX<br>ASIAN11/28/2\|.112822X\|SPX<br>ASIAN 11/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 1,687 | 6,690,000 | 3963.94 | 79,678 | | 137,819 | | | | | | 65,165 | | | | 0010 |
| .112822R EEJ<br>EUR011/28/23\|.112822R\|EEJ<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 2,040 | 290,000 | 142.120678 | 7,221 | | | | | | | | (6,584) | | | | 0010 |
| .0112822 SPX<br>EUR008/21/23\|.0112822\|SPX<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 08/21/2023 | 08/21/2023 | Exercise | 1,755 | 7,264,986 | 4137.99 | 265,090 | | 459,602 | | | | | | 226,644 | | | | 0010 |
| .112822L EEJ<br>EUR011/28/23\|.112822L\|EEJ<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 52,300 | 7,355,000 | 140.63 | 194,908 | | | | | | | | (177,726) | | | | 0010 |
| .112822Z SPX<br>ASIAN11/28/2\|.112822Z\|SPX<br>ASIAN 11/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 319 | 1,265,000 | 3963.94 | 35,075 | | 67,297 | | | | | | 35,314 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .112822J EEJ EUR011/28/23\|.112822J\|EEJ EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 19,768 | 2,780,000 | 140.63 | 66,164 | | | | | | | | (60,331) | | | | 0010 |
| .112822H EEJ EUR011/28/23\|.112822H\|EEJ EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 36,585 | 5,145,000 | 140.63 | 116,277 | | | | | | | | (106,027) | | | | 0010 |
| .AB11282 SPX EUR010/23/23\|.AB11282\|SPX EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 10/23/2023 | 10/23/2023 | Exercise | 2,041 | 7,661,164 | 3752.75 | 449,044 | | 712,497 | | | | | | 307,396 | | | | 0010 |
| .112822D EEJ EUR011/28/23\|.112822D\|EEJ EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 10,097 | 1,420,000 | 140.63 | 25,418 | | | | | | | | (23,177) | | | | 0010 |
| .Z112822 SPX EUR010/16/23\|.Z112822\|SPX EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 10/16/2023 | 10/16/2023 | Exercise | 2,362 | 8,465,003 | 3583.07 | 539,052 | | 785,555 | | | | | | 300,409 | | | | 0010 |
| .112822F EEJ EUR011/28/23\|.112822F\|EEJ EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 9,279 | 1,305,000 | 140.63 | 25,578 | | | | | | | | (23,323) | | | | 0010 |
| .X112822 SPX EUR009/07/23\|.X112822\|SPX EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 09/07/2023 | 09/07/2023 | Exercise | 3,110 | 12,379,983 | 3979.87 | 541,035 | | 999,079 | | | | | | 519,656 | | | | 0010 |
| .V112822 SPX EUR009/07/23\|.V112822\|SPX EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 09/07/2023 | 09/07/2023 | Exercise | 1,576 | 6,274,981 | 3979.87 | 229,375 | | 411,640 | | | | | | 208,386 | | | | 0010 |
| .F112822 SPX EUR011/28/23\|.F112822\|SPX EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 3,688 | 14,620,000 | 3963.94 | 376,611 | | 660,824 | | | | | | 317,413 | | | | 0010 |
| .D112822 SPX EUR011/28/23\|.D112822\|SPX EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 1,494 | 5,925,000 | 3963.94 | 111,449 | | 191,385 | | | | | | 89,760 | | | | 0010 |
| .J112822 SPX EUR011/28/23\|.J112822\|SPX EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 1,757 | 6,965,000 | 3963.94 | 265,227 | | 482,673 | | | | | | 240,827 | | | | 0010 |
| .H112822 SPX EUR011/28/23\|.H112822\|SPX EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Exercise | 1,798 | 7,130,000 | 3963.94 | 213,544 | | 379,313 | | | | | | 184,594 | | | | 0010 |
| .112822B EEJ EUR011/28/23\|.112822B\|EEJ EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 12,124 | 1,705,000 | 140.63 | 18,244 | | | | | | | | (16,635) | | | | 0010 |
| .112822U EEJ EUR011/28/23\|.112822U\|EEJ EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Expiration | 7,971 | 1,160,000 | 145.509861 | 19,372 | | | | | | | | (17,664) | | | | 0010 |
| .112922D PDLV5E EUR011/21\|.112922D\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/29/2022 | 11/21/2023 | 11/21/2023 | Expiration | 10,431 | 4,065,659 | 389.75 | 91,071 | | | | | | | | (83,118) | | | | 0010 |
| .112922A SGIXCGMS EUR011/\|.112922A\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 11/29/2022 | 11/28/2023 | 11/28/2023 | Exercise | 2,737 | 899,040 | 328.36 | 21,794 | | 3,094 | | | | | | (16,834) | | | | 0010 |
| .112922G PDLV5E EUR011/28\|.112922G\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/29/2022 | 11/28/2023 | 11/28/2023 | Expiration | 485 | 189,703 | 390.72 | 3,472 | | | | | | | | (3,174) | | | | 0010 |
| .112922H PDLV5E EUR011/28\|.112922H\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/29/2022 | 11/28/2023 | 11/28/2023 | Expiration | 7,234 | 2,826,522 | 390.72 | 60,488 | | | | | | | | (55,308) | | | | 0010 |
| .112922C PDLV5E EUR010/09\|.112922C\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 11/29/2022 | 10/09/2023 | 10/09/2023 | Expiration | 8,688 | 3,347,753 | 385.33 | 90,389 | | | | | | | | (81,408) | | | | 0010 |
| .P120722 SPX EUR012/07/23\|.P120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 331 | 1,305,000 | 3933.92 | 69,517 | | 133,764 | | | | | | 68,651 | | | | 0010 |
| .S120722 SPX EUR012/07/23\|.S120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 678 | 2,670,000 | 3933.92 | 148,345 | | 288,093 | | | | | | 149,147 | | | | 0010 |
| .1207220 EEJ EUR010/09/23\|.1207220\|EEJ EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 10/09/2023 | 10/09/2023 | Expiration | 2,832 | 395,000 | 139.43 | 14,260 | | | | | | | | (13,181) | | | | 0010 |
| .120722P EEJ EUR011/21/23\|.120722P\|EEJ EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 11/21/2023 | 11/21/2023 | Expiration | 5,836 | 820,000 | 140.5 | 27,552 | | | | | | | | (25,726) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .H120722 SPX EURO12/07/23\|.H120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 4,437 | 17,455,000 | 3933.92 | 448,594 | | 785,491 | | | | | | 365,321 | | | | 0010 |
| .G120722 SPX EURO12/07/23\|.G120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 2,716 | 10,685,000 | 3933.92 | 260,500 | | 454,108 | | | | | | 210,113 | | | | 0010 |
| .F120722 SPX EURO12/07/23\|.F120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 1,037 | 4,080,000 | 3933.92 | 92,290 | | 159,936 | | | | | | 73,494 | | | | 0010 |
| .120722R EEJ EURO12/07/23\|.120722R\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 3,443 | 490,000 | 142.277935 | 14,161 | | | | | | | | (13,264) | | | | 0010 |
| .120722S EEJ EURO12/07/23\|.120722S\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 3,506 | 505,000 | 144.012165 | 12,070 | | | | | | | | (11,305) | | | | 0010 |
| .120722T EEJ EURO12/07/23\|.120722T\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 27,620 | 3,995,000 | 144.637625 | 89,089 | | | | | | | | (83,444) | | | | 0010 |
| .R120722 SPX EURO12/07/23\|.R120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 260 | 1,025,000 | 3933.92 | 56,170 | | 108,753 | | | | | | 56,142 | | | | 0010 |
| .120722U EEJ EURO12/07/23\|.120722U\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 3,465 | 505,000 | 145.70375 | 9,949 | | | | | | | | (9,318) | | | | 0010 |
| .120722V EEJ EURO12/07/23\|.120722V\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 4,370 | 640,000 | 146.44293 | 11,520 | | | | | | | | (10,790) | | | | 0010 |
| .120722W EEJ EURO12/07/23\|.120722W\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 14,817 | 2,180,000 | 147.12525 | 36,188 | | | | | | | | (33,895) | | | | 0010 |
| .C120722 SPX ASIAN12/07/2\|.C120722\|SPX ASIAN 12/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 765 | 3,010,000 | 3933.92 | 119,813 | | 252,236 | | | | | | 140,014 | | | | 0010 |
| .120722C EEJ EURO12/07/23\|.120722C\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 5,909 | 840,000 | 142.15 | 14,952 | | | | | | | | (14,005) | | | | 0010 |
| .120722B EEJ EURO12/07/23\|.120722B\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 44,495 | 6,325,000 | 142.15 | 105,628 | | | | | | | | (98,935) | | | | 0010 |
| .A120722 SPX ASIAN12/07/2\|.A120722\|SPX ASIAN 12/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 685 | 2,695,000 | 3933.92 | 68,035 | | 128,279 | | | | | | 64,554 | | | | 0010 |
| .120722A EEJ EURO12/07/23\|.120722A\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 17,692 | 2,515,000 | 142.15 | 26,911 | | | | | | | | (25,205) | | | | 0010 |
| .B120722 SPX ASIAN12/07/2\|.B120722\|SPX ASIAN 12/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 992 | 3,905,000 | 3933.92 | 128,951 | | 256,560 | | | | | | 135,780 | | | | 0010 |
| .E120722 SPX EURO12/07/23\|.E120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 1,278 | 5,030,000 | 3933.92 | 92,502 | | 157,948 | | | | | | 71,307 | | | | 0010 |
| .120722Z SPX ASIAN12/07/2\|.120722Z\|SPX ASIAN 12/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 1,718 | 6,760,000 | 3933.92 | 79,626 | | 137,901 | | | | | | 63,320 | | | | 0010 |
| .D120722 SPX EURO12/07/23\|.D120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 5,089 | 20,020,000 | 3933.92 | 242,242 | | 402,393 | | | | | | 175,500 | | | | 0010 |
| .120722E EEJ EURO12/07/23\|.120722E\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 5,803 | 825,000 | 142.15 | 16,335 | | | | | | | | (15,300) | | | | 0010 |
| .120722D EEJ EURO12/07/23\|.120722D\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 44,460 | 6,320,000 | 142.15 | 120,080 | | | | | | | | (112,472) | | | | 0010 |
| .120722G EEJ EURO12/07/23\|.120722G\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 33,485 | 4,760,000 | 142.15 | 107,100 | | | | | | | | (100,314) | | | | 0010 |
| .120722H EEJ EURO12/07/23\|.120722H\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 19,521 | 2,775,000 | 142.15 | 63,270 | | | | | | | | (59,261) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .120722I EEJ EUR012/07/23\|.120722I\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 25,079 | 3,565,000 | 142.15 | 82,708 | | | | | | | | (77,468) | | | | 0010 |
| .120722J EEJ EUR012/07/23\|.120722J\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 49,489 | 7,035,000 | 142.15 | 167,433 | | | | | | | | (156,824) | | | | 0010 |
| .120722K EEJ EUR012/07/23\|.120722K\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 6,964 | 990,000 | 142.15 | 24,750 | | | | | | | | (23,182) | | | | 0010 |
| .120722L EEJ EUR012/07/23\|.120722L\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 73,513 | 10,450,000 | 142.15 | 276,925 | | | | | | | | (259,379) | | | | 0010 |
| .120722M EEJ EUR012/07/23\|.120722M\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 8,617 | 1,225,000 | 142.15 | 33,443 | | | | | | | | (31,324) | | | | 0010 |
| .L120722 SPX EUR012/07/23\|.L120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 1,722 | 6,775,000 | 3933.92 | 223,372 | | 400,394 | | | | | | 191,175 | | | | 0010 |
| .K120722 SPX EUR012/07/23\|.K120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 1,554 | 6,115,000 | 3933.92 | 181,065 | | 321,036 | | | | | | 151,443 | | | | 0010 |
| .J120722 SPX EUR012/07/23\|.J120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 2,482 | 9,765,000 | 3933.92 | 276,447 | | 488,260 | | | | | | 229,329 | | | | 0010 |
| .I120722 SPX EUR012/07/23\|.I120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 1,204 | 4,740,000 | 3933.92 | 128,027 | | 225,149 | | | | | | 105,234 | | | | 0010 |
| .0120722 SPX EUR012/07/23\|.0120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 760 | 2,990,000 | 3933.92 | 142,503 | | 268,505 | | | | | | 135,031 | | | | 0010 |
| .N120722 SPX EUR012/07/23\|.N120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 2,051 | 8,070,000 | 3933.92 | 306,902 | | 559,250 | | | | | | 271,793 | | | | 0010 |
| .M120722 SPX EUR012/07/23\|.M120722\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Exercise | 2,985 | 11,745,000 | 3933.92 | 421,880 | | 763,411 | | | | | | 368,261 | | | | 0010 |
| .120722F EEJ EUR012/07/23\|.120722F\|EEJ EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/07/2022 | 12/07/2023 | 12/07/2023 | Expiration | 2,532 | 360,000 | 142.15 | 7,524 | | | | | | | | (7,047) | | | | 0010 |
| .120822H PDLV5E EUR012/07\|.120822H\|PDLV5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/08/2022 | 12/07/2023 | 12/07/2023 | Expiration | 704 | 277,399 | 393.91 | 4,688 | | | | | | | | (4,428) | | | | 0010 |
| .120822A SGIXCGMS EUR012/\|.120822A\|SGIXCGMS EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 12/08/2022 | 12/07/2023 | 12/07/2023 | Exercise | 3,630 | 1,205,088 | 331.93 | 27,665 | | 2,469 | | | | | | (23,659) | | | | 0010 |
| .120822E PDLV5E EUR011/07\|.120822E\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/08/2022 | 11/07/2023 | 11/07/2023 | Expiration | 1,508 | 579,262 | 383.98 | 19,174 | | | | | | | | (18,012) | | | | 0010 |
| .120822C PDLV5E EUR010/09\|.120822C\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/08/2022 | 10/09/2023 | 10/09/2023 | Expiration | 4,334 | 1,670,191 | 385.33 | 50,774 | | | | | | | | (47,400) | | | | 0010 |
| .120822I PDLV5E EUR012/07\|.120822I\|PDLV5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/08/2022 | 12/07/2023 | 12/07/2023 | Expiration | 7,790 | 3,068,600 | 393.91 | 63,213 | | | | | | | | (59,701) | | | | 0010 |
| .120822G PDLV5E EUR011/28\|.120822G\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/08/2022 | 11/28/2023 | 11/28/2023 | Expiration | 765 | 299,007 | 390.72 | 7,236 | | | | | | | | (6,824) | | | | 0010 |
| .120822F PDLV5E EUR011/21\|.120822F\|PDLV5E EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/08/2022 | 11/21/2023 | 11/21/2023 | Expiration | 1,550 | 604,145 | 389.75 | 15,285 | | | | | | | | (14,396) | | | | 0010 |
| .120822D PDLV5E EUR010/09\|.120822D\|PDLV5E EURO 10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/08/2022 | 10/09/2023 | 10/09/2023 | Expiration | 877 | 338,214 | 385.33 | 10,282 | | | | | | | | (9,599) | | | | 0010 |
| .120822J PDLV5E EUR012/07\|.120822J\|PDLV5E EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/08/2022 | 12/07/2023 | 12/07/2023 | Expiration | 8,593 | 3,385,147 | 393.91 | 69,734 | | | | | | | | (65,860) | | | | 0010 |
| .S121422 SPX EUR012/14/23\|.S121422\|SPX EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 2,283 | 9,125,000 | 3995.32 | 336,713 | | 605,902 | | 336,713 | | 46,463 | | | 269,189 | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .U121422 SPX<br>EUR012/14/23\|.U121422\|SPX<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 7,844 | 31,340,000 | 3995.32 | 1,363,290 | | 2,504,097 | | 1,363,290 | | 200,763 | | | 1,140,807 | | | 0010 |
| .V121422 SPX<br>EUR012/14/23\|.V121422\|SPX<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 251 | 1,005,000 | 3995.32 | 46,632 | | 86,531 | | 46,632 | | 7,028 | | | 39,899 | | | 0010 |
| .AH12142 PDLV5E<br>EUR012/14\|.AH12142\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 19,209 | 7,558,167 | 393.45 | 166,280 | | | | 166,280 | | 64,051 | | | (166,280) | | | 0010 |
| .X121422 SPX<br>EUR012/14/23\|.X121422\|SPX<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 1,936 | 7,735,000 | 3995.32 | 386,750 | | 725,541 | | 386,750 | | 60,490 | | | 338,791 | | | 0010 |
| .B121422 EEJ<br>EUR012/14/23\|.B121422\|EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 79,433 | 11,305,000 | 142.32 | 334,628 | | | | 334,628 | | 141,784 | | | (334,628) | | | 0010 |
| .H121422 SPX<br>ASIAN12/14/2\|.H121422\|SPX<br>ASIAN 12/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 450 | 1,800,000 | 3995.32 | 75,114 | | 144,100 | | | | | | | 72,297 | | | 0010 |
| .T121422 SPX<br>EUR012/14/23\|.T121422\|SPX<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 1,669 | 6,670,000 | 3995.32 | 256,795 | | 463,557 | | | | | | | 218,081 | | | 0010 |
| .121422T EEJ<br>EUR012/07/23\|.121422T\|EEJ<br>EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/07/2023 | 12/07/2023 | Expiration | 2,813 | 400,000 | 142.15 | 12,240 | | | | | | | | | (11,690) | | | 0010 |
| .121422V EEJ<br>EUR012/14/23\|.121422V\|EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 2,103 | 300,000 | 142.618872 | 8,610 | | | | | | | | | (8,231) | | | 0010 |
| .AF12142 PDLV5E<br>EUR012/14\|.AF12142\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 7,447 | 2,930,135 | 393.45 | 64,463 | | | | | | | | | (61,622) | | | 0010 |
| .121422A EEJ<br>EUR009/21/23\|.121422A\|EEJ<br>EURO 09/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 09/21/2023 | 09/21/2023 | Exercise | 5,457 | 765,000 | 140.18 | 26,546 | | 3,547 | | | | | | | (21,476) | | | 0010 |
| .G121422 SPX<br>ASIAN12/14/2\|.G121422\|SPX<br>ASIAN 12/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 391 | 1,565,000 | 3995.32 | 60,065 | | 125,202 | | | | | | | 67,785 | | | 0010 |
| .Y121422 SPX<br>EUR012/14/23\|.Y121422\|SPX<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 1,012 | 4,045,000 | 3995.32 | 225,307 | | 432,411 | | | | | | | 217,035 | | | 0010 |
| .121422U EEJ<br>EUR012/14/23\|.121422U\|EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 4,602 | 655,000 | 142.32 | 19,388 | | | | | | | | | (18,533) | | | 0010 |
| .AG12142 PDLV5E<br>EUR012/14\|.AG12142\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 7,634 | 3,003,790 | 393.45 | 66,083 | | | | | | | | | (63,171) | | | 0010 |
| .F121422 SPX<br>ASIAN12/14/2\|.F121422\|SPX<br>ASIAN 12/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 441 | 1,765,000 | 3995.32 | 58,706 | | 117,020 | | | | | | | 60,902 | | | 0010 |
| .E121422 SPX<br>ASIAN12/14/2\|.E121422\|SPX<br>ASIAN 12/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 747 | 2,985,000 | 3995.32 | 75,816 | | 142,686 | | | | | | | 70,212 | | | 0010 |
| .AB12142 PDLV5E<br>EUR011/21\|.AB12142\|PDLV5E<br>EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2022 | 11/21/2023 | 11/21/2023 | Expiration | 1,083 | 422,277 | 389.75 | 10,937 | | | | | | | | | (10,422) | | | 0010 |
| .0121422 SPX<br>EUR012/14/23\|.0121422\|SPX<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 1,461 | 5,840,000 | 3995.32 | 166,440 | | 292,006 | | | | | | | 132,902 | | | 0010 |
| .AC12142 PDLV5E<br>EUR011/28\|.AC12142\|PDLV5E<br>EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 12/14/2022 | 11/28/2023 | 11/28/2023 | Expiration | 5,153 | 2,013,711 | 390.72 | 49,940 | | | | | | | | | (47,637) | | | 0010 |
| .121422W EEJ<br>EUR012/14/23\|.121422W\|EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 4,871 | 700,000 | 143.686272 | 17,850 | | | | | | | | | (17,063) | | | 0010 |
| .P121422 SPX<br>EUR012/14/23\|.P121422\|SPX<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 2,186 | 8,735,000 | 3995.32 | 262,924 | | 462,951 | | | | | | | 211,616 | | | 0010 |
| .121422B EEJ<br>EUR012/14/23\|.121422B\|EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 19,322 | 2,750,000 | 142.32 | 29,700 | | | | | | | | | (28,391) | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .121422C EEJ<br>EUR012/14/23\|.121422C\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 1,791 | 255,000 | 142.32 | 3,876 | | | | | | | | (3,705) | | | | 0010 |
| .Q121422 SPX<br>EUR012/14/23\|.Q121422\|SPX<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 1,246 | 4,980,000 | 3995.32 | 169,818 | | 302,291 | | | | | | 139,958 | | | | 0010 |
| .R121422 SPX<br>EUR012/14/23\|.R121422\|SPX<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 1,874 | 7,490,000 | 3995.32 | 271,138 | | 486,858 | | | | | | 227,671 | | | | 0010 |
| .W121422 SPX<br>EUR012/14/23\|.W121422\|SPX<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 499 | 1,995,000 | 3995.32 | 98,354 | | 184,339 | | | | | | 90,321 | | | | 0010 |
| .121422Y EEJ<br>EUR012/14/23\|.121422Y\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 15,779 | 2,285,000 | 144.8106 | 51,413 | | | | | | | | (49,146) | | | | 0010 |
| .121422X EEJ<br>EUR012/14/23\|.121422X\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 4,993 | 720,000 | 144.198624 | 17,352 | | | | | | | | (16,587) | | | | 0010 |
| .121422D EEJ<br>EUR012/14/23\|.121422D\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 14,509 | 2,065,000 | 142.32 | 34,486 | | | | | | | | (32,965) | | | | 0010 |
| .A121422 EEJ<br>EUR012/14/23\|.A121422\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 10,250 | 1,510,000 | 147.315432 | 25,368 | | | | | | | | (24,250) | | | | 0010 |
| .121422Z EEJ<br>EUR012/14/23\|.121422Z\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 3,257 | 475,000 | 145.80684 | 9,548 | | | | | | | | (9,127) | | | | 0010 |
| .121422E EEJ<br>EUR012/14/23\|.121422E\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 12,155 | 1,730,000 | 142.32 | 30,448 | | | | | | | | (29,106) | | | | 0010 |
| .121422F EEJ<br>EUR012/14/23\|.121422F\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 5,375 | 765,000 | 142.32 | 14,612 | | | | | | | | (13,967) | | | | 0010 |
| .121422G EEJ<br>EUR012/14/23\|.121422G\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 36,080 | 5,135,000 | 142.32 | 101,160 | | | | | | | | (96,701) | | | | 0010 |
| .121422H EEJ<br>EUR012/14/23\|.121422H\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 2,459 | 350,000 | 142.32 | 7,315 | | | | | | | | (6,993) | | | | 0010 |
| .121422I EEJ<br>EUR012/14/23\|.121422I\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 29,159 | 4,150,000 | 142.32 | 93,790 | | | | | | | | (89,656) | | | | 0010 |
| .I121422 SPX<br>EUR012/14/23\|.I121422\|SPX<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 5,282 | 21,105,000 | 3995.32 | 255,371 | | 424,232 | | | | | | 180,117 | | | | 0010 |
| .121422J EEJ<br>EUR012/14/23\|.121422J\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 32,216 | 4,585,000 | 142.32 | 106,831 | | | | | | | | (102,122) | | | | 0010 |
| .J121422 SPX<br>EUR012/14/23\|.J121422\|SPX<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 1,049 | 4,195,000 | 3995.32 | 75,091 | | 127,110 | | | | | | 55,329 | | | | 0010 |
| .121422K EEJ<br>EUR012/14/23\|.121422K\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 25,962 | 3,695,000 | 142.32 | 88,680 | | | | | | | | (84,771) | | | | 0010 |
| .K121422 SPX<br>EUR012/14/23\|.K121422\|SPX<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 988 | 3,950,000 | 3995.32 | 88,085 | | 151,680 | | | | | | 67,478 | | | | 0010 |
| .121422L EEJ<br>EUR012/14/23\|.121422L\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 20,763 | 2,955,000 | 142.32 | 72,398 | | | | | | | | (69,206) | | | | 0010 |
| .121422M EEJ<br>EUR012/14/23\|.121422M\|EEJ<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 5,234 | 745,000 | 142.32 | 19,221 | | | | | | | | (18,374) | | | | 0010 |
| .Z121422 SPX<br>EUR012/14/23\|.Z121422\|SPX<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 1,188 | 4,750,000 | 3995.32 | 266,000 | | 510,629 | | | | | | 256,354 | | | | 0010 |
| .L121422 SPX<br>EUR012/14/23\|.L121422\|SPX<br>EUR0 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 1,685 | 6,735,000 | 3995.32 | 165,008 | | 286,236 | | | | | | 128,502 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .M121422 SPX<br>EUR012/14/23\|.M121422\|SPX<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 3,104 | 12,405,000 | 3995.32 | 321,290 | | 558,227 | | | | | | 251,099 | | | | 0010 |
| .N121422 SPX<br>EUR012/14/23\|.N121422\|SPX<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 1,157 | 4,625,000 | 3995.32 | 125,338 | | 218,764 | | | | | | 98,951 | | | | 0010 |
| .D121422 SPX<br>ASIAN12/14/2\|.D121422\|SPX<br>ASIAN 12/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Exercise | 1,700 | 6,795,000 | 3995.32 | 79,488 | | 136,586 | | | | | | 60,602 | | | | 0010 |
| .121422N EEJ<br>EUR012/14/23\|.121422N\|EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 45,952 | 6,540,000 | 142.32 | 174,618 | | | | | | | | (166,921) | | | | 0010 |
| .121422P EEJ<br>EUR012/14/23\|.121422P\|EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 2,705 | 385,000 | 142.32 | 10,857 | | | | | | | | (10,378) | | | | 0010 |
| .121422O EEJ<br>EUR012/14/23\|.121422O\|EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 14,474 | 2,060,000 | 142.32 | 56,238 | | | | | | | | (53,759) | | | | 0010 |
| .121422Q EEJ<br>EUR012/14/23\|.121422Q\|EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/14/2022 | 12/14/2023 | 12/14/2023 | Expiration | 2,951 | 420,000 | 142.32 | 12,180 | | | | | | | | (11,643) | | | | 0010 |
| .121522O SGIXCGMS<br>EUR012/\|.121522O\|SGIXCGMS<br>EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 12/15/2022 | 12/14/2023 | 12/14/2023 | Exercise | 3,833 | 1,266,277 | 330.33 | 28,942 | | 20,125 | | | | | | (7,772) | | | | 0010 |
| .121522C SPX<br>EUR011/14/23\|.121522C\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2022 | 11/14/2023 | 11/14/2023 | Exercise | 956 | 3,783,131 | 3957.25 | 153,428 | | 297,622 | | 153,428 | | 10,804 | | 144,193 | | | | 0010 |
| .121522D SPX<br>EUR012/14/23\|.121522D\|SPX<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2022 | 12/14/2023 | 12/14/2023 | Exercise | 836 | 3,340,088 | 3995.32 | 133,192 | | 266,325 | | 133,192 | | 9,503 | | 133,133 | | | | 0010 |
| .121522A SPX<br>EUR009/14/23\|.121522A\|SPX<br>EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2022 | 09/14/2023 | 09/14/2023 | Exercise | 1,014 | 4,001,254 | 3946.01 | 163,132 | | 320,698 | | 163,132 | | 14,072 | | 157,565 | | | | 0010 |
| .121522B SPX<br>EUR010/16/23\|.121522B\|SPX<br>EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/15/2022 | 10/16/2023 | 10/16/2023 | Exercise | 696 | 2,493,817 | 3583.07 | 130,820 | | 198,318 | | 130,820 | | 5,002 | | 67,498 | | | | 0010 |
| .122022G SPX<br>EUR010/30/23\|.122022G\|SPX<br>EURO 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 10/30/2023 | 10/30/2023 | Exercise | 639 | 2,495,547 | 3901.06 | 136,137 | | 170,009 | | | | | | 38,236 | | | | 0010 |
| .122022H SPX<br>EUR011/07/23\|.122022H\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 11/07/2023 | 11/07/2023 | Exercise | 605 | 2,304,142 | 3806.8 | 134,533 | | 259,219 | | | | | | 128,890 | | | | 0010 |
| .122022I SPX<br>EUR011/14/23\|.122022I\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 11/14/2023 | 11/14/2023 | Exercise | 1,722 | 6,817,432 | 3957.25 | 326,723 | | 720,910 | | | | | | 404,178 | | | | 0010 |
| .122022E SPX<br>EUR011/07/23\|.122022E\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 11/07/2023 | 11/07/2023 | Exercise | 807 | 3,075,095 | 3806.8 | 173,053 | | 330,572 | | | | | | 162,927 | | | | 0010 |
| .122022J SPX<br>EUR011/21/23\|.122022J\|SPX<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 11/21/2023 | 11/21/2023 | Exercise | 2,569 | 10,150,082 | 3949.94 | 494,689 | | 1,081,835 | | | | | | 601,957 | | | | 0010 |
| .122022F SPX<br>EUR011/14/23\|.122022F\|SPX<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 11/14/2023 | 11/14/2023 | Exercise | 1,583 | 6,266,701 | 3957.25 | 298,667 | | 658,002 | | | | | | 368,469 | | | | 0010 |
| .122022D SPX<br>EUR011/07/23\|.122022D\|SPX<br>EURO 11/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 11/07/2023 | 11/07/2023 | Exercise | 1,849 | 7,039,230 | 3806.8 | 341,569 | | 633,527 | | | | | | 302,632 | | | | 0010 |
| .122022B SPX<br>EUR010/09/23\|.122022B\|SPX<br>EURO 10/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 10/09/2023 | 10/09/2023 | Exercise | 930 | 3,385,466 | 3639.66 | 203,398 | | 338,550 | | | | | | 142,142 | | | | 0010 |
| .122022C SPX<br>EUR010/30/23\|.122022C\|SPX<br>EURO 10/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 10/30/2023 | 10/30/2023 | Exercise | 1,275 | 4,976,270 | 3901.06 | 254,499 | | 339,009 | | | | | | 92,667 | | | | 0010 |
| .122022A SPX<br>EUR009/14/23\|.122022A\|SPX<br>EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 09/14/2023 | 09/14/2023 | Exercise | 319 | 1,259,645 | 3946.01 | 51,506 | | 113,368 | | | | | | 63,798 | | | | 0010 |
| .M122122 SPX<br>EUR012/21/23\|.M122122\|SPX<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 1,459 | 5,660,323 | 3878.44 | 313,016 | | 605,650 | | | | | | 300,395 | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .N122122 SPX EURO12/21/23\|.N122122\|SPX EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 386 | 1,500,000 | 3878.44 | 82,950 | | 160,650 | | | | | | 79,757 | | | | 0010 |
| .J122122 SPX EURO12/21/23\|.J122122\|SPX EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 1,494 | 5,795,000 | 3878.44 | 220,210 | | 403,333 | | | | | | 188,583 | | | | 0010 |
| .K122122 SPX EURO12/21/23\|.K122122\|SPX EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 372 | 1,445,000 | 3878.44 | 68,927 | | 130,050 | | | | | | 62,832 | | | | 0010 |
| .122122R EEJ EURO12/21/23\|.122122R\|EEJ EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 3,534 | 500,000 | 141.45 | 14,600 | | 990 | | | | | | (13,248) | | | | 0010 |
| .122122S EEJ EURO12/21/23\|.122122S\|EEJ EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Expiration | 2,539 | 360,000 | 141.775335 | 10,152 | | | | | | | | (9,900) | | | | 0010 |
| .122122T EEJ EURO12/21/23\|.122122T\|EEJ EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Expiration | 4,048 | 580,000 | 143.274705 | 13,862 | | | | | | | | (13,518) | | | | 0010 |
| .122122U EEJ EURO12/21/23\|.122122U\|EEJ EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Expiration | 11,665 | 1,675,000 | 143.585895 | 38,693 | | | | | | | | (37,733) | | | | 0010 |
| .122122A EEJ EURO12/21/23\|.122122A\|EEJ EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 16,719 | 2,365,000 | 141.45 | 25,306 | | 4,682 | | | | | | (19,996) | | | | 0010 |
| .122122Z SPX ASIAN12/21/2\|.122122Z\|SPX ASIAN 12/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 963 | 3,735,000 | 3878.44 | 123,629 | | 250,991 | | | | | | 130,428 | | | | 0010 |
| .A122122 SPX ASIAN12/21/2\|.A122122\|SPX ASIAN 12/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 685 | 2,660,000 | 3878.44 | 101,612 | | 216,260 | | | | | | 117,167 | | | | 0010 |
| .122122Q EEJ EURO12/21/23\|.122122Q\|EEJ EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 3,888 | 550,000 | 141.45 | 15,620 | | 1,089 | | | | | | (14,144) | | | | 0010 |
| .122122P EEJ EURO12/21/23\|.122122P\|EEJ EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 6,539 | 925,000 | 141.45 | 24,975 | | 1,831 | | | | | | (22,525) | | | | 0010 |
| .122122O EEJ EURO12/21/23\|.122122O\|EEJ EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 50,866 | 7,195,000 | 141.45 | 189,948 | | 14,242 | | | | | | (170,997) | | | | 0010 |
| .H122122 SPX EURO12/21/23\|.H122122\|SPX EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 2,907 | 11,275,000 | 3878.44 | 334,868 | | 599,821 | | | | | | 273,256 | | | | 0010 |
| .I122122 SPX EURO12/21/23\|.I122122\|SPX EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 2,818 | 10,930,000 | 3878.44 | 386,922 | | 702,789 | | | | | | 325,460 | | | | 0010 |
| .122122N EEJ EURO12/21/23\|.122122N\|EEJ EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 3,711 | 525,000 | 141.45 | 13,493 | | 1,039 | | | | | | (12,119) | | | | 0010 |
| .122122X SPX ASIAN12/21/2\|.122122X\|SPX ASIAN 12/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 1,714 | 6,650,000 | 3878.44 | 75,810 | | 133,002 | | | | | | 59,072 | | | | 0010 |
| .122122M EEJ EURO12/21/23\|.122122M\|EEJ EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 1,413 | 200,000 | 141.45 | 4,960 | | 396 | | | | | | (4,441) | | | | 0010 |
| .122122Y SPX ASIAN12/21/2\|.122122Y\|SPX ASIAN 12/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIIDI71265Z06 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 711 | 2,760,000 | 3878.44 | 72,036 | | 139,102 | | | | | | 68,852 | | | | 0010 |
| .122122L EEJ EURO12/21/23\|.122122L\|EEJ EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 44,043 | 6,230,000 | 141.45 | 151,389 | | 12,332 | | | | | | (135,304) | | | | 0010 |
| .E122122 SPX EURO12/21/23\|.E122122\|SPX EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 2,556 | 9,915,000 | 3878.44 | 238,952 | | 421,378 | | | | | | 188,351 | | | | 0010 |
| .F122122 SPX EURO12/21/23\|.F122122\|SPX EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 4,301 | 16,685,000 | 3878.44 | 425,468 | | 754,181 | | | | | | 339,262 | | | | 0010 |
| .C122122 SPX EURO12/21/23\|.C122122\|SPX EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 1,214 | 4,710,000 | 3878.44 | 80,070 | | 138,940 | | | | | | 60,855 | | | | 0010 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .D122122 SPX<br>EURO12/21/23\|.D122122\|SPX<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 872 | 3,385,000 | 3878.44 | 74,132 | | 129,982 | | | | | | 57,688 | | | | 0010 |
| .122122V EEJ<br>EURO12/21/23\|.122122V\|EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Expiration | 4,235 | 615,000 | 145.198425 | 11,747 | | | | | | | | (11,455) | | | | 0010 |
| .122122W EEJ<br>EURO12/21/23\|.122122W\|EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Expiration | 14,754 | 2,160,000 | 146.40075 | 35,640 | | | | | | | | (34,756) | | | | 0010 |
| .B122122 SPX<br>EURO12/21/23\|.B122122\|SPX<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 6,332 | 24,560,000 | 3878.44 | 287,352 | | 491,208 | | | | | | 210,980 | | | | 0010 |
| .G122122 SPX<br>EURO12/21/23\|.G122122\|SPX<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 3,433 | 13,315,000 | 3878.44 | 372,820 | | 664,404 | | | | | | 300,827 | | | | 0010 |
| .122122K EEJ<br>EURO12/21/23\|.122122K\|EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 28,914 | 4,090,000 | 141.45 | 96,933 | | 8,096 | | | | | | (86,434) | | | | 0010 |
| .122122J EEJ<br>EURO12/21/23\|.122122J\|EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 53,799 | 7,610,000 | 141.45 | 175,791 | | 15,064 | | | | | | (156,369) | | | | 0010 |
| .122122I EEJ<br>EURO12/21/23\|.122122I\|EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 11,311 | 1,600,000 | 141.45 | 35,840 | | 3,167 | | | | | | (31,784) | | | | 0010 |
| .122122H EEJ<br>EURO12/21/23\|.122122H\|EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 1,873 | 265,000 | 141.45 | 5,512 | | 525 | | | | | | (4,850) | | | | 0010 |
| .122122G EEJ<br>EURO12/21/23\|.122122G\|EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 6,185 | 875,000 | 141.45 | 17,500 | | 1,732 | | | | | | (15,334) | | | | 0010 |
| .122122F EEJ<br>EURO12/21/23\|.122122F\|EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 27,182 | 3,845,000 | 141.45 | 74,593 | | 7,611 | | | | | | (65,133) | | | | 0010 |
| .122122E EEJ<br>EURO12/21/23\|.122122E\|EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 6,822 | 965,000 | 141.45 | 18,046 | | 1,910 | | | | | | (15,688) | | | | 0010 |
| .122122D EEJ<br>EURO12/21/23\|.122122D\|EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 16,154 | 2,285,000 | 141.45 | 39,988 | | 4,523 | | | | | | (34,473) | | | | 0010 |
| .122122C EEJ<br>EURO12/21/23\|.122122C\|EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 9,367 | 1,325,000 | 141.45 | 21,995 | | 2,623 | | | | | | (18,827) | | | | 0010 |
| .122122B EEJ<br>EURO12/21/23\|.122122B\|EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/21/2022 | 12/21/2023 | 12/21/2023 | Exercise | 2,863 | 405,000 | 141.45 | 6,035 | | 802 | | | | | | (5,083) | | | | 0010 |
| .122222T PDLV5E<br>EURO12/21\|.122222T\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 12/22/2022 | 12/21/2023 | 12/21/2023 | Expiration | 5,988 | 2,341,529 | 390.99 | 50,577 | | | | | | | | (49,873) | | | | 0010 |
| .122222A MXEA<br>ASIAN11/28/\|.122222A\|MXEA<br>ASIAN 11/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 12/22/2022 | 11/28/2023 | 11/28/2023 | Exercise | 517 | 1,007,638 | 1949.01 | 22,784 | | 48,872 | | | | | | 26,427 | | | | 0010 |
| .122222C MXEA<br>ASIAN12/14/\|.122222C\|MXEA<br>ASIAN 12/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 12/22/2022 | 12/14/2023 | 12/14/2023 | Exercise | 781 | 1,572,590 | 2013.56 | 25,765 | | 70,610 | | | | | | 45,211 | | | | 0010 |
| .122222L MXEA<br>EURO12/21/2\|.122222L\|MXEA<br>EURO 12/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 12/22/2022 | 12/21/2023 | 12/21/2023 | Exercise | 1,612 | 3,155,619 | 1957.58 | 92,223 | | 177,030 | | | | | | 86,092 | | | | 0010 |
| .122222B MXEA<br>ASIAN12/07/\|.122222B\|MXEA<br>ASIAN 12/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 12/22/2022 | 12/07/2023 | 12/07/2023 | Exercise | 973 | 1,904,920 | 1957.78 | 44,982 | | 101,153 | | | | | | 56,823 | | | | 0010 |
| .122222E MXEA<br>EURO11/28/2\|.122222E\|MXEA<br>EURO 11/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 12/22/2022 | 11/28/2023 | 11/28/2023 | Exercise | 618 | 1,204,488 | 1949.01 | 16,748 | | 28,428 | | | | | | 11,929 | | | | 0010 |
| .122222P PDLV5E<br>EURO11/21\|.122222P\|PDLV5E<br>EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 12/22/2022 | 11/21/2023 | 11/21/2023 | Expiration | 1,520 | 592,747 | 389.75 | 13,218 | | | | | | | | (13,017) | | | | 0010 |
| .122222K MXEA<br>EURO12/21/2\|.122222K\|MXEA<br>EURO 12/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 12/22/2022 | 12/21/2023 | 12/21/2023 | Exercise | 987 | 1,932,131 | 1957.58 | 25,583 | | 43,280 | | | | | | 18,053 | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .122222Q PDLV5E<br>EUR012/07\|.122222Q\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/22/2022 | 12/07/2023 | 12/07/2023 | Expiration | 3,824 | 1,506,695 | 393.91 | 27,121 | | | | | | | | (26,727) | | | | 0010 |
| .122222J MXEA<br>EUR012/14/2\|.122222J\|MXEA<br>EURO 12/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 12/22/2022 | 12/14/2023 | 12/14/2023 | Exercise | 1,420 | 2,859,255 | 2013.56 | 70,247 | | 153,261 | | | | | | 84,011 | | | | 0010 |
| .122222R PDLV5E<br>EUR012/14\|.122222R\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/22/2022 | 12/14/2023 | 12/14/2023 | Expiration | 796 | 313,432 | 393.45 | 5,861 | | | | | | | | (5,778) | | | | 0010 |
| .122222D MXEA<br>ASIAN12/21/\|.122222D\|MXEA<br>ASIAN 12/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 12/22/2022 | 12/21/2023 | 12/21/2023 | Exercise | 1,083 | 2,120,059 | 1957.58 | 49,970 | | 108,971 | | | | | | 59,697 | | | | 0010 |
| .122222S PDLV5E<br>EUR012/21\|.122222S\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/22/2022 | 12/21/2023 | 12/21/2023 | Expiration | 4,847 | 1,895,509 | 390.99 | 40,943 | | | | | | | | (40,373) | | | | 0010 |
| .122222G MXEA<br>EUR012/07/2\|.122222G\|MXEA<br>EURO 12/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 12/22/2022 | 12/07/2023 | 12/07/2023 | Exercise | 535 | 1,047,412 | 1957.78 | 16,403 | | 28,697 | | | | | | 12,532 | | | | 0010 |
| .122222F MXEA<br>EUR011/28/2\|.122222F\|MXEA<br>EURO 11/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 12/22/2022 | 11/28/2023 | 11/28/2023 | Exercise | 1,187 | 2,313,475 | 1949.01 | 65,297 | | 123,768 | | | | | | 59,443 | | | | 0010 |
| .122222M SGIXCGMS<br>EUR012/\|.122222M\|SGIXCGMS<br>EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/22/2022 | 12/21/2023 | 12/21/2023 | Exercise | 1,453 | 473,724 | 325.94 | 10,959 | | 15,450 | | | | | | 4,644 | | | | 0010 |
| .122222I MXEA<br>EUR012/14/2\|.122222I\|MXEA<br>EURO 12/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 12/22/2022 | 12/14/2023 | 12/14/2023 | Exercise | 725 | 1,459,831 | 2013.56 | 17,755 | | 33,575 | | | | | | 16,072 | | | | 0010 |
| .122222H MXEA<br>EUR012/07/2\|.122222H\|MXEA<br>EURO 12/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 12/22/2022 | 12/07/2023 | 12/07/2023 | Exercise | 1,612 | 3,155,941 | 1957.78 | 87,241 | | 167,261 | | | | | | 81,284 | | | | 0010 |
| .122222O PDLV5E<br>EUR012/21\|.122222O\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/22/2022 | 12/21/2023 | 12/21/2023 | Expiration | 790 | 309,117 | 390.99 | 5,533 | | | | | | | | (5,456) | | | | 0010 |
| .H122822 SPX<br>EUR012/28/23\|.H122822\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 1,025 | 3,880,000 | 3783.22 | 210,296 | | 410,889 | | | | | | 201,752 | | | | 0010 |
| .122822Y SPX<br>EUR012/28/23\|.122822Y\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 1,921 | 7,270,000 | 3783.22 | 170,845 | | 305,349 | | | | | | 135,445 | | | | 0010 |
| .122822X SPX<br>EUR012/28/23\|.122822X\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 1,013 | 3,835,000 | 3783.22 | 69,030 | | 121,571 | | | | | | 52,921 | | | | 0010 |
| .A122822 SPX<br>EUR012/28/23\|.A122822\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 2,378 | 9,000,000 | 3783.22 | 249,300 | | 449,998 | | | | | | 202,072 | | | | 0010 |
| .122822Z SPX<br>EUR012/28/23\|.122822Z\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 2,561 | 9,690,000 | 3783.22 | 247,095 | | 443,798 | | | | | | 198,064 | | | | 0010 |
| .122822W SPX<br>EUR012/28/23\|.122822W\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 5,056 | 19,130,000 | 3783.22 | 221,908 | | 382,578 | | | | | | 161,893 | | | | 0010 |
| .122822C EEJ<br>EUR012/28/23\|.122822C\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 7,225 | 1,010,000 | 139.78 | 17,473 | | 15,607 | | | | | | (1,770) | | | | 0010 |
| .122822T SPX<br>ASIAN12/28/2\|.122822T\|SPX<br>ASIAN 12/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 1,814 | 6,865,000 | 3783.22 | 78,206 | | 137,292 | | | | | | 59,517 | | | | 0010 |
| .122822D EEJ<br>EUR012/28/23\|.122822D\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 6,867 | 960,000 | 139.78 | 18,144 | | 14,835 | | | | | | (3,209) | | | | 0010 |
| .122822U SPX<br>ASIAN12/28/2\|.122822U\|SPX<br>ASIAN 12/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 520 | 1,970,000 | 3783.22 | 52,193 | | 101,650 | | | | | | 49,744 | | | | 0010 |
| .122822E EEJ<br>EUR012/28/23\|.122822E\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 45,929 | 6,420,000 | 139.78 | 125,190 | | 99,207 | | | | | | (25,293) | | | | 0010 |
| .122822F EEJ<br>EUR012/28/23\|.122822F\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 4,542 | 635,000 | 139.78 | 12,764 | | 9,813 | | | | | | (2,880) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .122822G EEJ<br>EUR012/28/23\|.122822G\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 16,525 | 2,310,000 | 139.78 | 48,279 | | 35,696 | | | | | | (12,317) | | | | 0010 |
| .122822H EEJ<br>EUR012/28/23\|.122822H\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 16,418 | 2,295,000 | 139.78 | 51,408 | | 35,464 | | | | | | (15,661) | | | | 0010 |
| .122822I EEJ<br>EUR012/28/23\|.122822I\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 42,638 | 5,960,000 | 139.78 | 137,676 | | 92,099 | | | | | | (44,818) | | | | 0010 |
| .122822A EEJ<br>EUR012/28/23\|.122822A\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 10,552 | 1,475,000 | 139.78 | 15,783 | | 22,793 | | | | | | 7,097 | | | | 0010 |
| .122822B EEJ<br>EUR012/28/23\|.122822B\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 22,392 | 3,130,000 | 139.78 | 51,645 | | 48,367 | | | | | | (2,993) | | | | 0010 |
| .C122822 SPX<br>EUR012/28/23\|.C122822\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 4,456 | 16,860,000 | 3783.22 | 509,172 | | 927,313 | | | | | | 420,946 | | | | 0010 |
| .B122822 SPX<br>EUR012/28/23\|.B122822\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 1,571 | 5,945,000 | 3783.22 | 172,405 | | 312,114 | | | | | | 140,659 | | | | 0010 |
| .E122822 SPX<br>EUR012/28/23\|.E122822\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 2,336 | 8,840,000 | 3783.22 | 312,052 | | 574,602 | | | | | | 264,269 | | | | 0010 |
| .D122822 SPX<br>EUR012/28/23\|.D122822\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 662 | 2,505,000 | 3783.22 | 81,914 | | 149,801 | | | | | | 68,339 | | | | 0010 |
| .F122822 SPX<br>EUR012/28/23\|.F122822\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 1,161 | 4,395,000 | 3783.22 | 162,615 | | 301,057 | | | | | | 139,338 | | | | 0010 |
| .G122822 SPX<br>EUR012/28/23\|.G122822\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 445 | 1,685,000 | 3783.22 | 86,441 | | 167,154 | | | | | | 81,190 | | | | 0010 |
| .122822N EEJ<br>EUR012/28/23\|.122822N\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 10,802 | 1,510,000 | 139.78 | 40,921 | | 23,334 | | | | | | (17,362) | | | | 0010 |
| .122822M EEJ<br>EUR012/28/23\|.122822M\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 44,426 | 6,210,000 | 139.78 | 164,565 | | 95,962 | | | | | | (67,696) | | | | 0010 |
| .122822P EEJ<br>EUR012/28/23\|.122822P\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 7,220 | 1,010,000 | 139.877846 | 29,290 | | 14,900 | | | | | | (14,229) | | | | 0010 |
| .1228220 EEJ<br>EUR012/28/23\|.1228220\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 2,253 | 315,000 | 139.78 | 8,915 | | 4,868 | | | | | | (3,997) | | | | 0010 |
| .122822R EEJ<br>EUR012/28/23\|.122822R\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Expiration | 2,387 | 340,000 | 142.393886 | 7,412 | | | | | | | | (7,371) | | | | 0010 |
| .1228220 EEJ<br>EUR012/28/23\|.1228220\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 14,122 | 1,995,000 | 141.261668 | 49,676 | | 9,681 | | | | | | (39,721) | | | | 0010 |
| .122822S EEJ<br>EUR012/28/23\|.122822S\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Expiration | 9,301 | 1,345,000 | 144.60241 | 22,462 | | | | | | | | (22,338) | | | | 0010 |
| .122822J EEJ<br>EUR012/28/23\|.122822J\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 59,772 | 8,355,000 | 139.78 | 198,849 | | 129,109 | | | | | | (68,644) | | | | 0010 |
| .122822K EEJ<br>EUR012/28/23\|.122822K\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 22,714 | 3,175,000 | 139.78 | 77,153 | | 49,063 | | | | | | (27,664) | | | | 0010 |
| .122822L EEJ<br>EUR012/28/23\|.122822L\|EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 24,896 | 3,480,000 | 139.78 | 86,304 | | 53,776 | | | | | | (32,053) | | | | 0010 |
| .122822V SPX<br>ASIAN12/28/2\|.122822V\|SPX<br>ASIAN 12/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 12/28/2022 | 12/28/2023 | 12/28/2023 | Exercise | 1,004 | 3,802,000 | 3783.22 | 123,835 | | 252,075 | | | | | | 128,922 | | | | 0010 |
| .122922S PDLV5E<br>EUR012/28\|.122922S\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 12/29/2022 | 12/28/2023 | 12/28/2023 | Expiration | 7,151 | 2,778,271 | 388.51 | 63,067 | | | | | | | | (63,067) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .122922P PDLV5E<br>EUR012/28 \| .122922P \| PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/29/2022 | 12/28/2023 | 12/28/2023 | Expiration | 1,095 | 425,575 | 388.51 | 7,788 | | | | | | | | (7,788) | | | | 0010 |
| .122922T PDLV5E<br>EUR012/28 \| .122922T \| PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/29/2022 | 12/28/2023 | 12/28/2023 | Expiration | 4,641 | 1,803,435 | 388.51 | 40,938 | | | | | | | | (40,938) | | | | 0010 |
| .122922R PDLV5E<br>EUR012/21 \| .122922R \| PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/29/2022 | 12/21/2023 | 12/21/2023 | Expiration | 1,915 | 748,830 | 390.99 | 14,752 | | | | | | | | (14,752) | | | | 0010 |
| .122922Q PDLV5E<br>EUR011/28 \| .122922Q \| PDLV5E<br>EURO 11/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/29/2022 | 11/28/2023 | 11/28/2023 | Expiration | 1,796 | 701,772 | 390.72 | 13,544 | | | | | | | | (13,544) | | | | 0010 |
| .101822B SPX<br>EUR012/29/23 \| .101822B \| SPX<br>EURO 12/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 10/18/2022 | 12/29/2023 | 12/29/2023 | Expiration | 581 | 2,400,000 | 4127.46293452296 | 190,800 | | 401,532 | | | | | | 229,154 | | | | 0010 |
| .101822A SPX<br>EUR012/29/23 \| .101822A \| SPX<br>EURO 12/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 10/18/2022 | 12/29/2023 | 12/29/2023 | Expiration | 7,143 | 28,800,000 | 4031.47501326082 | 2,597,760 | | 5,538,384 | | | | | | 3,191,442 | | | | 0010 |
| .101822C SPX<br>EUR012/29/23 \| .101822C \| SPX<br>EURO 12/29/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 10/18/2022 | 12/29/2023 | 12/29/2023 | Expiration | 426 | 1,800,000 | 4223.45056849991 | 123,840 | | 256,149 | | | | | | 144,266 | | | | 0010 |
| .010923G EEJ<br>EUR012/14/23 \| .010923G \| EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 12/14/2023 | 12/14/2023 | Expiration | 3,759 | 535,000 | 142.32 | | 14,713 | | | | | | | (14,713) | | | | 0010 |
| .010923H EEJ<br>EUR012/21/23 \| .010923H \| EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 12/21/2023 | 12/21/2023 | Exercise | 6,765 | 957,000 | 141.45 | | 29,476 | 1,894 | | | | | | (27,582) | | | | 0010 |
| .010923A EEJ<br>EUR009/28/23 \| .010923A \| EEJ<br>EURO 09/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 09/28/2023 | 09/28/2023 | Exercise | 7,212 | 1,000,000 | 138.65 | | 38,300 | 11,179 | | | | | | (27,121) | | | | 0010 |
| .AI10923 PDLV5E<br>EUR012/07 \| .AI10923 \| PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 01/09/2023 | 12/07/2023 | 12/07/2023 | Expiration | 1,238 | 487,662 | 393.91 | | 9,461 | | | | | | | (9,461) | | | | 0010 |
| .010923B EEJ<br>EUR011/21/23 \| .010923B \| EEJ<br>EURO 11/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 11/21/2023 | 11/21/2023 | Expiration | 5,195 | 730,000 | 140.5 | | 23,798 | | | | | | | (23,798) | | | | 0010 |
| .010923E EEJ<br>EUR012/21/23 \| .010923E \| EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 12/21/2023 | 12/21/2023 | Exercise | 7,953 | 1,125,000 | 141.45 | | 28,688 | 2,227 | | | | | | (26,461) | | | | 0010 |
| .010923F EEJ<br>EUR012/21/23 \| .010923F \| EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 12/21/2023 | 12/21/2023 | Exercise | 8,165 | 1,155,000 | 141.45 | | 33,033 | 2,286 | | | | | | (30,747) | | | | 0010 |
| .010923C EEJ<br>EUR012/21/23 \| .010923C \| EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 12/21/2023 | 12/21/2023 | Exercise | 6,892 | 975,000 | 141.45 | | 17,160 | 1,930 | | | | | | (15,230) | | | | 0010 |
| .010923D EEJ<br>EUR012/21/23 \| .010923D \| EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/09/2023 | 12/21/2023 | 12/21/2023 | Exercise | 7,705 | 1,090,000 | 141.45 | | 25,942 | 2,158 | | | | | | (23,784) | | | | 0010 |
| .011023A SGIXCGMS<br>EUR012/ \| .011023A \| SGIXCGMS<br>EURO 1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale .. O2RNE8IBXP4R0TD8PU41 | 01/10/2023 | 12/28/2023 | 12/28/2023 | Exercise | 4,208 | 1,359,633 | 323.05 | | 40,404 | 59,470 | | | | | | 19,066 | | | | 0010 |
| .011723D EEJ<br>EUR012/21/23 \| .011723D \| EEJ<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 12/21/2023 | 12/21/2023 | Exercise | 2,226 | 314,999 | 141.45 | | 10,521 | 624 | | | | | | (9,897) | | | | 0010 |
| .011723E EEJ<br>EUR012/28/23 \| .011723E \| EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 12/28/2023 | 12/28/2023 | Exercise | 2,182 | 305,000 | 139.78 | | 12,170 | 4,713 | | | | | | (7,457) | | | | 0010 |
| .011723Y EEJ<br>EUR012/28/23 \| .011723Y \| EEJ<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 12/28/2023 | 12/28/2023 | Exercise | 2,289 | 320,000 | 139.793978 | | 13,056 | 4,913 | | | | | | (8,143) | | | | 0010 |
| .011723A EEJ<br>EUR011/28/23 \| .011723A \| EEJ<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 11/28/2023 | 11/28/2023 | Expiration | 3,484 | 490,000 | 140.63 | | 17,542 | | | | | | | (17,542) | | | | 0010 |
| .011723B EEJ<br>EUR012/07/23 \| .011723B \| EEJ<br>EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 12/07/2023 | 12/07/2023 | Expiration | 2,602 | 370,000 | 142.15 | | 11,285 | | | | | | | (11,285) | | | | 0010 |
| .011723C EEJ<br>EUR012/14/23 \| .011723C \| EEJ<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/17/2023 | 12/14/2023 | 12/14/2023 | Expiration | 2,810 | 400,000 | 142.32 | | 12,040 | | | | | | | (12,040) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .AC11723 PDLV5E<br>EUR012/14\|.AC11723\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 01/17/2023 | 12/14/2023 | 12/14/2023 | Expiration | 606 | 238,727 | 393.45 | | 4,703 | | | | | | | (4,703) | | | | 0010 |
| .AB11723 PDLV5E<br>EUR012/14\|.AB11723\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 01/17/2023 | 12/14/2023 | 12/14/2023 | Expiration | 578 | 227,771 | 393.45 | | 4,487 | | | | | | | (4,487) | | | | 0010 |
| .AD12323 PDLV5E<br>EUR012/21\|.AD12323\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 01/23/2023 | 12/21/2023 | 12/21/2023 | Expiration | 725 | 283,797 | 390.99 | | 6,187 | | | | | | | (6,187) | | | | 0010 |
| .AB12323 PDLV5E<br>EUR012/07\|.AB12323\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 01/23/2023 | 12/07/2023 | 12/07/2023 | Expiration | 575 | 226,671 | 393.91 | | 4,103 | | | | | | | (4,103) | | | | 0010 |
| .012323A EEJ<br>EUR011/14/23\|.012323A\|EEJ<br>EURO 11/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/23/2023 | 11/14/2023 | 11/14/2023 | Expiration | 3,598 | 505,000 | 140.33 | | 18,130 | | | | | | | (18,130) | | | | 0010 |
| .AC12323 PDLV5E<br>EUR012/21\|.AC12323\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 01/23/2023 | 12/21/2023 | 12/21/2023 | Expiration | 646 | 252,925 | 390.99 | | 5,514 | | | | | | | (5,514) | | | | 0010 |
| .012423A MXEA<br>ASIAN12/28/\|.012423A\|MXEA<br>ASIAN 12/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2023 | 12/28/2023 | 12/28/2023 | Exercise | 660 | 1,282,578 | 1943.3 | | 46,966 | 64,165 | | | | | | 17,199 | | | | 0010 |
| .012423E MXEA<br>EUR012/28/2\|.012423E\|MXEA<br>EURO 12/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2023 | 12/28/2023 | 12/28/2023 | Exercise | 586 | 1,138,774 | 1943.3 | | 25,081 | 36,309 | | | | | | 11,228 | | | | 0010 |
| .012423F MXEA<br>EUR012/28/2\|.012423F\|MXEA<br>EURO 12/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2023 | 12/28/2023 | 12/28/2023 | Exercise | 823 | 1,599,336 | 1943.3 | | 69,173 | 104,751 | | | | | | 35,578 | | | | 0010 |
| .012623C SPX<br>EUR007/14/23\|.012623C\|SPX<br>EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 07/14/2023 | 07/14/2023 | Exercise | 334 | 1,266,783 | 3790.38 | | 66,327 | 96,276 | | 66,327 | | | | | 29,949 | | | 0010 |
| .012623E SPX<br>EUR009/14/23\|.012623E\|SPX<br>EURO 09/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 09/14/2023 | 09/14/2023 | Exercise | 480 | 1,897,242 | 3946.01 | | 89,535 | 150,832 | | 89,535 | | | | | 61,297 | | | 0010 |
| .012623B SPX<br>EUR006/14/23\|.012623B\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 06/14/2023 | 06/14/2023 | Exercise | 458 | 1,713,539 | 3735.48 | | 96,895 | 134,515 | | 96,895 | | | | | 37,620 | | | 0010 |
| .012623D SPX<br>EUR008/14/23\|.012623D\|SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 08/14/2023 | 08/14/2023 | Exercise | 473 | 2,035,168 | 4297.14 | | 42,284 | 91,208 | | 42,284 | | | | | 48,924 | | | 0010 |
| .012623F SPX<br>EUR010/16/23\|.012623F\|SPX<br>EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 10/16/2023 | 10/16/2023 | Exercise | 286 | 1,026,872 | 3583.07 | | 57,272 | 75,886 | | 57,272 | | | | | 18,614 | | | 0010 |
| .012623A SPX<br>EUR005/15/23\|.012623A\|SPX<br>EURO 05/15/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 05/15/2023 | 05/15/2023 | Exercise | 354 | 1,420,359 | 4008.01 | | 51,977 | 45,456 | | 51,977 | | | | | (6,521) | | | 0010 |
| .012623U SPX<br>EUR012/21/23\|.012623U\|SPX<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/21/2023 | 12/21/2023 | Exercise | 273 | 1,059,047 | 3878.44 | | 68,325 | 112,258 | | | | | | | 43,933 | | | 0010 |
| .012623L SPX<br>EUR012/07/23\|.012623L\|SPX<br>EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/07/2023 | 12/07/2023 | Exercise | 1,367 | 5,378,967 | 3933.92 | | 306,378 | 519,613 | | | | | | | 213,235 | | | 0010 |
| .012623S SPX<br>EUR012/21/23\|.012623S\|SPX<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/21/2023 | 12/21/2023 | Exercise | 1,262 | 4,896,220 | 3878.44 | | 271,824 | 434,298 | | | | | | | 162,474 | | | 0010 |
| .012623I SPX<br>EUR011/28/23\|.012623I\|SPX<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 11/28/2023 | 11/28/2023 | Exercise | 380 | 1,506,337 | 3963.94 | | 90,575 | 161,930 | | | | | | | 71,355 | | | 0010 |
| .012623H SPX<br>EUR011/28/23\|.012623H\|SPX<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 11/28/2023 | 11/28/2023 | Exercise | 1,369 | 5,427,783 | 3963.94 | | 294,671 | 511,841 | | | | | | | 217,170 | | | 0010 |
| .012623X SPX<br>EUR012/28/23\|.012623X\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/28/2023 | 12/28/2023 | Exercise | 551 | 2,086,219 | 3783.22 | | 147,405 | 227,188 | | | | | | | 79,783 | | | 0010 |
| .012623P SPX<br>EUR012/14/23\|.012623P\|SPX<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/14/2023 | 12/14/2023 | Exercise | 970 | 3,879,176 | 3995.32 | | 227,285 | 419,723 | | | | | | | 192,438 | | | 0010 |
| .0126230 SPX<br>EUR012/14/23\|.0126230\|SPX<br>EURO 12/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/14/2023 | 12/14/2023 | Exercise | 605 | 2,419,566 | 3995.32 | | 136,375 | 248,732 | | | | | | | 112,357 | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .012623V SPX<br>EUR012/21/23\|.012623V\|SPX<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/21/2023 | 12/21/2023 | Exercise | 654 | 2,539,952 | 3878.44 | | 167,901 | 277,366 | | | | | | 109,465 | | | | 0010 |
| .012623W SPX<br>EUR012/28/23\|.012623W\|SPX<br>EURO 12/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/28/2023 | 12/28/2023 | Exercise | 522 | 1,978,548 | 3783.22 | | 132,439 | 202,404 | | | | | | 69,965 | | | | 0010 |
| .012623M SPX<br>EUR012/07/23\|.012623M\|SPX<br>EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/07/2023 | 12/07/2023 | Exercise | 666 | 2,622,194 | 3933.92 | | 157,868 | 271,397 | | | | | | 113,529 | | | | 0010 |
| .012623T SPX<br>EUR012/21/23\|.012623T\|SPX<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/21/2023 | 12/21/2023 | Exercise | 441 | 1,713,301 | 3878.44 | | 107,425 | 175,441 | | | | | | 68,016 | | | | 0010 |
| .012623J SPX<br>EUR011/28/23\|.012623J\|SPX<br>EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 11/28/2023 | 11/28/2023 | Exercise | 2,123 | 8,416,673 | 3963.94 | | 510,359 | 914,892 | | | | | | 404,533 | | | | 0010 |
| .012623N SPX<br>EUR012/07/23\|.012623N\|SPX<br>EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/07/2023 | 12/07/2023 | Exercise | 1,077 | 4,239,507 | 3933.92 | | 262,975 | 455,751 | | | | | | 192,776 | | | | 0010 |
| .AC13023 PDLV5E<br>EUR012/28\|.AC13023\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 01/30/2023 | 12/28/2023 | 12/28/2023 | Expiration | 1,418 | 551,028 | 388.51 | | 13,114 | | | | | | | (13,114) | | | | 0010 |
| .020823E PDLV5E<br>EUR012/28\|.020823E\|PDLV5E<br>EURO 12/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 02/08/2023 | 12/28/2023 | 12/28/2023 | Expiration | 730 | 283,680 | 388.51 | | 6,042 | | | | | | | (6,042) | | | | 0010 |
| .H031323 SPX<br>EQFWD11/14/2\|.H031323\|SPX<br>EQFWD 11/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 03/13/2023 | 11/14/2023 | 11/14/2023 | Exercise | 1,003 | 4,000,003 | 3986.37 | | 251,979 | 511,072 | | | | | | 259,093 | | | | 0010 |
| .032923L SPX<br>EUR007/21/23\|.032923L\|SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/29/2023 | 07/21/2023 | 07/21/2023 | Exercise | 2,061 | 8,244,995 | 3998.95 | | 320,794 | 655,484 | | 57,285 | | | | 334,691 | | | | 0010 |
| .032923H SPX<br>EUR007/21/23\|.032923H\|SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/29/2023 | 07/21/2023 | 07/21/2023 | Exercise | 1,217 | 4,870,001 | 3998.95 | | 137,224 | 247,887 | | 24,504 | | | | 110,663 | | | | 0010 |
| .032923C SPX<br>EUR007/21/23\|.032923C\|SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/29/2023 | 07/21/2023 | 07/21/2023 | Exercise | 1,132 | 4,530,011 | 3998.95 | | 92,788 | 158,094 | | 16,569 | | | | 65,306 | | | | 0010 |
| .032923E SPX<br>EUR007/21/23\|.032923E\|SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/29/2023 | 07/21/2023 | 07/21/2023 | Exercise | 1,056 | 4,225,011 | 3998.95 | | 97,380 | 169,003 | | 17,389 | | | | 71,622 | | | | 0010 |
| .032923D SPX<br>EUR007/21/23\|.032923D\|SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/29/2023 | 07/21/2023 | 07/21/2023 | Exercise | 2,535 | 10,140,018 | 3998.95 | | 221,085 | 380,249 | | 39,479 | | | | 159,164 | | | | 0010 |
| .032923A SPX<br>EUR007/21/23\|.032923A\|SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/29/2023 | 07/21/2023 | 07/21/2023 | Exercise | 5,010 | 20,035,019 | 3998.95 | | 248,650 | 400,705 | | 44,402 | | | | 152,056 | | | | 0010 |
| .032923G SPX<br>EUR007/21/23\|.032923G\|SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/29/2023 | 07/21/2023 | 07/21/2023 | Exercise | 1,867 | 7,469,999 | 3998.95 | | 198,904 | 354,825 | | 35,519 | | | | 155,921 | | | | 0010 |
| .032923F SPX<br>EUR007/21/23\|.032923F\|SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/29/2023 | 07/21/2023 | 07/21/2023 | Exercise | 1,519 | 6,075,005 | 3998.95 | | 150,290 | 264,256 | | 26,837 | | | | 113,967 | | | | 0010 |
| .032923B SPX<br>EUR007/21/23\|.032923B\|SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/29/2023 | 07/21/2023 | 07/21/2023 | Exercise | 1,271 | 5,084,985 | 3998.95 | | 88,349 | 147,465 | | 15,777 | | | | 59,115 | | | | 0010 |
| .032923K SPX<br>EUR007/21/23\|.032923K\|SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/29/2023 | 07/21/2023 | 07/21/2023 | Exercise | 1,749 | 6,995,003 | 3998.95 | | 240,079 | 460,969 | | 42,871 | | | | 220,890 | | | | 0010 |
| .032923I SPX<br>EUR007/21/23\|.032923I\|SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/29/2023 | 07/21/2023 | 07/21/2023 | Exercise | 1,971 | 7,885,010 | 3998.95 | | 236,159 | 433,671 | | 42,171 | | | | 197,512 | | | | 0010 |
| .032923J SPX<br>EUR007/21/23\|.032923J\|SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC<br>G5GSEF7VJP5I7OUK5573 | 03/29/2023 | 07/21/2023 | 07/21/2023 | Exercise | 1,512 | 6,050,011 | 3998.95 | | 192,789 | 360,585 | | 34,427 | | | | 167,796 | | | | 0010 |
| .061423V EEJ<br>EUR010/16/23\|.061423V\|EEJ<br>EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 06/14/2023 | 10/16/2023 | 10/16/2023 | Exercise | 23,358 | 3,220,000 | 137.85 | | 135,240 | 36,440 | | 135,240 | | | | | (98,800) | | | 0010 |
| .010821C SGIXCGMS<br>EUR001/\|.010821C\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 01/08/2021 | 01/09/2023 | 01/09/2023 | Expiration | 3,756 | 1,418,980 | 377.74 | 50,675 | | | | | | | | (558) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .011421W EEJ EUR001/17/23\|.011421W\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2021 | 01/17/2023 | 01/17/2023 | Expiration | 22,326 | 3,200,000 | 143.33 | 140,800 | | | | 140,800 | | 139,901 | | | (140,800) | | | 0010 |
| .R011421 SPX EUR001/17/23\|.R011421\|SPX EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/14/2021 | 01/17/2023 | 01/17/2023 | Exercise | 546 | 2,074,984 | 3795.54 | 224,308 | | 106,840 | | 224,308 | | 171,480 | | | (117,468) | | | 0010 |
| .011521B SGIXCGMS EUR001/\|.011521B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/15/2021 | 01/17/2023 | 01/17/2023 | Expiration | 3,909 | 1,475,398 | 377.41 | 50,625 | | | | | | | | | (1,114) | | | 0010 |
| .012221Q SGIXCGMS EUR001/\|.012221Q\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/22/2021 | 01/23/2023 | 01/23/2023 | Expiration | 3,848 | 1,459,712 | 379.28 | 50,802 | | | | | | | | | (1,537) | | | 0010 |
| .012221X PDLV5E EUR001/17\|.012221X\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/22/2021 | 01/17/2023 | 01/17/2023 | Expiration | 961 | 406,710 | 422.83 | 14,194 | | | | | | | | | (315) | | | 0010 |
| .012221W PDLV5E EUR001/09\|.012221W\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 01/22/2021 | 01/09/2023 | 01/09/2023 | Expiration | 1,433 | 609,308 | 425.17 | 19,559 | | | | | | | | | (219) | | | 0010 |
| .012921B SGIXCGMS EUR001/\|.012921B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/29/2021 | 01/30/2023 | 01/30/2023 | Expiration | 4,217 | 1,592,564 | 377.63 | 46,348 | | | | | | | | | (1,849) | | | 0010 |
| .020921B SGIXCGMS EUR002/\|.020921B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 02/09/2021 | 02/07/2023 | 02/07/2023 | Expiration | 5,426 | 2,035,381 | 375.11 | 73,632 | | | | | | | | | (3,753) | | | 0010 |
| .R021621 SPX EUR002/14/23\|.R021621\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 02/16/2021 | 02/14/2023 | 02/14/2023 | Exercise | 493 | 1,940,000 | 3932.59 | 224,167 | | 100,409 | | 224,167 | | 188,593 | | | (123,758) | | | 0010 |
| .021621W EEJ EUR002/14/23\|.021621W\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/16/2021 | 02/14/2023 | 02/14/2023 | Expiration | 21,072 | 3,065,000 | 145.45 | 134,554 | | | | 134,554 | | 132,907 | | | (134,554) | | | 0010 |
| .021721J PDLV5E EUR002/07\|.021721J\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/17/2021 | 02/07/2023 | 02/07/2023 | Expiration | 1,055 | 447,753 | 424.36 | 13,836 | | | | | | | | | (713) | | | 0010 |
| .021721I PDLV5E EUR001/30\|.021721I\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/17/2021 | 01/30/2023 | 01/30/2023 | Expiration | 604 | 256,297 | 423.71 | 8,048 | | | | | | | | | (329) | | | 0010 |
| .021721H PDLV5E EUR001/23\|.021721H\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/17/2021 | 01/23/2023 | 01/23/2023 | Expiration | 816 | 347,125 | 425.21 | 10,275 | | | | | | | | | (322) | | | 0010 |
| .021721B SGIXCGMS EUR002/\|.021721B\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 02/17/2021 | 02/14/2023 | 02/14/2023 | Expiration | 3,983 | 1,487,031 | 373.29 | 51,587 | | | | | | | | | (3,131) | | | 0010 |
| .021721K PDLV5E EUR002/14\|.021721K\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/17/2021 | 02/14/2023 | 02/14/2023 | Expiration | 832 | 351,016 | 421.62 | 11,970 | | | | | | | | | (726) | | | 0010 |
| .022321P SGIXCGMS EUR002/\|.022321P\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 02/23/2021 | 02/21/2023 | 02/21/2023 | Expiration | 2,127 | 788,535 | 370.7 | 27,440 | | | | | | | | | (1,928) | | | 0010 |
| .031621I PDLV5E EUR002/21\|.031621I\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/16/2021 | 02/21/2023 | 02/21/2023 | Expiration | 669 | 280,716 | 419.14 | 7,972 | | | | | | | | | (577) | | | 0010 |
| .042121P EEJ EUR002/14/23\|.042121P\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 04/21/2021 | 02/14/2023 | 02/14/2023 | Expiration | 2,371 | 345,000 | 145.45 | 13,041 | | | | | | | | | (867) | | | 0010 |
| .062121S EEJ EUR001/17/23\|.062121S\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/21/2021 | 01/17/2023 | 01/17/2023 | Expiration | 3,139 | 450,000 | 143.33 | 24,255 | | | | 24,255 | | 24,129 | | | (24,255) | | | 0010 |
| .010622A SPX EUR001/09/23\|.010622A\|SPX EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 01/06/2022 | 01/09/2023 | 01/09/2023 | Expiration | 2,127 | 9,998,134 | 4700.58 | 794,924 | | | | | | | | | (17,471) | | | 0010 |
| .010722H EEJ EUR001/09/23\|.010722H\|EEJ EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 18,278 | 2,690,000 | 147.17 | 61,332 | | | | | | | | | (1,352) | | | 0010 |
| .J010722 SPX EUR001/09/23\|.J010722\|SPX EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 1,271 | 5,945,000 | 4677.03 | 177,815 | | | | | | | | | (3,919) | | | 0010 |
| .B010722 SPX ASIAN01/09/2\|.B010722\|SPX ASIAN 01/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 1,032 | 4,830,000 | 4677.03 | 133,076 | | | | | | | | | (2,933) | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .K010722 SPX<br>EUR001/09/23\|.K010722\|SPX<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 3,156 | 14,765,000 | 4677.03 | 460,963 | | | | | | | | (10,159) | | | | 0010 |
| .C010722 SPX<br>ASIAN01/09/2\|.C010722\|SPX<br>ASIAN 01/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 1,202 | 5,625,000 | 4677.03 | 176,304 | | | | | | | | (3,886) | | | | 0010 |
| .A010722 SPX<br>ASIAN01/09/2\|.A010722\|SPX<br>ASIAN 01/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 347 | 1,625,000 | 4677.03 | 35,976 | | | | | | | | (793) | | | | 0010 |
| .010722I EEJ<br>EUR001/09/23\|.010722I\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 2,106 | 310,000 | 147.17 | 7,223 | | | | | | | | (159) | | | | 0010 |
| .010722Z SPX<br>ASIAN01/09/2\|.010722Z\|SPX<br>ASIAN 01/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 941 | 4,405,000 | 4677.03 | 51,768 | | | | | | | | (1,141) | | | | 0010 |
| .010722F EEJ<br>EUR001/09/23\|.010722F\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 32,615 | 4,800,000 | 147.17 | 95,040 | | | | | | | | (2,095) | | | | 0010 |
| .010722E EEJ<br>EUR001/09/23\|.010722E\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 12,638 | 1,860,000 | 147.17 | 34,782 | | | | | | | | (767) | | | | 0010 |
| .010722G EEJ<br>EUR001/09/23\|.010722G\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 9,003 | 1,325,000 | 147.17 | 28,620 | | | | | | | | (631) | | | | 0010 |
| .010722P EEJ<br>EUR001/09/23\|.010722P\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 50,587 | 7,445,000 | 147.17 | 212,183 | | | | | | | | (4,676) | | | | 0010 |
| .010722Q EEJ<br>EUR001/09/23\|.010722Q\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 17,055 | 2,510,000 | 147.17 | 73,292 | | | | | | | | (1,615) | | | | 0010 |
| .L010722 SPX<br>EUR001/09/23\|.L010722\|SPX<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 1,418 | 6,635,000 | 4677.03 | 234,216 | | | | | | | | (5,162) | | | | 0010 |
| .010722Y EEJ<br>EUR001/09/23\|.010722Y\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 5,778 | 880,000 | 152.291516 | 15,928 | | | | | | | | (351) | | | | 0010 |
| .010722M EEJ<br>EUR001/09/23\|.010722M\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 19,603 | 2,885,000 | 147.17 | 75,587 | | | | | | | | (1,666) | | | | 0010 |
| .010722N EEJ<br>EUR001/09/23\|.010722N\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 28,572 | 4,205,000 | 147.17 | 112,694 | | | | | | | | (2,484) | | | | 0010 |
| .010722X EEJ<br>EUR001/09/23\|.010722X\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 4,429 | 665,000 | 150.1134 | 15,428 | | | | | | | | (340) | | | | 0010 |
| .D010722 SPX<br>EUR001/09/23\|.D010722\|SPX<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 4,134 | 19,335,000 | 4677.03 | 234,534 | | | | | | | | (5,169) | | | | 0010 |
| .F010722 SPX<br>EUR001/09/23\|.F010722\|SPX<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 1,779 | 8,325,000 | 4677.03 | 201,049 | | | | | | | | (4,431) | | | | 0010 |
| .0107220 EEJ<br>EUR001/09/23\|.0107220\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 1,528 | 225,000 | 147.17 | 6,233 | | | | | | | | (137) | | | | 0010 |
| .E010722 SPX<br>EUR001/09/23\|.E010722\|SPX<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 865 | 4,050,000 | 4677.03 | 75,371 | | | | | | | | (1,661) | | | | 0010 |
| .010722D EEJ<br>EUR001/09/23\|.010722D\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 17,462 | 2,570,000 | 147.17 | 45,489 | | | | | | | | (1,003) | | | | 0010 |
| .010722V EEJ<br>EUR001/09/23\|.010722V\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 23,412 | 3,480,000 | 148.6417 | 94,656 | | | | | | | | (2,086) | | | | 0010 |
| .H010722 SPX<br>EUR001/09/23\|.H010722\|SPX<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 4,501 | 21,055,000 | 4677.03 | 575,433 | | | | | | | | (12,682) | | | | 0010 |
| .010722W EEJ<br>EUR001/09/23\|.010722W\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 1,605 | 240,000 | 149.52472 | 5,928 | | | | | | | | (131) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .010722J EEJ<br>EUR01/09/23\|.010722J\|EEJ<br>EUR0 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 13,148 | 1,935,000 | 147.17 | 46,634 | | | | | | | | (1,028) | | | | 0010 |
| .G010722 SPX<br>EUR01/09/23\|.G010722\|SPX<br>EUR0 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 1,147 | 5,365,000 | 4677.03 | 140,724 | | | | | | | | (3,101) | | | | 0010 |
| .I010722 SPX<br>EUR01/09/23\|.I010722\|SPX<br>EUR0 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co.<br>4PQUHN3JPFGFNF3BB653 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 2,772 | 12,965,000 | 4677.03 | 371,188 | | | | | | | | (8,180) | | | | 0010 |
| .010722U EEJ<br>EUR01/09/23\|.010722U\|EEJ<br>EUR0 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 3,424 | 505,000 | 147.449623 | 15,554 | | | | | | | | (343) | | | | 0010 |
| .010722L EEJ<br>EUR01/09/23\|.010722L\|EEJ<br>EUR0 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 36,250 | 5,335,000 | 147.17 | 136,576 | | | | | | | | (3,010) | | | | 0010 |
| .010722C EEJ<br>EUR01/09/23\|.010722C\|EEJ<br>EUR0 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 2,072 | 305,000 | 147.17 | 3,569 | | | | | | | | (79) | | | | 0010 |
| .010722K EEJ<br>EUR01/09/23\|.010722K\|EEJ<br>EUR0 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/07/2022 | 01/09/2023 | 01/09/2023 | Expiration | 33,600 | 4,945,000 | 147.17 | 123,131 | | | | | | | | (2,714) | | | | 0010 |
| .011022J SGIXCGMS<br>EUR01/\|.011022J\|SGIXCGMS<br>EUR0 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 01/10/2022 | 01/09/2023 | 01/09/2023 | Expiration | 1,839 | 682,119 | 370.86 | 15,634 | | | | | | | | (346) | | | | 0010 |
| .0110220 PDLV5E<br>EUR01/09\|.0110220\|PDLV5E<br>EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E570DZWZ7FF32TWEFA76 | 01/10/2022 | 01/09/2023 | 01/09/2023 | Expiration | 7,986 | 3,454,661 | 432.56 | 77,039 | | | | | | | | (1,703) | | | | 0010 |
| .0110220 PDLV5E<br>EUR01/09\|.0110220\|PDLV5E<br>EUR0 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E570DZWZ7FF32TWEFA76 | 01/10/2022 | 01/09/2023 | 01/09/2023 | Expiration | 2,693 | 1,165,141 | 432.56 | 21,206 | | | | | | | | (469) | | | | 0010 |
| .Q011422 SPX<br>EUR01/17/23\|.Q011422\|SPX<br>EUR0 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHWDI71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 8,759 | 40,845,000 | 4662.85 | 1,919,715 | | | | 1,919,715 | | 1,919,697 | | (1,919,715) | | | | 0010 |
| .N011422 SPX<br>EUR01/17/23\|.N011422\|SPX<br>EUR0 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHWDI71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,228 | 5,730,000 | 4662.85 | 232,065 | | | | 232,065 | | 232,063 | | (232,065) | | | | 0010 |
| .R011422 SPX<br>EUR01/17/23\|.R011422\|SPX<br>EUR0 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHWDI71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,651 | 7,700,000 | 4662.85 | 399,630 | | | | 399,630 | | 399,627 | | (399,630) | | | | 0010 |
| .L011422 SPX<br>EUR01/17/23\|.L011422\|SPX<br>EUR0 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHWDI71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 194 | 905,000 | 4662.85 | 31,404 | | | | 31,404 | | 31,403 | | (31,404) | | | | 0010 |
| .P011422 SPX<br>EUR01/17/23\|.P011422\|SPX<br>EUR0 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHWDI71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,451 | 6,770,000 | 4662.85 | 311,420 | | | | 311,420 | | 311,417 | | (311,420) | | | | 0010 |
| .0011422 SPX<br>EUR01/17/23\|.0011422\|SPX<br>EUR0 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHWDI71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 7,204 | 33,595,000 | 4662.85 | 1,397,552 | | | | 1,397,552 | | 1,397,538 | | (1,397,552) | | | | 0010 |
| .011422X EEJ<br>EUR01/17/23\|.011422X\|EEJ<br>EUR0 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 76,852 | 11,275,000 | 146.71 | 356,290 | | | | 356,290 | | 356,275 | | (356,290) | | | | 0010 |
| .011422G EEJ<br>EUR01/17/23\|.011422G\|EEJ<br>EUR0 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 2,999 | 440,000 | 146.71 | 8,976 | | | | | | | | (396) | | | | 0010 |
| .F011422 SPX<br>EUR01/17/23\|.F011422\|SPX<br>EUR0 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHWDI71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 677 | 3,160,000 | 4662.85 | 72,364 | | | | | | | | (3,190) | | | | 0010 |
| .011422F EEJ<br>EUR01/17/23\|.011422F\|EEJ<br>EUR0 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 2,249 | 330,000 | 146.71 | 6,435 | | | | | | | | (284) | | | | 0010 |
| .011422I EEJ<br>EUR01/17/23\|.011422I\|EEJ<br>EUR0 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 4,464 | 655,000 | 146.71 | 14,869 | | | | | | | | (655) | | | | 0010 |
| .011422U EEJ<br>EUR01/17/23\|.011422U\|EEJ<br>EUR0 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 17,850 | 2,645,000 | 148.1771 | 71,944 | | | | | | | | (3,171) | | | | 0010 |
| .011422H EEJ<br>EUR01/17/23\|.011422H\|EEJ<br>EUR0 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 4,362 | 640,000 | 146.71 | 13,760 | | | | | | | | (607) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .011422T EEJ EUR001/17/23\|.011422T\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 5,234 | 770,000 | 147.106117 | 23,408 | | | | | | | | (1,032) | | | | 0010 |
| .011422J EEJ EUR001/17/23\|.011422J\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 9,201 | 1,350,000 | 146.71 | 32,535 | | | | | | | | (1,434) | | | | 0010 |
| .G011422 SPX EUR001/17/23\|.G011422\|SPX EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,561 | 7,280,000 | 4662.85 | 184,184 | | | | | | | | (8,118) | | | | 0010 |
| .M011422 SPX EUR001/17/23\|.M011422\|SPX EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 765 | 3,570,000 | 4662.85 | 126,021 | | | | | | | | (5,555) | | | | 0010 |
| .C011422 SPX ASIAN01/17/2\|.C011422\|SPX ASIAN 01/17 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,041 | 4,855,000 | 4662.85 | 153,078 | | | | | | | | (6,747) | | | | 0010 |
| .011422Z SPX ASIAN01/17/2\|.011422Z\|SPX ASIAN 01/17 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,232 | 5,745,000 | 4662.85 | 67,923 | | | | | | | | (2,994) | | | | 0010 |
| .D011422 SPX EUR001/17/23\|.D011422\|SPX EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 3,486 | 16,255,000 | 4662.85 | 198,311 | | | | | | | | (8,741) | | | | 0010 |
| .A011422 SPX ASIAN01/17/2\|.A011422\|SPX ASIAN 01/17 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 212 | 990,000 | 4662.85 | 23,001 | | | | | | | | (1,014) | | | | 0010 |
| .E011422 SPX EUR001/17/23\|.E011422\|SPX EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,064 | 4,965,000 | 4662.85 | 88,874 | | | | | | | | (3,917) | | | | 0010 |
| .B011422 SPX ASIAN01/17/2\|.B011422\|SPX ASIAN 01/17 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 795 | 3,710,000 | 4662.85 | 102,211 | | | | | | | | (4,505) | | | | 0010 |
| .011422M EEJ EUR001/17/23\|.011422M\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 18,335 | 2,690,000 | 146.71 | 70,478 | | | | | | | | (3,106) | | | | 0010 |
| .011422L EEJ EUR001/17/23\|.011422L\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 23,583 | 3,460,000 | 146.71 | 88,230 | | | | | | | | (3,889) | | | | 0010 |
| .J011422 SPX EUR001/17/23\|.J011422\|SPX EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,098 | 5,120,000 | 4662.85 | 152,064 | | | | | | | | (6,703) | | | | 0010 |
| .K011422 SPX EUR001/17/23\|.K011422\|SPX EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 3,058 | 14,260,000 | 4662.85 | 442,060 | | | | | | | | (19,485) | | | | 0010 |
| .011422P EEJ EUR001/17/23\|.011422P\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 2,965 | 435,000 | 146.71 | 12,659 | | | | | | | | (558) | | | | 0010 |
| .011422K EEJ EUR001/17/23\|.011422K\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 33,740 | 4,950,000 | 146.71 | 122,760 | | | | | | | | (5,411) | | | | 0010 |
| .011422V EEJ EUR001/17/23\|.011422V\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 5,413 | 810,000 | 149.629529 | 18,792 | | | | | | | | (828) | | | | 0010 |
| .I011422 SPX EUR001/17/23\|.I011422\|SPX EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,774 | 8,275,000 | 4662.85 | 235,838 | | | | | | | | (10,395) | | | | 0010 |
| .011422C EEJ EUR001/17/23\|.011422C\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,431 | 210,000 | 146.71 | 2,436 | | | | | | | | (107) | | | | 0010 |
| .H011422 SPX EUR001/17/23\|.H011422\|SPX EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 3,228 | 15,055,000 | 4662.85 | 409,496 | | | | | | | | (18,049) | | | | 0010 |
| .011422W EEJ EUR001/17/23\|.011422W\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 3,558 | 540,000 | 151.756824 | 9,828 | | | | | | | | (433) | | | | 0010 |
| .011422E EEJ EUR001/17/23\|.011422E\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 18,948 | 2,780,000 | 146.71 | 50,040 | | | | | | | | (2,206) | | | | 0010 |
| .0114220 EEJ EUR001/17/23\|.0114220\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 29,207 | 4,285,000 | 146.71 | 122,123 | | | | | | | | (5,383) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .011422N EEJ<br>EUR001/17/23\|.011422N\|EEJ<br>EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 15,677 | 2,300,000 | 146.71 | 61,410 | | | | | | | | (2,707) | | | | 0010 |
| .011422D EEJ<br>EUR001/17/23\|.011422D\|EEJ<br>EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/14/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,567 | 230,000 | 146.71 | 3,749 | | | | | | | | (165) | | | | 0010 |
| .011822A SGIXCGMS<br>EUR001/\|.011822A\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 01/18/2022 | 01/17/2023 | 01/17/2023 | Expiration | 875 | 324,171 | 370.43 | 6,861 | | | | | | | | (303) | | | | 0010 |
| .K012122 SPX<br>EUR001/23/23\|.K012122\|SPX<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 2,182 | 9,599,999 | 4397.94 | 273,600 | | | | | | | | (16,582) | | | | 0010 |
| .012122W EEJ<br>EUR001/23/23\|.012122W\|EEJ<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 14,223 | 2,075,000 | 145.888743 | 56,233 | | | | | | | | (3,408) | | | | 0010 |
| .012122K EEJ<br>EUR001/23/23\|.012122K\|EEJ<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 27,383 | 3,955,000 | 144.43 | 98,084 | | | | | | | | (5,944) | | | | 0010 |
| .J012122 SPX<br>EUR001/23/23\|.J012122\|SPX<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 3,534 | 15,545,003 | 4397.94 | 422,824 | | | | | | | | (25,626) | | | | 0010 |
| .012122L EEJ<br>EUR001/23/23\|.012122L\|EEJ<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 29,495 | 4,260,000 | 144.43 | 108,630 | | | | | | | | (6,584) | | | | 0010 |
| .012122V EEJ<br>EUR001/23/23\|.012122V\|EEJ<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 6,298 | 910,000 | 144.473329 | 28,574 | | | | | | | | (1,732) | | | | 0010 |
| .012122I EEJ<br>EUR001/23/23\|.012122I\|EEJ<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 28,491 | 4,115,000 | 144.43 | 92,176 | | | | | | | | (5,586) | | | | 0010 |
| .012122A EEJ<br>EUR001/09/23\|.012122A\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/09/2023 | 01/09/2023 | Expiration | 4,280 | 630,000 | 147.17 | 11,214 | | | | | | | | (257) | | | | 0010 |
| .I012122 SPX<br>EUR001/23/23\|.I012122\|SPX<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 1,283 | 5,645,020 | 4397.94 | 143,948 | | | | | | | | (8,724) | | | | 0010 |
| .012122H EEJ<br>EUR001/23/23\|.012122H\|EEJ<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 3,427 | 495,000 | 144.43 | 10,593 | | | | | | | | (642) | | | | 0010 |
| .012122J EEJ<br>EUR001/23/23\|.012122J\|EEJ<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 10,281 | 1,485,000 | 144.43 | 35,789 | | | | | | | | (2,169) | | | | 0010 |
| .E012122 SPX<br>ASIAN01/23/2\|.E012122\|SPX<br>ASIAN 01/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 468 | 2,060,000 | 4397.94 | 67,834 | | | | | | | | (4,111) | | | | 0010 |
| .012122S EEJ<br>EUR001/09/23\|.012122S\|EEJ<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/09/2023 | 01/09/2023 | Expiration | 1,829 | 275,000 | 150.290004 | 4,565 | | | | | | | | (105) | | | | 0010 |
| .C012122 SPX<br>ASIAN01/23/2\|.C012122\|SPX<br>ASIAN 01/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 694 | 3,055,000 | 4397.94 | 85,390 | | | | | | | | (5,175) | | | | 0010 |
| .D012122 SPX<br>ASIAN01/23/2\|.D012122\|SPX<br>ASIAN 01/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 1,191 | 5,240,000 | 4397.94 | 165,207 | | | | | | | | (10,013) | | | | 0010 |
| .L012122 SPX<br>EUR001/23/23\|.L012122\|SPX<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 1,153 | 5,075,003 | 4397.94 | 150,728 | | | | | | | | (9,135) | | | | 0010 |
| .012122Q EEJ<br>EUR001/23/23\|.012122Q\|EEJ<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 8,966 | 1,295,000 | 144.43 | 37,814 | | | | | | | | (2,292) | | | | 0010 |
| .012122E EEJ<br>EUR001/23/23\|.012122E\|EEJ<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 14,401 | 2,080,000 | 144.43 | 36,816 | | | | | | | | (2,231) | | | | 0010 |
| .A012122 SPX<br>ASIAN01/23/2\|.A012122\|SPX<br>ASIAN 01/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 1,035 | 4,555,000 | 4397.94 | 52,902 | | | | | | | | (3,206) | | | | 0010 |
| .012122P EEJ<br>EUR001/23/23\|.012122P\|EEJ<br>EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 35,934 | 5,190,000 | 144.43 | 147,915 | | | | | | | | (8,965) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .F012122 SPX EUR001/23/23\|.F012122\|SPX EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 4,215 | 18,540,000 | 4397.94 | 224,334 | | | | | | | | (13,596) | | | | 0010 |
| .012122F EEJ EUR001/23/23\|.012122F\|EEJ EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 6,127 | 885,000 | 144.43 | 16,461 | | | | | | | | (998) | | | | 0010 |
| .012122R EEJ EUR001/09/23\|.012122R\|EEJ EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/09/2023 | 01/09/2023 | Expiration | 4,143 | 615,000 | 148.420945 | 12,792 | | | | | | | | (293) | | | | 0010 |
| .G012122 SPX EUR001/23/23\|.G012122\|SPX EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 956 | 4,205,002 | 4397.94 | 76,111 | | | | | | | | (4,613) | | | | 0010 |
| .012122G EEJ EUR001/23/23\|.012122G\|EEJ EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 4,154 | 600,000 | 144.43 | 11,940 | | | | | | | | (724) | | | | 0010 |
| .H012122 SPX EUR001/23/23\|.H012122\|SPX EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 806 | 3,545,004 | 4397.94 | 80,826 | | | | | | | | (4,899) | | | | 0010 |
| .012122Y EEJ EUR001/23/23\|.012122Y\|EEJ EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 3,970 | 585,000 | 147.347486 | 13,514 | | | | | | | | (819) | | | | 0010 |
| .012122Z EEJ EUR001/23/23\|.012122Z\|EEJ EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 7,426 | 1,110,000 | 149.470607 | 19,980 | | | | | | | | (1,211) | | | | 0010 |
| .012122B EEJ EUR001/17/23\|.012122B\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/17/2023 | 01/17/2023 | Expiration | 19,800 | 2,905,000 | 146.71 | 51,419 | | | | | | | | (2,304) | | | | 0010 |
| .M012122 SPX EUR001/23/23\|.M012122\|SPX EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 3,507 | 15,424,983 | 4397.94 | 478,175 | | | | | | | | (28,980) | | | | 0010 |
| .012122O EEJ EUR001/23/23\|.012122O\|EEJ EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 3,046 | 440,000 | 144.43 | 12,188 | | | | | | | | (739) | | | | 0010 |
| .012122M EEJ EUR001/23/23\|.012122M\|EEJ EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 18,174 | 2,625,000 | 144.43 | 68,513 | | | | | | | | (4,152) | | | | 0010 |
| .012122C EEJ EUR001/17/23\|.012122C\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/17/2023 | 01/17/2023 | Expiration | 15,847 | 2,325,000 | 146.71 | 49,058 | | | | | | | | (2,199) | | | | 0010 |
| .N012122 SPX EUR001/23/23\|.N012122\|SPX EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 785 | 3,455,022 | 4397.94 | 115,743 | | | | | | | | (7,015) | | | | 0010 |
| .012122X EEJ EUR001/23/23\|.012122X\|EEJ EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 4,873 | 715,000 | 146.711994 | 17,732 | | | | | | | | (1,075) | | | | 0010 |
| .012122D EEJ EUR001/23/23\|.012122D\|EEJ EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 2,284 | 330,000 | 144.43 | 3,729 | | | | | | | | (226) | | | | 0010 |
| .B012122 SPX ASIAN01/23/2\|.B012122\|SPX ASIAN 01/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 276 | 1,215,000 | 4397.94 | 29,111 | | | | | | | | (1,764) | | | | 0010 |
| .012122N EEJ EUR001/23/23\|.012122N\|EEJ EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2022 | 01/23/2023 | 01/23/2023 | Expiration | 17,240 | 2,490,000 | 144.43 | 66,483 | | | | | | | | (4,029) | | | | 0010 |
| .012422L MXEA EURO 01/23/\|.012422L\|MXEA EURO 01/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2022 | 01/23/2023 | 01/23/2023 | Expiration | 1,425 | 3,255,199 | 2284.35 | 71,678 | | | | | | | | (4,356) | | | | 0010 |
| .012422J MXEA EURO 01/17/\|.012422J\|MXEA EURO 01/17 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,254 | 2,925,582 | 2333.0 | 52,781 | | | | | | | | (2,372) | | | | 0010 |
| .012422K MXEA EURO 01/23/\|.012422K\|MXEA EURO 01/23 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2022 | 01/23/2023 | 01/23/2023 | Expiration | 591 | 1,350,051 | 2284.35 | 19,255 | | | | | | | | (1,170) | | | | 0010 |
| .012422B MXEA ASIAN01/09/\|.012422B\|MXEA ASIAN 01/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2022 | 01/09/2023 | 01/09/2023 | Expiration | 766 | 1,784,006 | 2328.99 | 20,100 | | | | | | | | (462) | | | | 0010 |
| .012422G MXEA EURO 01/09/\|.012422G\|MXEA EURO 01/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2022 | 01/09/2023 | 01/09/2023 | Expiration | 570 | 1,327,524 | 2328.99 | 17,653 | | | | | | | | (406) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .012422C MXEA ASIAN01/17/\|.012422C\|MXEA ASIAN 01/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2022 | 01/17/2023 | 01/17/2023 | Expiration | 553 | 1,290,149 | 2333.0 | 13,836 | | | | | | | | (622) | | | | 0010 |
| .012422D MXEA ASIAN01/23/\|.012422D\|MXEA ASIAN 01/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2022 | 01/23/2023 | 01/23/2023 | Expiration | 658 | 1,503,102 | 2284.35 | 23,372 | | | | | | | | (1,420) | | | | 0010 |
| .P012422 PDLV5E EUR001/23\|.P012422\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 01/24/2022 | 01/23/2023 | 01/23/2023 | Expiration | 3,413 | 1,458,302 | 427.23 | 34,708 | | | | | | | | (2,109) | | | | 0010 |
| .012422I MXEA EURO 01/17/\|.012422I\|MXEA EURO 01/17 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2022 | 01/17/2023 | 01/17/2023 | Expiration | 652 | 1,521,116 | 2333.0 | 22,031 | | | | | | | | (990) | | | | 0010 |
| .N012422 PDLV5E EUR001/17\|.N012422\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 01/24/2022 | 01/17/2023 | 01/17/2023 | Expiration | 3,891 | 1,674,001 | 430.21 | 34,150 | | | | | | | | (1,535) | | | | 0010 |
| .012422H MXEA EURO 01/09/\|.012422H\|MXEA EURO 01/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 01/24/2022 | 01/09/2023 | 01/09/2023 | Expiration | 2,157 | 5,023,631 | 2328.99 | 91,910 | | | | | | | | (2,113) | | | | 0010 |
| .J012422 SGIXCGMS EUR001/\|.J012422\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/24/2022 | 01/23/2023 | 01/23/2023 | Expiration | 2,298 | 846,287 | 368.13 | 21,403 | | | | | | | | (1,301) | | | | 0010 |
| .012522A SPX EQFWD01/30/2\|.012522A\|SPX EQFWD 01/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/25/2022 | 01/30/2023 | 01/30/2023 | Expiration | 2,357 | 10,196,221 | 4325.0 | 952,026 | | | | | | | | (75,024) | | | | 0010 |
| .012822H EEJ EUR001/30/23\|.012822H\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 3,183 | 460,000 | 144.51 | 9,844 | | | | | | | | (786) | | | | 0010 |
| .012822G EEJ EUR001/30/23\|.012822G\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 9,411 | 1,360,000 | 144.51 | 27,064 | | | | | | | | (2,162) | | | | 0010 |
| .L012822 SPX EUR001/30/23\|.L012822\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 2,846 | 12,615,000 | 4431.85 | 448,589 | | | | | | | | (35,838) | | | | 0010 |
| .K012822 SPX EUR001/30/23\|.K012822\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 5,107 | 22,635,000 | 4431.85 | 694,442 | | | | | | | | (55,479) | | | | 0010 |
| .012822V EEJ EUR001/30/23\|.012822V\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 21,513 | 3,140,000 | 145.9551 | 85,094 | | | | | | | | (6,798) | | | | 0010 |
| .B012822 SPX ASIAN01/30/2\|.B012822\|SPX ASIAN 01/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 1,190 | 5,275,000 | 4431.85 | 147,726 | | | | | | | | (11,802) | | | | 0010 |
| .012822R EEJ EUR001/17/23\|.012822R\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/17/2023 | 01/17/2023 | Expiration | 3,856 | 570,000 | 147.810325 | 10,203 | | | | | | | | (466) | | | | 0010 |
| .012822J EEJ EUR001/30/23\|.012822J\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 27,645 | 3,995,000 | 144.51 | 92,684 | | | | | | | | (7,405) | | | | 0010 |
| .C012822 SPX ASIAN01/30/2\|.C012822\|SPX ASIAN 01/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 1,303 | 5,775,000 | 4431.85 | 185,845 | | | | | | | | (14,847) | | | | 0010 |
| .D012822 SPX ASIAN01/30/2\|.D012822\|SPX ASIAN 01/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 451 | 2,000,000 | 4431.85 | 66,912 | | | | | | | | (5,346) | | | | 0010 |
| .012822K EEJ EUR001/30/23\|.012822K\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 5,812 | 840,000 | 144.51 | 20,244 | | | | | | | | (1,617) | | | | 0010 |
| .J012822 SPX EUR001/30/23\|.J012822\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 1,773 | 7,860,000 | 4431.85 | 230,612 | | | | | | | | (18,424) | | | | 0010 |
| .012822I EEJ EUR001/30/23\|.012822I\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 7,265 | 1,050,000 | 144.51 | 23,415 | | | | | | | | (1,871) | | | | 0010 |
| .012822U EEJ EUR001/30/23\|.012822U\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 4,421 | 640,000 | 144.755667 | 19,712 | | | | | | | | (1,575) | | | | 0010 |
| .012822S EEJ EUR001/17/23\|.012822S\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,832 | 275,000 | 150.040317 | 3,740 | | | | | | | | (171) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .012822Q EEJ EUR001/30/23\|.012822Q\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 22,939 | 3,315,000 | 144.51 | 96,798 | | | | | | | | (7,733) | | | | 0010 |
| .012822L EEJ EUR001/30/23\|.012822L\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 45,948 | 6,640,000 | 144.51 | 164,672 | | | | | | | | (13,156) | | | | 0010 |
| .012822X EEJ EUR001/30/23\|.012822X\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 6,308 | 930,000 | 147.414651 | 21,483 | | | | | | | | (1,716) | | | | 0010 |
| .012822W EEJ EUR001/30/23\|.012822W\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 2,079 | 305,000 | 146.692101 | 7,625 | | | | | | | | (609) | | | | 0010 |
| .012822D EEJ EUR001/30/23\|.012822D\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 6,504 | 940,000 | 144.51 | 10,622 | | | | | | | | (849) | | | | 0010 |
| .012822P EEJ EUR001/30/23\|.012822P\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 69,649 | 10,065,000 | 144.51 | 286,853 | | | | | | | | (22,917) | | | | 0010 |
| .E012822 SPX EUR001/30/23\|.E012822\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 5,542 | 24,565,000 | 4431.85 | 288,884 | | | | | | | | (23,079) | | | | 0010 |
| .012822O EEJ EUR001/30/23\|.012822O\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 27,472 | 3,970,000 | 144.51 | 105,999 | | | | | | | | (8,468) | | | | 0010 |
| .012822F EEJ EUR001/30/23\|.012822F\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 3,702 | 535,000 | 144.51 | 9,951 | | | | | | | | (795) | | | | 0010 |
| .012822Y EEJ EUR001/30/23\|.012822Y\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 5,082 | 760,000 | 149.538948 | 13,756 | | | | | | | | (1,099) | | | | 0010 |
| .012822E EEJ EUR001/30/23\|.012822E\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 14,947 | 2,160,000 | 144.51 | 38,016 | | | | | | | | (3,037) | | | | 0010 |
| .F012822 SPX EUR001/30/23\|.F012822\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 1,008 | 4,470,000 | 4431.85 | 78,180 | | | | | | | | (6,246) | | | | 0010 |
| .012822N EEJ EUR001/30/23\|.012822N\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 23,354 | 3,375,000 | 144.51 | 88,088 | | | | | | | | (7,037) | | | | 0010 |
| .G012822 SPX EUR001/30/23\|.G012822\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 1,431 | 6,345,000 | 4431.85 | 140,478 | | | | | | | | (11,223) | | | | 0010 |
| .012822C EEJ EUR001/23/23\|.012822C\|EEJ EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/23/2023 | 01/23/2023 | Expiration | 13,189 | 1,905,000 | 144.43 | 32,766 | | | | | | | | (2,025) | | | | 0010 |
| .H012822 SPX EUR001/30/23\|.H012822\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 1,869 | 8,285,000 | 4431.85 | 210,190 | | | | | | | | (16,792) | | | | 0010 |
| .012822M EEJ EUR001/30/23\|.012822M\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 53,594 | 7,745,000 | 144.51 | 197,498 | | | | | | | | (15,778) | | | | 0010 |
| .012822A EEJ EUR001/17/23\|.012822A\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/17/2023 | 01/17/2023 | Expiration | 11,383 | 1,670,000 | 146.71 | 24,549 | | | | | | | | (1,122) | | | | 0010 |
| .I012822 SPX EUR001/30/23\|.I012822\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 5,655 | 25,065,000 | 4431.85 | 672,494 | | | | | | | | (53,725) | | | | 0010 |
| .012822B EEJ EUR001/17/23\|.012822B\|EEJ EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/28/2022 | 01/17/2023 | 01/17/2023 | Expiration | 11,042 | 1,620,000 | 146.71 | 30,294 | | | | | | | | (1,385) | | | | 0010 |
| .A012822 SPX ASIAN01/30/2\|.A012822\|SPX ASIAN 01/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 282 | 1,250,000 | 4431.85 | 27,530 | | | | | | | | (2,199) | | | | 0010 |
| .012822Z SPX ASIAN01/30/2\|.012822Z\|SPX ASIAN 01/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/28/2022 | 01/30/2023 | 01/30/2023 | Expiration | 1,313 | 5,820,000 | 4431.85 | 68,146 | | | | | | | | (5,444) | | | | 0010 |
| .013122A SGIXCGMS EUR001/\|.013122A\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/31/2022 | 01/30/2023 | 01/30/2023 | Expiration | 938 | 343,652 | 366.07 | 8,224 | | | | | | | | (659) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .013122E PDLV5E EUR001/30\|.013122E\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 01/31/2022 | 01/30/2023 | 01/30/2023 | Expiration | 1,199 | 510,841 | 425.93 | 11,034 | | | | | | | | (884) | | | | 0010 |
| .013122F PDLV5E EUR001/30\|.013122F\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 01/31/2022 | 01/30/2023 | 01/30/2023 | Expiration | 5,392 | 2,296,786 | 425.93 | 57,420 | | | | | | | | (4,600) | | | | 0010 |
| .020722R EEJ EUR002/07/23\|.020722R\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 5,204 | 755,000 | 145.06596 | 23,481 | | | | | | | | (2,393) | | | | 0010 |
| .020722F EEJ EUR002/07/23\|.020722F\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 7,485 | 1,085,000 | 144.95 | 23,328 | | | | | | | | (2,378) | | | | 0010 |
| .020722G EEJ EUR002/07/23\|.020722G\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 9,003 | 1,305,000 | 144.95 | 29,232 | | | | | | | | (2,980) | | | | 0010 |
| .020722Q EEJ EUR001/23/23\|.020722Q\|EEJ EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 01/23/2023 | 01/23/2023 | Expiration | 2,076 | 305,000 | 146.856424 | 7,625 | | | | | | | | (482) | | | | 0010 |
| .F020722 SPX EUR002/07/23\|.F020722\|SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 3,101 | 13,905,019 | 4483.87 | 328,158 | | | | | | | | (33,449) | | | | 0010 |
| .020722P EEJ EUR001/23/23\|.020722P\|EEJ EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 01/23/2023 | 01/23/2023 | Expiration | 3,649 | 530,000 | 145.209922 | 15,847 | | | | | | | | (1,002) | | | | 0010 |
| .020722D EEJ EUR002/07/23\|.020722D\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 8,623 | 1,250,000 | 144.95 | 24,375 | | | | | | | | (2,485) | | | | 0010 |
| .H020722 SPX EUR002/07/23\|.H020722\|SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 7,341 | 32,919,991 | 4483.87 | 905,300 | | | | | | | | (92,276) | | | | 0010 |
| .J020722 SPX EUR002/07/23\|.J020722\|SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 1,798 | 8,065,002 | 4483.87 | 241,950 | | | | | | | | (24,662) | | | | 0010 |
| .G020722 SPX EUR002/07/23\|.G020722\|SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 2,584 | 11,589,997 | 4483.87 | 303,658 | | | | | | | | (30,951) | | | | 0010 |
| .020722E EEJ EUR002/07/23\|.020722E\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 5,139 | 745,000 | 144.95 | 15,049 | | | | | | | | (1,534) | | | | 0010 |
| .020722O EEJ EUR002/07/23\|.020722O\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 26,940 | 3,905,000 | 144.95 | 113,245 | | | | | | | | (11,543) | | | | 0010 |
| .K020722 SPX EUR002/07/23\|.K020722\|SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 6,090 | 27,309,997 | 4483.87 | 857,534 | | | | | | | | (87,407) | | | | 0010 |
| .020722B EEJ EUR002/07/23\|.020722B\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 2,138 | 310,000 | 144.95 | 5,022 | | | | | | | | (512) | | | | 0010 |
| .020722T EEJ EUR002/07/23\|.020722T\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 3,026 | 445,000 | 147.03728 | 11,214 | | | | | | | | (1,143) | | | | 0010 |
| .020722H EEJ EUR002/07/23\|.020722H\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 18,903 | 2,740,000 | 144.95 | 63,568 | | | | | | | | (6,479) | | | | 0010 |
| .020722U EEJ EUR002/07/23\|.020722U\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 9,539 | 1,410,000 | 147.805515 | 32,571 | | | | | | | | (3,320) | | | | 0010 |
| .E020722 SPX EUR002/07/23\|.E020722\|SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 958 | 4,299,986 | 4483.87 | 80,840 | | | | | | | | (8,240) | | | | 0010 |
| .020722Y SPX ASIAN02/07/2\|.020722Y\|SPX ASIAN 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 566 | 2,540,000 | 4483.87 | 54,887 | | | | | | | | (5,595) | | | | 0010 |
| .020722A EEJ EUR002/07/23\|.020722A\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 3,725 | 540,000 | 144.95 | 6,102 | | | | | | | | (622) | | | | 0010 |
| .L020722 SPX EUR002/07/23\|.L020722\|SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 2,715 | 12,175,007 | 4483.87 | 440,735 | | | | | | | | (44,923) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .020722J EEJ<br>EUR002/07/23\|.020722J\|EEJ<br>EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 79,889 | 11,580,000 | 144.95 | 286,026 | | | | | | | | (29,154) | | | | 0010 |
| .D020722 SPX<br>EUR002/07/23\|.D020722\|SPX<br>EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 6,173 | 27,680,006 | 4483.87 | 340,464 | | | | | | | | (34,703) | | | | 0010 |
| .020722S EEJ<br>EUR002/07/23\|.020722S\|EEJ<br>EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 32,271 | 4,725,000 | 146.413995 | 127,575 | | | | | | | | (13,004) | | | | 0010 |
| .020722I EEJ<br>EUR002/07/23\|.020722I\|EEJ<br>EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 11,141 | 1,615,000 | 144.95 | 38,760 | | | | | | | | (3,951) | | | | 0010 |
| .020722X SPX<br>ASIAN02/07/2\|.020722X\|SPX<br>ASIAN 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 2,234 | 10,020,000 | 4483.87 | 116,963 | | | | | | | | (11,922) | | | | 0010 |
| .020722K EEJ<br>EUR002/07/23\|.020722K\|EEJ<br>EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 49,396 | 7,160,000 | 144.95 | 181,864 | | | | | | | | (18,537) | | | | 0010 |
| .020722M EEJ<br>EUR002/07/23\|.020722M\|EEJ<br>EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 38,254 | 5,545,000 | 144.95 | 147,497 | | | | | | | | (15,034) | | | | 0010 |
| .020722W EEJ<br>EUR002/07/23\|.020722W\|EEJ<br>EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 5,732 | 860,000 | 150.02325 | 15,394 | | | | | | | | (1,569) | | | | 0010 |
| .020722V EEJ<br>EUR002/07/23\|.020722V\|EEJ<br>EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 2,947 | 440,000 | 149.255015 | 8,624 | | | | | | | | (879) | | | | 0010 |
| .020722Z SPX<br>ASIAN02/07/2\|.020722Z\|SPX<br>ASIAN 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 859 | 3,855,000 | 4483.87 | 101,013 | | | | | | | | (10,296) | | | | 0010 |
| .020722N EEJ<br>EUR002/07/23\|.020722N\|EEJ<br>EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 57,330 | 8,310,000 | 144.95 | 235,173 | | | | | | | | (23,971) | | | | 0010 |
| .020722L EEJ<br>EUR002/07/23\|.020722L\|EEJ<br>EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 38,599 | 5,595,000 | 144.95 | 145,470 | | | | | | | | (14,828) | | | | 0010 |
| .020722C EEJ<br>EUR002/07/23\|.020722C\|EEJ<br>EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 41,531 | 6,020,000 | 144.95 | 106,554 | | | | | | | | (10,861) | | | | 0010 |
| .A020722 SPX<br>ASIAN02/07/2\|.A020722\|SPX<br>ASIAN 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 546 | 2,450,000 | 4483.87 | 70,734 | | | | | | | | (7,210) | | | | 0010 |
| .I020722 SPX<br>EUR002/07/23\|.I020722\|SPX<br>EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA<br>B4TYDEB6GKMZO031MB27 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 922 | 4,134,980 | 4483.87 | 117,021 | | | | | | | | (11,928) | | | | 0010 |
| .B020722 SPX<br>ASIAN02/07/2\|.B020722\|SPX<br>ASIAN 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 1,333 | 5,980,000 | 4483.87 | 187,533 | | | | | | | | (19,115) | | | | 0010 |
| .C020722 SPX<br>ASIAN02/07/2\|.C020722\|SPX<br>ASIAN 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 02/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 1,032 | 4,630,000 | 4483.87 | 150,118 | | | | | | | | (15,301) | | | | 0010 |
| .0208220 PDLV5E<br>EUR002/07\|.0208220\|PDLV5E<br>EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 02/08/2022 | 02/07/2023 | 02/07/2023 | Expiration | 1,207 | 511,304 | 423.38 | 10,073 | | | | | | | | (1,030) | | | | 0010 |
| .020822A SGIXCGMS<br>EUR002/\|.020822A\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale<br>O2RNE8IBXP4R0TD8PU41 | 02/08/2022 | 02/07/2023 | 02/07/2023 | Expiration | 2,998 | 1,085,774 | 362.13 | 26,475 | | | | | | | | (2,706) | | | | 0010 |
| .020822P PDLV5E<br>EUR002/07\|.020822P\|PDLV5E<br>EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 02/08/2022 | 02/07/2023 | 02/07/2023 | Expiration | 4,182 | 1,770,812 | 423.38 | 39,666 | | | | | | | | (4,054) | | | | 0010 |
| .021422Z EEJ<br>EUR002/14/23\|.021422Z\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 55,409 | 8,030,000 | 144.92 | 250,536 | | | | 250,536 | | 244,356 | | (250,536) | | | | 0010 |
| .R021422 SPX<br>EUR002/14/23\|.R021422\|SPX<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,299 | 5,720,000 | 4401.67 | 239,096 | | | | 239,096 | | 236,634 | | (239,096) | | | | 0010 |
| .S021422 SPX<br>EUR002/14/23\|.S021422\|SPX<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,449 | 6,380,000 | 4401.67 | 295,394 | | | | 295,394 | | 292,577 | | (295,394) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .0021422 SPX EUR002/14/23\|.0021422\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,289 | 5,675,000 | 4401.67 | 230,405 | | | | 230,405 | | 227,980 | | | (230,405) | | | 0010 |
| .U021422 SPX EUR002/14/23\|.U021422\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,491 | 6,565,000 | 4401.67 | 345,319 | | | | 345,319 | | 342,336 | | | (345,319) | | | 0010 |
| .T021422 SPX EUR002/14/23\|.T021422\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 6,858 | 30,190,000 | 4401.67 | 1,431,006 | | | | 1,431,006 | | 1,417,601 | | | (1,431,006) | | | 0010 |
| .P021422 SPX EUR002/14/23\|.P021422\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 95 | 420,000 | 4401.67 | 14,574 | | | | 14,574 | | 14,403 | | | (14,574) | | | 0010 |
| .D021422 SPX ASIAN02/14/2\|.D021422\|SPX ASIAN 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,024 | 4,510,000 | 4401.67 | 124,025 | | | | | | | | | (15,033) | | | 0010 |
| .021422J EEJ EUR002/14/23\|.021422J\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 40,401 | 5,855,000 | 144.92 | 143,448 | | | | | | | | | (17,388) | | | 0010 |
| .021422K EEJ EUR002/14/23\|.021422K\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 48,820 | 7,075,000 | 144.92 | 178,290 | | | | | | | | | (21,611) | | | 0010 |
| .E021422 SPX ASIAN02/14/2\|.E021422\|SPX ASIAN 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,141 | 5,025,000 | 4401.67 | 164,318 | | | | | | | | | (19,917) | | | 0010 |
| .B021422 SPX ASIAN02/14/2\|.B021422\|SPX ASIAN 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,306 | 5,750,000 | 4401.67 | 69,000 | | | | | | | | | (8,364) | | | 0010 |
| .C021422 SPX ASIAN02/14/2\|.C021422\|SPX ASIAN 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 289 | 1,275,000 | 4401.67 | 30,473 | | | | | | | | | (3,694) | | | 0010 |
| .G021422 SPX EUR002/14/23\|.G021422\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 4,617 | 20,325,000 | 4401.67 | 247,965 | | | | | | | | | (30,056) | | | 0010 |
| .021422I EEJ EUR002/14/23\|.021422I\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 12,524 | 1,815,000 | 144.92 | 43,197 | | | | | | | | | (5,236) | | | 0010 |
| .Q021422 SPX EUR002/14/23\|.Q021422\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 372 | 1,640,000 | 4401.67 | 55,104 | | | | | | | | | (6,679) | | | 0010 |
| .021422Y EEJ EUR002/14/23\|.021422Y\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 3,533 | 530,000 | 149.9922 | 9,064 | | | | | | | | | (1,099) | | | 0010 |
| .021422Y EEJ EUR002/14/23\|.021422Y\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Other | | | 149.9922 | | 317 | | | | | | | | (317) | | | 0010 |
| .021422B EEJ EUR002/14/23\|.021422B\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 3,312 | 480,000 | 144.92 | 5,424 | | | | | | | | | (657) | | | 0010 |
| .F021422 SPX ASIAN02/14/2\|.F021422\|SPX ASIAN 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL770X0HC3ZE78 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 306 | 1,350,000 | 4401.67 | 45,900 | | | | | | | | | (5,564) | | | 0010 |
| .021422T EEJ EUR002/14/23\|.021422T\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 7,129 | 1,035,000 | 145.180856 | 31,464 | | | | | | | | | (3,814) | | | 0010 |
| .021422A EEJ EUR001/30/23\|.021422A\|EEJ EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 01/30/2023 | 01/30/2023 | Expiration | 29,409 | 4,250,000 | 144.51 | 89,250 | | | | | | | | | (7,438) | | | 0010 |
| .021422N EEJ EUR002/14/23\|.021422N\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 25,255 | 3,660,000 | 144.92 | 100,284 | | | | | | | | | (12,156) | | | 0010 |
| .021422U EEJ EUR002/14/23\|.021422U\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 22,955 | 3,360,000 | 146.3692 | 90,048 | | | | | | | | | (10,915) | | | 0010 |
| .021422C EEJ EUR002/14/23\|.021422C\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 9,833 | 1,425,000 | 144.92 | 24,795 | | | | | | | | | (3,005) | | | 0010 |
| .021422L EEJ EUR002/14/23\|.021422L\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 7,521 | 1,090,000 | 144.92 | 28,122 | | | | | | | | | (3,409) | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .021422X EEJ<br>EUR002/14/23\|.021422X\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,246 | 185,000 | 148.39808 | 3,959 | | | | | | | | (480) | | | | 0010 |
| .N021422 SPX<br>EUR002/14/23\|.N021422\|SPX<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 4,625 | 20,360,000 | 4401.67 | 631,160 | | | | | | | | (76,504) | | | | 0010 |
| .M021422 SPX<br>EUR002/14/23\|.M021422\|SPX<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 4,199 | 18,485,000 | 4401.67 | 549,005 | | | | | | | | (66,546) | | | | 0010 |
| .021422W EEJ<br>EUR002/14/23\|.021422W\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 8,490 | 1,255,000 | 147.8184 | 28,053 | | | | | | | | (3,400) | | | | 0010 |
| .021422W EEJ<br>EUR002/14/23\|.021422W\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Other | | | 147.8184 | | 561 | | | | | | | (561) | | | | 0010 |
| .021422M EEJ<br>EUR002/14/23\|.021422M\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 24,599 | 3,565,000 | 144.92 | 94,116 | | | | | | | | (11,408) | | | | 0010 |
| .021422V EEJ<br>EUR002/14/23\|.021422V\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 2,241 | 330,000 | 147.195244 | 8,085 | | | | | | | | (980) | | | | 0010 |
| .021422Q EEJ<br>EUR001/30/23\|.021422Q\|EEJ<br>EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 01/30/2023 | 01/30/2023 | Expiration | 5,945 | 865,000 | 145.492668 | 23,971 | | | | | | | | (1,998) | | | | 0010 |
| .021422Q EEJ<br>EUR001/30/23\|.021422Q\|EEJ<br>EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 01/30/2023 | 01/30/2023 | Other | | | 145.492668 | | 163 | | | | | | | (163) | | | | 0010 |
| .L021422 SPX<br>EUR002/14/23\|.L021422\|SPX<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,171 | 5,155,000 | 4401.67 | 145,371 | | | | | | | | (17,621) | | | | 0010 |
| .021422F EEJ<br>EUR002/14/23\|.021422F\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 27,187 | 3,940,000 | 144.92 | 81,952 | | | | | | | | (9,934) | | | | 0010 |
| .021422E EEJ<br>EUR002/14/23\|.021422E\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 4,692 | 680,000 | 144.92 | 13,396 | | | | | | | | (1,624) | | | | 0010 |
| .021422D EEJ<br>EUR002/14/23\|.021422D\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 4,416 | 640,000 | 144.92 | 11,776 | | | | | | | | (1,427) | | | | 0010 |
| .021422O EEJ<br>EUR002/14/23\|.021422O\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 54,616 | 7,915,000 | 144.92 | 222,412 | | | | | | | | (26,959) | | | | 0010 |
| .021422R EEJ<br>EUR001/30/23\|.021422R\|EEJ<br>EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 01/30/2023 | 01/30/2023 | Expiration | 1,966 | 290,000 | 147.472455 | 6,496 | | | | | | | | (541) | | | | 0010 |
| .021422H EEJ<br>EUR002/14/23\|.021422H\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 31,707 | 4,595,000 | 144.92 | 105,685 | | | | | | | | (12,810) | | | | 0010 |
| .I021422 SPX<br>EUR002/14/23\|.I021422\|SPX<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,568 | 6,905,000 | 4401.67 | 158,815 | | | | | | | | (19,250) | | | | 0010 |
| .H021422 SPX<br>EUR002/14/23\|.H021422\|SPX<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,129 | 4,970,000 | 4401.67 | 93,436 | | | | | | | | (11,326) | | | | 0010 |
| .021422G EEJ<br>EUR002/14/23\|.021422G\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 4,623 | 670,000 | 144.92 | 14,740 | | | | | | | | (1,787) | | | | 0010 |
| .J021422 SPX<br>EUR002/14/23\|.J021422\|SPX<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,526 | 6,720,000 | 4401.67 | 170,016 | | | | | | | | (20,608) | | | | 0010 |
| .021422P EEJ<br>EUR002/14/23\|.021422P\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 5,520 | 800,000 | 144.92 | 23,200 | | | | | | | | (2,812) | | | | 0010 |
| .K021422 SPX<br>EUR002/14/23\|.K021422\|SPX<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank<br>JJKC32MCHIIDI71265Z06 | 02/14/2022 | 02/14/2023 | 02/14/2023 | Expiration | 5,259 | 23,150,000 | 4401.67 | 629,680 | | | | | | | | (76,325) | | | | 0010 |
| .021522I PDLV5E<br>EUR002/14\|.021522I\|PDLV5E<br>EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A.<br>E57ODZWZ7FF32TWEFA76 | 02/15/2022 | 02/14/2023 | 02/14/2023 | Expiration | 4,215 | 1,769,953 | 419.86 | 40,001 | | | | | | | | (4,862) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .021522A SGIXCGMS EUR002/1.021522A\|SGIXCGMS EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/15/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,755 | 633,170 | 360.61 | 15,205 | | | | | | | | (1,848) | | | | 0010 |
| .021522F PDLV5E EUR001/09\|.021522F\|PDLV5E EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/15/2022 | 01/09/2023 | 01/09/2023 | Expiration | 643 | 278,250 | 432.56 | 2,810 | | | | | | | | (69) | | | | 0010 |
| .021522H PDLV5E EUR002/14\|.021522H\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/15/2022 | 02/14/2023 | 02/14/2023 | Expiration | 819 | 344,089 | 419.86 | 6,813 | | | | | | | | (828) | | | | 0010 |
| .021722A SPX EQFWD02/14/2\|.021722A\|SPX EQFWD 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI190L770X0HC3ZE78 | 02/17/2022 | 02/14/2023 | 02/14/2023 | Expiration | 2,304 | 10,153,798 | 4407.0 | 878,983 | | | | | | | | (108,334) | | | | 0010 |
| .022222F EEJ EUR002/21/23\|.022222F\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 12,652 | 1,830,000 | 144.64 | 34,587 | | | | | | | | (4,873) | | | | 0010 |
| .022222E EEJ EUR002/21/23\|.022222E\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 12,686 | 1,835,000 | 144.64 | 32,296 | | | | | | | | (4,550) | | | | 0010 |
| .0022222 SPX EUR002/21/23\|.0022222\|SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 2,019 | 8,695,013 | 4304.76 | 299,108 | | | | | | | | (42,140) | | | | 0010 |
| .022222S EEJ EUR002/07/23\|.022222S\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/07/2023 | 02/07/2023 | Expiration | 2,090 | 310,000 | 148.31284 | 6,355 | | | | | | | | (676) | | | | 0010 |
| .B022222 EEJ EUR002/21/23\|.B022222\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 6,080 | 910,000 | 149.659008 | 16,198 | | | | | | | | (2,282) | | | | 0010 |
| .022222D EEJ EUR002/21/23\|.022222D\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 2,696 | 390,000 | 144.64 | 4,368 | | | | | | | | (615) | | | | 0010 |
| .022222G EEJ EUR002/21/23\|.022222G\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 4,459 | 645,000 | 144.64 | 12,965 | | | | | | | | (1,826) | | | | 0010 |
| .022222H EEJ EUR002/21/23\|.022222H\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 9,298 | 1,345,000 | 144.64 | 28,245 | | | | | | | | (3,979) | | | | 0010 |
| .022222Q EEJ EUR002/21/23\|.022222Q\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 12,686 | 1,835,000 | 144.64 | 51,931 | | | | | | | | (7,316) | | | | 0010 |
| .022222O EEJ EUR002/21/23\|.022222O\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 27,205 | 3,935,000 | 144.64 | 103,884 | | | | | | | | (14,636) | | | | 0010 |
| .022222R EEJ EUR002/07/23\|.022222R\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/07/2023 | 02/07/2023 | Expiration | 3,495 | 510,000 | 145.921165 | 13,719 | | | | | | | | (1,459) | | | | 0010 |
| .A022222 EEJ EUR002/21/23\|.A022222\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 2,529 | 375,000 | 148.256 | 7,875 | | | | | | | | (1,109) | | | | 0010 |
| .N022222 SPX EUR002/21/23\|.N022222\|SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 5,374 | 23,134,986 | 4304.76 | 721,812 | | | | | | | | (101,692) | | | | 0010 |
| .022222Z EEJ EUR002/21/23\|.022222Z\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 6,030 | 890,000 | 147.590656 | 20,114 | | | | | | | | (2,834) | | | | 0010 |
| .022222P EEJ EUR002/21/23\|.022222P\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 55,344 | 8,005,000 | 144.64 | 218,537 | | | | | | | | (30,788) | | | | 0010 |
| .E022222 SPX ASIAN02/22/2\|.E022222\|SPX ASIAN 02/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 02/22/2022 | 02/22/2023 | 02/22/2023 | Expiration | 515 | 2,220,000 | 4304.76 | 59,052 | | | | | | | | (8,459) | | | | 0010 |
| .C022222 SPX ASIAN02/22/2\|.C022222\|SPX ASIAN 02/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 02/22/2022 | 02/22/2023 | 02/22/2023 | Expiration | 1,300 | 5,600,000 | 4304.76 | 66,640 | | | | | | | | (9,546) | | | | 0010 |
| .D022222 SPX ASIAN02/22/2\|.D022222\|SPX ASIAN 02/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 02/22/2022 | 02/22/2023 | 02/22/2023 | Expiration | 736 | 3,170,000 | 4304.76 | 75,763 | | | | | | | | (10,853) | | | | 0010 |
| .022222W EEJ EUR002/21/23\|.022222W\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 5,797 | 840,000 | 144.900352 | 25,452 | | | | | | | | (3,586) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .F022222 SPX ASIAN02/22/2\|.F022222\|SPX ASIAN 02/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 02/22/2022 | 02/22/2023 | 02/22/2023 | Expiration | 375 | 1,615,000 | 4304.76 | 50,873 | | | | | | | | (7,288) | | | | 0010 |
| .022222X EEJ EUR002/21/23\|.022222X\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 22,486 | 3,285,000 | 146.0864 | 87,710 | | | | | | | | (12,357) | | | | 0010 |
| .K022222 SPX EUR002/21/23\|.K022222\|SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 3,427 | 14,754,995 | 4304.76 | 383,630 | | | | | | | | (54,047) | | | | 0010 |
| .L022222 SPX EUR002/21/23\|.L022222\|SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 3,341 | 14,385,001 | 4304.76 | 392,711 | | | | | | | | (55,327) | | | | 0010 |
| .022222Y EEJ EUR002/21/23\|.022222Y\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 9,672 | 1,420,000 | 146.8096 | 35,074 | | | | | | | | (4,941) | | | | 0010 |
| .M022222 SPX EUR002/21/23\|.M022222\|SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 2,944 | 12,675,021 | 4304.76 | 375,180 | | | | | | | | (52,857) | | | | 0010 |
| .H022222 SPX EUR002/21/23\|.H022222\|SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 4,879 | 21,004,990 | 4304.76 | 260,462 | | | | | | | | (36,695) | | | | 0010 |
| .022222N EEJ EUR002/21/23\|.022222N\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 6,118 | 885,000 | 144.64 | 22,833 | | | | | | | | (3,217) | | | | 0010 |
| .022222I EEJ EUR002/21/23\|.022222I\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 15,555 | 2,250,000 | 144.64 | 49,725 | | | | | | | | (7,005) | | | | 0010 |
| .022222C EEJ EUR002/14/23\|.022222C\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/14/2023 | 02/14/2023 | Expiration | 6,348 | 920,000 | 144.92 | 21,620 | | | | | | | | (2,680) | | | | 0010 |
| .G022222 SPX ASIAN02/22/2\|.G022222\|SPX ASIAN 02/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Truist Bank JJKC32MCHIID171265Z06 | 02/22/2022 | 02/22/2023 | 02/22/2023 | Expiration | 1,090 | 4,695,000 | 4304.76 | 154,935 | | | | | | | | (22,195) | | | | 0010 |
| .022222J EEJ EUR002/21/23\|.022222J\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 19,392 | 2,805,000 | 144.64 | 63,113 | | | | | | | | (8,892) | | | | 0010 |
| .022222A EEJ EUR002/07/23\|.022222A\|EEJ EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/07/2023 | 02/07/2023 | Expiration | 12,763 | 1,850,000 | 144.95 | 37,185 | | | | | | | | (3,954) | | | | 0010 |
| .022222M EEJ EUR002/21/23\|.022222M\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 53,892 | 7,795,000 | 144.64 | 196,434 | | | | | | | | (27,674) | | | | 0010 |
| .J022222 SPX EUR002/21/23\|.J022222\|SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 1,536 | 6,614,996 | 4304.76 | 156,114 | | | | | | | | (21,994) | | | | 0010 |
| .022222L EEJ EUR002/21/23\|.022222L\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 9,644 | 1,395,000 | 144.64 | 34,178 | | | | | | | | (4,815) | | | | 0010 |
| .022222K EEJ EUR002/21/23\|.022222K\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 10,266 | 1,485,000 | 144.64 | 35,195 | | | | | | | | (4,958) | | | | 0010 |
| .022222B EEJ EUR002/14/23\|.022222B\|EEJ EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2022 | 02/14/2023 | 02/14/2023 | Expiration | 18,147 | 2,630,000 | 144.92 | 52,863 | | | | | | | | (6,552) | | | | 0010 |
| .I022222 SPX EUR002/21/23\|.I022222\|SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 02/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 1,080 | 4,650,002 | 4304.76 | 89,745 | | | | | | | | (12,644) | | | | 0010 |
| .022322W MXEA EUR002/14/2\|.022322W\|MXEA EURO 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 02/23/2022 | 02/14/2023 | 02/14/2023 | Expiration | 552 | 1,231,214 | 2230.46 | 22,047 | | | | | | | | (2,740) | | | | 0010 |
| .E022322 PDLV5E EUR002/21\|.E022322\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 02/23/2022 | 02/21/2023 | 02/21/2023 | Expiration | 7,837 | 3,297,934 | 420.77 | 72,884 | | | | | | | | (10,297) | | | | 0010 |
| .022322X MXEA EUR002/14/2\|.022322X\|MXEA EURO 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 02/23/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,752 | 3,907,766 | 2230.46 | 99,566 | | | | | | | | (12,375) | | | | 0010 |
| .022322Y MXEA EUR002/21/2\|.022322Y\|MXEA EURO 02/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 02/23/2022 | 02/21/2023 | 02/21/2023 | Expiration | 712 | 1,569,519 | 2204.38 | 21,730 | | | | | | | | (3,070) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .G022322 PDLV5E<br>EUR002/21\|.G022322\|PDLV5E<br>EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 02/23/2022 | 02/21/2023 | 02/21/2023 | Expiration | 2,120 | 892,297 | 420.77 | 18,827 | | | | | | | | (2,660) | | | | 0010 |
| .022322U MXEA<br>EUR002/07/2\|.022322U\|MXEA<br>EURO 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 02/23/2022 | 02/07/2023 | 02/07/2023 | Expiration | 495 | 1,118,700 | 2260.0 | 15,355 | | | | | | | | (1,637) | | | | 0010 |
| .022322T MXEA<br>EUR001/30/2\|.022322T\|MXEA<br>EURO 01/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 02/23/2022 | 01/30/2023 | 01/30/2023 | Expiration | 2,709 | 5,964,026 | 2201.56 | 161,944 | | | | | | | | (13,854) | | | | 0010 |
| .022322V MXEA<br>EUR002/07/2\|.022322V\|MXEA<br>EURO 02/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 02/23/2022 | 02/07/2023 | 02/07/2023 | Expiration | 2,865 | 6,474,900 | 2260.0 | 148,350 | | | | | | | | (15,818) | | | | 0010 |
| .022322S MXEA<br>EUR001/30/2\|.022322S\|MXEA<br>EURO 01/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 02/23/2022 | 01/30/2023 | 01/30/2023 | Expiration | 579 | 1,274,703 | 2201.56 | 20,705 | | | | | | | | (1,771) | | | | 0010 |
| .022322Q MXEA<br>ASIAN02/14/\|.022322Q\|MXEA<br>ASIAN 02/1 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 02/23/2022 | 02/14/2023 | 02/14/2023 | Expiration | 596 | 1,329,354 | 2230.46 | 28,477 | | | | | | | | (3,540) | | | | 0010 |
| .022322O MXEA<br>ASIAN01/30/\|.022322O\|MXEA<br>ASIAN 01/3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 02/23/2022 | 01/30/2023 | 01/30/2023 | Expiration | 805 | 1,772,256 | 2201.56 | 46,569 | | | | | | | | (3,984) | | | | 0010 |
| .022322P MXEA<br>ASIAN02/07/\|.022322P\|MXEA<br>ASIAN 02/0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 02/23/2022 | 02/07/2023 | 02/07/2023 | Expiration | 1,068 | 2,413,680 | 2260.0 | 43,938 | | | | | | | | (4,685) | | | | 0010 |
| .022322R MXEA<br>ASIAN02/22/\|.022322R\|MXEA<br>ASIAN 02/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 02/23/2022 | 02/22/2023 | 02/22/2023 | Expiration | 640 | 1,410,803 | 2204.38 | 37,062 | | | | | | | | (5,324) | | | | 0010 |
| .022322Z MXEA<br>EUR002/21/2\|.022322Z\|MXEA<br>EURO 02/21 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Credit Suisse Intern<br>E58DKGMJYYYJLN8C3868 | 02/23/2022 | 02/21/2023 | 02/21/2023 | Expiration | 2,348 | 5,175,884 | 2204.38 | 137,428 | | | | | | | | (19,415) | | | | 0010 |
| .O022322 PDLV5E<br>EUR001/23\|.O022322\|PDLV5E<br>EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 02/23/2022 | 01/23/2023 | 01/23/2023 | Expiration | 1,075 | 459,325 | 427.23 | 6,798 | | | | | | | | (450) | | | | 0010 |
| .B022322 SGIXCGMS<br>EUR002/\|.B022322\|SGIXCGMS<br>EURO 0 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 02/23/2022 | 02/21/2023 | 02/21/2023 | Expiration | 1,659 | 597,479 | 360.04 | 14,089 | | | | | | | | (1,990) | | | | 0010 |
| .022522X SPX<br>EUR001/17/23\|.022522X\|SPX<br>EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL77OXOHC3ZE78 | 02/25/2022 | 01/17/2023 | 01/17/2023 | Expiration | 690 | 3,220,000 | 4662.85 | 78,082 | | | | | | | | (3,880) | | | | 0010 |
| .022522W SPX<br>EUR001/09/23\|.022522W\|SPX<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL77OXOHC3ZE78 | 02/25/2022 | 01/09/2023 | 01/09/2023 | Expiration | 770 | 3,605,000 | 4677.03 | 88,425 | | | | | | | | (2,253) | | | | 0010 |
| .022522V SPX<br>EUR001/09/23\|.022522V\|SPX<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL77OXOHC3ZE78 | 02/25/2022 | 01/09/2023 | 01/09/2023 | Expiration | 581 | 2,720,000 | 4677.03 | 65,060 | | | | | | | | (1,658) | | | | 0010 |
| .022522U SPX<br>EUR001/09/23\|.022522U\|SPX<br>EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL77OXOHC3ZE78 | 02/25/2022 | 01/09/2023 | 01/09/2023 | Expiration | 1,345 | 6,295,000 | 4677.03 | 146,761 | | | | | | | | (3,739) | | | | 0010 |
| .022522Y SPX<br>EUR001/17/23\|.022522Y\|SPX<br>EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL77OXOHC3ZE78 | 02/25/2022 | 01/17/2023 | 01/17/2023 | Expiration | 399 | 1,865,000 | 4662.85 | 46,425 | | | | | | | | (2,307) | | | | 0010 |
| .022522Z SPX<br>EUR001/17/23\|.022522Z\|SPX<br>EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba<br>21GI19OL77OXOHC3ZE78 | 02/25/2022 | 01/17/2023 | 01/17/2023 | Expiration | 1,173 | 5,470,000 | 4662.85 | 140,514 | | | | | | | | (6,982) | | | | 0010 |
| .022822R EEJ<br>EUR002/14/23\|.022822R\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/14/2023 | 02/14/2023 | Expiration | 3,971 | 580,000 | 146.050376 | 16,994 | | | | | | | | (2,143) | | | | 0010 |
| .022822S EEJ<br>EUR002/14/23\|.022822S\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/14/2023 | 02/14/2023 | Expiration | 2,270 | 335,000 | 147.572036 | 8,308 | | | | | | | | (1,047) | | | | 0010 |
| .022822B EEJ<br>EUR002/21/23\|.022822B\|EEJ<br>EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/21/2023 | 02/21/2023 | Expiration | 13,827 | 2,000,000 | 144.64 | 23,800 | | | | | | | | (3,410) | | | | 0010 |
| .022822A EEJ<br>EUR002/14/23\|.022822A\|EEJ<br>EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank<br>7H6GLXDRUGQFU57RNE97 | 02/28/2022 | 02/14/2023 | 02/14/2023 | Expiration | 3,346 | 485,000 | 144.92 | 10,185 | | | | | | | | (1,284) | | | | 0010 |
| .030122C PDLV5E<br>EUR001/30\|.030122C\|PDLV5E<br>EURO 01/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 03/01/2022 | 01/30/2023 | 01/30/2023 | Expiration | 1,664 | 708,802 | 425.93 | 16,090 | | | | | | | | (1,401) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .030722P EEJ EUR002/21/23\|.030722P\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 02/21/2023 | 02/21/2023 | Expiration | 4,762 | 695,000 | 145.94176 | 27,175 | | | | | | | | (3,971) | | | | 0010 |
| .030722Q EEJ EUR002/21/23\|.030722Q\|EEJ EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/07/2022 | 02/21/2023 | 02/21/2023 | Expiration | 1,786 | 265,000 | 148.313856 | 8,215 | | | | | | | | (1,200) | | | | 0010 |
| .Y030722 PDLV5E EUR002/14\|.Y030722\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/07/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,219 | 512,062 | 419.86 | 15,106 | | | | | | | | (1,943) | | | | 0010 |
| .X030722 PDLV5E EUR002/07\|.X030722\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/07/2022 | 02/07/2023 | 02/07/2023 | Expiration | 2,184 | 924,875 | 423.38 | 22,844 | | | | | | | | (2,523) | | | | 0010 |
| .032222P PDLV5E EUR002/14\|.032222P\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/22/2022 | 02/14/2023 | 02/14/2023 | Expiration | 606 | 254,625 | 419.86 | 4,329 | | | | | | | | (582) | | | | 0010 |
| .032222Q PDLV5E EUR002/21\|.032222Q\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 853 | 359,216 | 420.77 | 5,855 | | | | | | | | (894) | | | | 0010 |
| .032222U PDLV5E EUR002/21\|.032222U\|PDLV5E EURO 02/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 03/22/2022 | 02/21/2023 | 02/21/2023 | Expiration | 792 | 333,437 | 420.77 | 5,302 | | | | | | | | (810) | | | | 0010 |
| .042722E SPX EUR002/21/23\|.042722E\|SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 04/27/2022 | 02/21/2023 | 02/21/2023 | Expiration | 637 | 2,742,132 | 4304.76 | 52,654 | | | | | | | | (9,011) | | | | 0010 |
| .042722D SPX EUR002/14/23\|.042722D\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 04/27/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,141 | 5,022,305 | 4401.67 | 115,640 | | | | | | | | (17,485) | | | | 0010 |
| .042722B SPX EUR001/30/23\|.042722B\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 04/27/2022 | 01/30/2023 | 01/30/2023 | Expiration | 481 | 2,131,720 | 4431.85 | 46,546 | | | | | | | | (4,891) | | | | 0010 |
| .042722C SPX EUR002/07/23\|.042722C\|SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 04/27/2022 | 02/07/2023 | 02/07/2023 | Expiration | 882 | 3,954,773 | 4483.87 | 95,282 | | | | | | | | (12,414) | | | | 0010 |
| .050222N SPX EUR001/09/23\|.050222N\|SPX EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 05/02/2022 | 01/09/2023 | 01/09/2023 | Expiration | 3,156 | 14,765,010 | 4677.03 | 162,455 | | | | | | | | (5,199) | | | | 0010 |
| .0502220 SPX EUR001/17/23\|.0502220\|SPX EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 05/02/2022 | 01/17/2023 | 01/17/2023 | Expiration | 3,058 | 14,260,021 | 4662.85 | 167,743 | | | | | | | | (10,403) | | | | 0010 |
| .0506220 SPX EUR001/30/23\|.0506220\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 01/30/2023 | 01/30/2023 | Expiration | 1,233 | 5,465,000 | 4431.85 | 134,126 | | | | | | | | (14,678) | | | | 0010 |
| .050622H SPX EUR001/23/23\|.050622H\|SPX EURO 01/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 01/23/2023 | 01/23/2023 | Expiration | 1,532 | 6,740,000 | 4397.94 | 172,073 | | | | | | | | (14,673) | | | | 0010 |
| .050622D SPX EUR002/14/23\|.050622D\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,872 | 8,240,000 | 4401.67 | 215,338 | | | | | | | | (33,839) | | | | 0010 |
| .050622I SPX EUR002/21/23\|.050622I\|SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 02/21/2023 | 02/21/2023 | Expiration | 1,534 | 6,605,000 | 4304.76 | 194,264 | | | | | | | | (34,521) | | | | 0010 |
| .050622B SPX EUR002/07/23\|.050622B\|SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 02/07/2023 | 02/07/2023 | Expiration | 2,070 | 9,285,000 | 4483.87 | 224,076 | | | | | | | | (30,369) | | | | 0010 |
| .051922G SPX EUR001/09/23\|.051922G\|SPX EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/19/2022 | 01/09/2023 | 01/09/2023 | Expiration | 1,418 | 6,635,022 | 4677.03 | 37,807 | | | | | | | | (1,309) | | | | 0010 |
| .AJ6282 PDLV5E EUR006/07\|.AJ6282\|PDLV5E EURO 06/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E570DZWZ7FF32TWEFA76 | 06/28/2022 | 06/07/2024 | 05/01/2023 | Other | | | 406.14 | (356) | 356 | | | | | | | | | | | 0010 |
| .071522D SPX EUR001/30/23\|.071522D\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 07/15/2022 | 01/30/2023 | 01/30/2023 | Expiration | 1,027 | 4,555,011 | 4431.85 | 38,254 | | | | | | | | (5,689) | | | | 0010 |
| .071522E SPX EUR002/07/23\|.071522E\|SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 07/15/2022 | 02/07/2023 | 02/07/2023 | Expiration | 879 | 3,944,999 | 4483.87 | 27,952 | | | | | | | | (5,095) | | | | 0010 |
| .071522G SPX EUR002/14/23\|.071522G\|SPX EURO 02/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OXOHC3ZE78 | 07/15/2022 | 02/14/2023 | 02/14/2023 | Expiration | 1,000 | 4,405,015 | 4401.67 | 45,905 | | | | | | | | (9,618) | | | | 0010 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .071522H SPX EUR002/21/23\|.071522H\|SPX EURO 02/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI190L770X0HC3ZE78 | 07/15/2022 | 02/21/2023 | 02/21/2023 | Expiration | 929 | 3,999,983 | 4304.76 | 63,028 | | | | | | | | (14,813) | | | | 0010 |
| .071522C SPX EUR001/30/23\|.071522C\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI190L770X0HC3ZE78 | 07/15/2022 | 01/30/2023 | 01/30/2023 | Expiration | 974 | 4,319,990 | 4431.85 | 35,579 | | | | | | | | (5,291) | | | | 0010 |
| .071522F SPX EUR002/07/23\|.071522F\|SPX EURO 02/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI190L770X0HC3ZE78 | 07/15/2022 | 02/07/2023 | 02/07/2023 | Expiration | 1,148 | 5,149,994 | 4483.87 | 37,236 | | | | | | | | (6,754) | | | | 0010 |
| 0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | | | 289,515,459 | 6,440,291 | 238,360,175 | | 43,031,097 | XXX | 20,360,732 | | 74,883,115 | (7,152,495) | | | XXX |
| .A050622 SPX EUR004/10/23\|.A050622\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 04/10/2023 | 04/10/2023 | Exercise | 1,388 | 6,250,000 | 4500.21 | 743,549 | | 543,169 | | 19,976 | | | | 323,434 | | | | 0010 |
| .050222V SPX EOFWD01/09/2\|.050222V\|SPX EOFWD 01/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 05/02/2022 | 01/09/2023 | 01/09/2023 | Exercise | 2,127 | 9,998,134 | 4700.58 | 1,437,033 | | 1,728,317 | | 45,985 | | | | 1,682,332 | | | | 0010 |
| .050622W SPX EUR001/30/23\|.050622W\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 01/30/2023 | 01/30/2023 | Exercise | 2,369 | 10,246,437 | 4325.0 | 967,110 | | 710,316 | | 105,835 | | | | 604,471 | | | | 0010 |
| .120622C PAYER01/03/23\|.120622C\|PAYER SPTN 01/03/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 12/06/2022 | 01/03/2023 | 01/03/2023 | Expiration | 1,000,000,000 | 1,000,000,000 | 1.0 | 1,100,000 | | | | 1,100,000 | | 1,096,553 | | | (1,100,000) | | | 0010 |
| .120622E PAYER01/03/23\|.120622E\|PAYER SPTN 01/03/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Mizuho Capital Marke OV6WBS6QX2D1J857QP30 | 12/06/2022 | 01/03/2023 | 01/03/2023 | Expiration | 350,000,000 | 350,000,000 | 1.0 | 395,500 | | | | 395,500 | | 394,340 | | | (395,500) | | | 0010 |
| .120622F PAYER01/03/23\|.120622F\|PAYER SPTN 01/03/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/06/2022 | 01/03/2023 | 01/03/2023 | Expiration | 250,000,000 | 250,000,000 | 1.0 | 287,500 | | | | 287,500 | | 286,398 | | | (287,500) | | | 0010 |
| .120622B PAYER01/03/23\|.120622B\|PAYER SPTN 01/03/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley Capit I7331LVCZKQKX5T7XV54 | 12/06/2022 | 01/03/2023 | 01/03/2023 | Expiration | 300,000,000 | 300,000,000 | 1.0 | 285,000 | | | | 285,000 | | 280,274 | | | (285,000) | | | 0010 |
| .120622D PAYER01/03/23\|.120622D\|PAYER SPTN 01/03/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/06/2022 | 01/03/2023 | 01/03/2023 | Expiration | 250,000,000 | 250,000,000 | 1.0 | 310,000 | | | | 310,000 | | 309,826 | | | (310,000) | | | 0010 |
| .120622G PAYER01/03/23\|.120622G\|PAYER SPTN 01/03/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/06/2022 | 01/03/2023 | 01/03/2023 | Expiration | 250,000,000 | 250,000,000 | 1.0 | 281,250 | | | | 281,250 | | 280,452 | | | (281,250) | | | 0010 |
| .120622A PAYER01/03/23\|.120622A\|PAYER SPTN 01/03/2 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 12/06/2022 | 01/03/2023 | 01/03/2023 | Expiration | 350,000,000 | 350,000,000 | 1.0 | 417,000 | | | | 417,000 | | 388,490 | | | (417,000) | | | 0010 |
| .120722Y PAY01/03/23\|.120722Y\|PAY SPTN 01/03/2023 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 12/07/2022 | 01/03/2023 | 01/03/2023 | Expiration | 300,000,000 | 300,000,000 | 1.0 | 333,000 | | | | 333,000 | | 316,152 | | | (333,000) | | | 0010 |
| .120722X PAY01/03/23\|.120722X\|PAY SPTN 01/03/2023 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Bank of America, NA B4TYDEB6GKMZO031MB27 | 12/07/2022 | 01/03/2023 | 01/03/2023 | Expiration | 250,000,000 | 250,000,000 | 1.0 | 275,000 | | | | 275,000 | | 269,393 | | | (275,000) | | | 0010 |
| 0169999999. Subtotal - Purchased Options - Hedging Other - Put Options | | | | | | | | | | | | 6,831,942 | | 2,981,802 | | 3,856,046 | XXX | 3,621,878 | | 2,610,237 | (3,684,250) | | | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | 296,347,401 | 6,440,291 | 241,341,977 | | 46,887,143 | XXX | 23,982,610 | | 77,493,352 | (10,836,745) | | | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | 289,515,459 | 6,440,291 | 238,360,175 | | 43,031,097 | XXX | 20,360,732 | | 74,883,115 | (7,152,495) | | | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | | | 6,831,942 | | 2,981,802 | | 3,856,046 | XXX | 3,621,878 | | 2,610,237 | (3,684,250) | | | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | | | 296,347,401 | 6,440,291 | 241,341,977 | | 46,887,143 | XXX | 23,982,610 | | 77,493,352 | (10,836,745) | | | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| .050622Z SPX EUR004/10/23\|.050622Z\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 04/10/2023 | 04/10/2023 | Expiration | 1,388 | 6,250,000 | 4500.21 | (286,417) | | | | | | | | 84,643 | | | | 0040 |
| .071822D SPX EUR006/07/23\|.071822D\|SPX EURO 06/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 06/07/2023 | 06/07/2023 | Sale | 226 | 943,268 | 4160.68 | (10,252) | | (24,222) | | (191) | | | | (19,223) | | | | 0040 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .071822K SPX<br>EUR006/21/23\|.071822K\|SPX<br>EURO 06/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 06/21/2023 | 06/21/2023 | Sale | 701 | 2,641,527 | 3764.79 | (31,532) | | (52,833) | | (1,877) | | | | (36,786) | | | | 0040 |
| .071822A SPX<br>EUR005/30/23\|.071822A\|SPX<br>EURO 05/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 07/18/2022 | 05/30/2023 | 05/30/2023 | Sale | 780 | 3,225,019 | 4132.15 | (28,214) | | (57,263) | | (2,606) | | | | (43,875) | | | | 0040 |
| .081722E SPX<br>EUR007/07/23\|.081722E\|SPX<br>EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 07/07/2023 | 07/07/2023 | Sale | 653 | 2,550,440 | 3902.62 | (102,603) | | (150,989) | | (1,912) | | | | (91,403) | | | | 0040 |
| .081722H SPX<br>EUR007/14/23\|.081722H\|SPX<br>EURO 07/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 07/14/2023 | 07/14/2023 | Sale | 506 | 1,920,927 | 3790.38 | (28,497) | | (39,378) | | (1,126) | | | | (22,574) | | | | 0040 |
| .081722B SPX<br>EUR006/28/23\|.081722B\|SPX<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 06/28/2023 | 06/28/2023 | Sale | 566 | 2,166,551 | 3821.55 | (83,480) | | (117,859) | | (7,201) | | | | (70,385) | | | | 0040 |
| .081722A SPX<br>EUR006/28/23\|.081722A\|SPX<br>EURO 06/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 06/28/2023 | 06/28/2023 | Sale | 573 | 2,190,016 | 3821.55 | (62,144) | | (86,946) | | (5,361) | | | | (51,606) | | | | 0040 |
| .081722L SPX<br>EUR007/21/23\|.081722L\|SPX<br>EURO 07/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 07/21/2023 | 07/21/2023 | Sale | 586 | 2,344,584 | 3998.95 | (64,335) | | (98,006) | | (3,829) | | | | (59,520) | | | | 0040 |
| .081722D SPX<br>EUR007/07/23\|.081722D\|SPX<br>EURO 07/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/17/2022 | 07/07/2023 | 07/07/2023 | Sale | 507 | 1,980,697 | 3902.62 | (58,696) | | (85,367) | | (1,094) | | | | (51,279) | | | | 0040 |
| .082422Q SPX<br>EUR007/28/23\|.082422Q\|SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 07/28/2023 | 07/28/2023 | Sale | 349 | 1,424,414 | 4072.43 | (38,212) | | (65,666) | | (3,071) | | | | (42,010) | | | | 0040 |
| .082422P SPX<br>EUR007/28/23\|.082422P\|SPX<br>EURO 07/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 07/28/2023 | 07/28/2023 | Sale | 352 | 1,435,450 | 4072.43 | (23,183) | | (39,189) | | (1,863) | | | | (24,838) | | | | 0040 |
| .082422Y SPX<br>EUR008/14/23\|.082422Y\|SPX<br>EURO 08/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 08/14/2023 | 08/14/2023 | Sale | 522 | 2,246,244 | 4297.14 | (38,232) | | (76,820) | | | | | | (52,451) | | | | 0040 |
| .082422K SPX<br>EUR006/14/23\|.082422K\|SPX<br>EURO 06/14/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 06/14/2023 | 06/14/2023 | Sale | 588 | 2,200,011 | 3735.48 | (42,905) | | (60,503) | | (1,910) | | | | (36,406) | | | | 0040 |
| .082422U SPX<br>EUR008/07/23\|.082422U\|SPX<br>EURO 08/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC . G5GSEF7VJP5I7OUK5573 | 08/24/2022 | 08/07/2023 | 08/07/2023 | Sale | 665 | 2,754,341 | 4140.06 | (65,305) | | (117,058) | | | | | | (75,912) | | | | 0040 |
| .T112822 SPX<br>EUR009/07/23\|.T112822\|SPX<br>EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 09/07/2023 | 09/07/2023 | Sale | 1,150 | 4,579,995 | 3979.87 | (54,064) | | (92,063) | | | | | | (44,156) | | | | 0040 |
| .P112822 SPX<br>EUR008/28/23\|.P112822\|SPX<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 08/28/2023 | 08/28/2023 | Sale | 1,667 | 6,719,994 | 4030.61 | (77,660) | | (137,764) | | | | | | (69,274) | | | | 0040 |
| .L112822 SPX<br>EUR008/21/23\|.L112822\|SPX<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 08/21/2023 | 08/21/2023 | Sale | 616 | 2,549,995 | 4137.99 | (28,174) | | (55,591) | | | | | | (30,832) | | | | 0040 |
| .AA11282 SPX<br>EUR010/23/23\|.AA11282\|SPX<br>EURO 10/23/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 10/23/2023 | 10/23/2023 | Sale | 872 | 3,274,462 | 3752.75 | (53,897) | | (81,531) | | | | | | (32,908) | | | | 0040 |
| .Y112822 SPX<br>EUR010/16/23\|.Y112822\|SPX<br>EURO 10/16/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 10/16/2023 | 10/16/2023 | Sale | 403 | 1,445,016 | 3583.07 | (47,560) | | (67,773) | | | | | | (24,969) | | | | 0040 |
| .W112822 SPX<br>EUR009/07/23\|.W112822\|SPX<br>EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 09/07/2023 | 09/07/2023 | Sale | 987 | 3,930,002 | 3979.87 | (153,660) | | (281,784) | | | | | | (145,622) | | | | 0040 |
| .U112822 SPX<br>EUR009/07/23\|.U112822\|SPX<br>EURO 09/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 09/07/2023 | 09/07/2023 | Sale | 541 | 2,154,980 | 3979.87 | (46,539) | | (80,814) | | | | | | (39,574) | | | | 0040 |
| .Q112822 SPX<br>EUR008/28/23\|.Q112822\|SPX<br>EURO 08/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 08/28/2023 | 08/28/2023 | Sale | 591 | 2,384,993 | 4030.61 | (60,219) | | (110,900) | | | | | | (57,791) | | | | 0040 |
| .M112822 SPX<br>EUR008/21/23\|.M112822\|SPX<br>EURO 08/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 08/21/2023 | 08/21/2023 | Sale | 326 | 1,350,019 | 4137.99 | (29,774) | | (61,426) | | | | | | (35,261) | | | | 0040 |
| .012623R SPX<br>EUR012/21/23\|.012623R\|SPX<br>EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/21/2023 | 12/21/2023 | Sale | 344 | 1,337,984 | 3878.44 | | (56,898) | (88,843) | | | | | | (31,945) | | | | 0040 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .0126230 SPX EUR012/21/23\|.0126230\|SPX EURO 12/21/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/21/2023 | 12/21/2023 | Sale | 382 | 1,482,572 | 3878.44 | | (39,357) | (59,747) | | | | | | (20,390) | | | | 0040 |
| .012623G SPX EUR011/28/23\|.012623G\|SPX EURO 11/28/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 11/28/2023 | 11/28/2023 | Sale | 1,168 | 4,632,776 | 3963.94 | | (78,796) | (123,698) | | | | | | (44,902) | | | | 0040 |
| .012623K SPX EUR012/07/23\|.012623K\|SPX EURO 12/07/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/26/2023 | 12/07/2023 | 12/07/2023 | Sale | 576 | 2,267,000 | 3933.92 | | (89,760) | (145,088) | | | | | | (55,328) | | | | 0040 |
| .I012422 SPX EUR001/17/23\|.I012422\|SPX EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/24/2022 | 01/17/2023 | 01/17/2023 | Expiration | 765 | 3,570,000 | 4662.85 | (79,916) | | | | | | | | 3,592 | | | | 0010 |
| .H012422 SPX EUR001/17/23\|.H012422\|SPX EURO 01/17/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/24/2022 | 01/17/2023 | 01/17/2023 | Expiration | 3,058 | 14,260,000 | 4662.85 | (283,741) | | | | | | | | 12,752 | | | | 0010 |
| .F012422 SPX EUR001/09/23\|.F012422\|SPX EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/24/2022 | 01/09/2023 | 01/09/2023 | Expiration | 3,156 | 14,765,000 | 4677.03 | (285,890) | | | | | | | | 6,572 | | | | 0010 |
| .G012422 SPX EUR001/09/23\|.G012422\|SPX EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/24/2022 | 01/09/2023 | 01/09/2023 | Expiration | 1,418 | 6,635,000 | 4677.03 | (143,722) | | | | | | | | 3,304 | | | | 0010 |
| .050222U SPX EQFWD01/09/2\|.050222U\|SPX EQFWD 01/09 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 05/02/2022 | 01/09/2023 | 01/09/2023 | Expiration | 2,127 | 9,998,134 | 4700.58 | (161,119) | | | | | | | | 5,156 | | | | 0010 |
| .050622V SPX EUR001/30/23\|.050622V\|SPX EURO 01/30/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 01/30/2023 | 01/30/2023 | Expiration | 2,369 | 10,246,437 | 4325.0 | (569,099) | | | | | | | | 62,279 | | | | 0010 |
| .0062222 EEJ EQFWD02/14/2\|.0062222\|EEJ EQFWD 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/22/2022 | 02/14/2023 | 02/14/2023 | Exercise | 8,789 | | 142.22 | | | 9,985 | | | | | | | | | | 0010 |
| .0062222 EEJ EQFWD02/14/2\|.0062222\|EEJ EQFWD 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/22/2022 | 02/14/2023 | 02/14/2023 | Expiration | | 1,250,000 | 142.22 | | | | | | | (18,221) | | | | | | 0010 |
| 0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants | | | | | | | | | | | | (3,039,041) | (264,811) | (2,449,136) | | (32,041) | XXX | (18,221) | | (1,132,922) | | | | XXX |
| .I040822 SPX EUR004/10/23\|.I040822\|SPX EURO 04/10/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/08/2022 | 04/10/2023 | 04/10/2023 | Sale | 3,500 | 15,750,735 | 4500.21 | (1,264,935) | | (1,368,850) | | (31,362) | | | | (1,023,868) | | | | 0010 |
| .A05232 PDLV5E EUR005/22\|.A05232\|PDLV5E EURO 05/22 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Citibank N.A. E57ODZWZ7FF32TWEFA76 | 05/23/2022 | 05/22/2023 | 05/22/2023 | Sale | 12,286 | 5,000,000 | 406.95 | (117,000) | | (217,963) | | (6,787) | | | | (172,391) | | | | 0010 |
| .I090722 EEJ EQFWD09/07/2\|.I090722\|EEJ EQFWD 09/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2022 | 09/07/2023 | 09/07/2023 | Expiration | 11,842 | 1,665,000 | 140.6 | (16,650) | | | | | | | | 11,421 | | | | 0010 |
| .G102822 EEJ EQFWD10/30/2\|.G102822\|EEJ EQFWD 10/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/28/2022 | 10/30/2023 | 10/30/2023 | Sale | 11,557 | 1,600,000 | 138.44 | (16,000) | | (14,840) | | | | | | (1,529) | | | | 0010 |
| .AD11072 SPX EQFWD08/07/2\|.AD11072\|SPX EQFWD 08/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 08/07/2023 | 08/07/2023 | Expiration | 2,626 | 10,000,000 | 3806.8 | (709,700) | | | | | | | | 570,903 | | | | 0010 |
| .AE11072 SPX EQFWD11/07/2\|.AE11072\|SPX EQFWD 11/07 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/07/2022 | 11/07/2023 | 11/07/2023 | Expiration | 1,970 | 7,500,000 | 3806.8 | (598,200) | | | | | | | | 510,860 | | | | 0010 |
| .B111422 EEJ EQFWD11/14/2\|.B111422\|EEJ EQFWD 11/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/14/2022 | 11/14/2023 | 11/14/2023 | Sale | 12,073 | 1,690,000 | 139.98 | (16,900) | | (2,163) | | | | | | 12,595 | | | | 0010 |
| .112822W EEJ EQFWD11/28/2\|.112822W\|EEJ EQFWD 11/28 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/28/2022 | 11/28/2023 | 11/28/2023 | Sale | 9,970 | 1,400,000 | 140.42 | (14,000) | | (3,276) | | | | | | 9,490 | | | | 0010 |
| .I031323 SPX EQFWD11/14/2\|.I031323\|SPX EQFWD 11/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 03/13/2023 | 11/14/2023 | 11/14/2023 | Expiration | 1,003 | 4,000,003 | 3986.37 | | (271,475) | | | | | | | 271,475 | | | | 0010 |
| .010622B SPX EUR001/09/23\|.010622B\|SPX EURO 01/09/ | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 01/06/2022 | 01/09/2023 | 01/09/2023 | Sale | 2,127 | 9,998,134 | 4700.58 | (818,618) | | (1,719,658) | | | | | | (1,701,666) | | | | 0010 |
| .012522B SPX EQFWD01/30/2\|.012522B\|SPX EQFWD 01/30 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653 | 01/25/2022 | 01/30/2023 | 01/30/2023 | Sale | 2,357 | 10,196,221 | 4325.0 | (922,202) | | (710,316) | | | | | | (637,643) | | | | 0010 |
| .021722B SPX EQFWD02/14/2\|.021722B\|SPX EQFWD 02/14 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | Canadian Imperial Ba 21GI19DL77OX0HC3ZE78 | 02/17/2022 | 02/14/2023 | 02/14/2023 | Sale | 2,304 | 10,153,798 | 4407.0 | (823,471) | | (614,620) | | | | | | (513,112) | | | | 0010 |
| 0659999999. Subtotal - Written Options - Hedging Other - Put Options | | | | | | | | | | | | (5,317,676) | (271,475) | (4,651,686) | | (38,149) | XXX | | | (2,663,465) | | | | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | (8,356,717) | (536,286) | (7,100,822) | | (70,190) | XXX | (18,221) | | (3,796,387) | | | | XXX |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | (3,039,041) | (264,811) | (2,449,136) | | (32,041) | XXX | (18,221) | | (1,132,922) | | | | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | | | (5,317,676) | (271,475) | (4,651,686) | | (38,149) | XXX | | | (2,663,465) | | | | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0989999999. Total Written Options | | | | | | | | | | | | (8,356,717) | (536,286) | (7,100,822) | | (70,190) | XXX | (18,221) | | (3,796,387) | | | | XXX |
| RCV 2.05 PAY LIB3M 07/31/2023 | MULTIPLE | SCH D-1 | Interest Rate | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/17/2017 | 07/30/2023 | 07/30/2023 | Maturity | 1 | 60,000,000 | 5.27271 / 2.05 | | | | (966,562) | | | | | | | | | 100/100 |
| RCV 1.53 PAY LIB3M 04/18/2023 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/21/2016 | 04/18/2023 | 04/18/2023 | Maturity | 1 | 74,000,000 | 5.26171 / 1.525 | | | | (1,115,849) | | | | | | | | | 100/100 |
| RCV 1.34 PAY LIB3M 07/19/2023 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 07/25/2016 | 07/19/2023 | 07/19/2023 | Maturity | 1 | 25,000,000 | 5.54543 / 1.335 | | | | (568,848) | | | | | | | | | 100/100 |
| RCV 1.60 PAY LIB3M 01/20/2023 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 01/20/2016 | 01/20/2023 | 01/20/2023 | Maturity | 1 | 67,000,000 | 4.24257 / 1.5975 | | | | (191,260) | | | | | | | | | 100/100 |
| RCV 2.05 PAY LIB3M 07/31/2023 | MULTIPLE | SCH D-1 | Interest Rate | Societe Generale O2RNE8IBXP4R0TD8PU41 | 01/17/2017 | 07/30/2023 | 07/30/2023 | Maturity | 1 | 60,000,000 | 5.27271 / 2.05 | | | | (966,562) | | | | | | | | | 100/100 |
| RCV 1.53 PAY LIB3M 04/18/2023 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/21/2016 | 04/18/2023 | 04/18/2023 | Maturity | 1 | 56,000,000 | 5.26171 / 1.525 | | | | (844,426) | | | | | | | | | 100/100 |
| RCV 1.34 PAY LIB3M 07/19/2023 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 07/25/2016 | 07/19/2023 | 07/19/2023 | Maturity | 1 | 28,000,000 | 5.54543 / 1.335 | | | | (637,109) | | | | | | | | | 100/100 |
| RCV 1.60 PAY LIB3M 01/20/2023 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 01/20/2016 | 01/20/2023 | 01/20/2023 | Maturity | 1 | 16,000,000 | 4.24257 / 1.5975 | | | | (45,674) | | | | | | | | | 100/100 |
| Interest Rate Swap 2/15/2030 0.028275 | MULTIPLE | SCH D-1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/08/2019 | 02/15/2030 | 01/10/2023 | Sale | 1 | 1,100,000 | 0.0 / 2.41 | | | | (51,317) | | | | | | (51,317) | | | 100/100 |
| Interest Rate Swap 2/15/2030 0.01535 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 02/20/2020 | 02/15/2030 | 01/11/2023 | Sale | 1 | 4,500,000 | 0.0 / 1.30091 | | | | (561,000) | | | | | | (561,000) | | | 100/100 |
| Interest Rate Swap 2/15/2030 0.023737 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WBS6QX2D1J8570P30 | 03/25/2022 | 02/15/2030 | 03/02/2023 | Sale | 1 | 5,000,000 | 4.84 / 2.528357 | | | | (474,500) | | | | | | (474,500) | | | 100/100 |
| Interest Rate Swap 5/15/2030 0.023617 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WBS6QX2D1J8570P30 | 03/25/2022 | 05/15/2030 | 05/02/2023 | Sale | 1 | 6,000,000 | 0.0 / 2.625589 | | | | (306,000) | | | | | | (306,000) | | | 100/100 |
| Interest Rate Swap 8/15/2030 0.023407 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke OV6WBS6QX2D1J8570P30 | 03/25/2022 | 08/15/2030 | 07/18/2023 | Sale | 1 | 7,100,000 | 0.0 / 2.999703 | | | | (528,000) | | | | | | (528,000) | | | 100/100 |
| Interest Rate Swap 7/19/2023 0.0154 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 11/08/2016 | 10/19/2023 | 10/19/2023 | Maturity | 1 | 80,000,000 | 0.0 / 1.54 | | | | (1,022,761) | | | | | | | | | 100/100 |
| Interest Rate Swap 7/19/2023 0.0154 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 11/08/2016 | 10/19/2023 | 10/19/2023 | Maturity | 1 | 64,000,000 | 0.0 / 1.54 | | | | (818,209) | | | | | | | | | 100/100 |
| Interest Rate Swap 8/15/2030 0.015625 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 02/20/2020 | 08/15/2030 | 07/17/2023 | Sale | 1 | 3,400,000 | 0.0 / 1.5625 | | | | (478,640) | (515) | | | | | (478,640) | | | 100/100 |
| Interest Rate Swap 8/15/2030 0.021675 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 03/22/2021 | 08/15/2030 | 07/17/2023 | Sale | 1 | 8,000,000 | 0.0 / 2.1675 | | | | (829,860) | (1,131) | | | | | (829,860) | | | 100/100 |
| Interest Rate Swap 8/28/2023 0.00874 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/24/2023 | 08/28/2023 | 08/28/2023 | Maturity | 1 | 50,000,000 | 4.95343 / 0.874 | | | | (989,795) | | | | | | | | | 100/100 |
| Interest Rate Swap 9/30/2023 0.013325 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/24/2023 | 09/30/2023 | 09/30/2023 | Maturity | 1 | 17,300,000 | 5.53786 / 1.3325 | | | | (295,534) | | | | | | | | | 100/100 |
| Interest Rate Swap 9/1/2023 0.00895 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/24/2023 | 09/01/2023 | 09/01/2023 | Maturity | 1 | | 4.96243 / 0.895 | | | | (1,026,352) | | | | | | | | | 100/100 |
| Interest Rate Swap 7/19/2023 0.0154 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/24/2023 | 07/19/2023 | 07/19/2023 | Maturity | 1 | 32,000,000 | 5.265 / 1.54 | | | | (302,680) | | | | | | | | | 100/100 |
| Interest Rate Swap 9/2/2023 0.008885 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/24/2023 | 09/02/2023 | 09/02/2023 | Maturity | 1 | 50,000,000 | 4.971 / 0.8885 | | | | (1,003,450) | | | | | | | | | 100/100 |
| Interest Rate Swap 7/19/2023 0.0154 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/24/2023 | 07/19/2023 | 07/19/2023 | Maturity | 1 | 40,000,000 | 5.265 / 1.54 | | | | (378,350) | | | | | | | | | 100/100 |
| Interest Rate Swap 8/28/2023 0.00859 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/24/2023 | 08/28/2023 | 08/28/2023 | Maturity | 1 | 50,000,000 | 4.95343 / 0.859 | | | | (1,030,322) | | | | | | | | | 100/100 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap 8/28/2023 0.01112 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/24/2023 | 08/28/2023 | 08/28/2023 | Maturity | 1 | 36,000,000 | 4.95343 / 1.112 | | | | (711,755) | | | | | | | | | 100/100 |
| Interest Rate Swap 8/5/2023 0.01055 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/24/2023 | 08/05/2023 | 08/05/2023 | Maturity | 1 | 3,000,000 | 5.32629 / 1.055 | | | | (33,634) | | | | | | | | | 100/100 |
| Interest Rate Swap 9/30/2023 0.008795 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/24/2023 | 09/30/2023 | 09/30/2023 | Maturity | 1 | 17,300,000 | 5.16286 / 0.8795 | | | | (356,737) | | | | | | | | | 100/100 |
| Interest Rate Swap 2/15/2030 0.020145 | MULTIPLE | SCH D-1 | Interest Rate | Chicago Mercantile E 02RNE8IBXP4R0TD8PU41 | 03/22/2021 | 02/15/2030 | 01/12/2023 | Sale | 1 | 8,900,000 | 0.156 / 2.0145 | | | (818,431) | | | | | | | (818,431) | | | 100/100 |
| Interest Rate Swap 11/5/2027 0.010115 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 07/08/2021 | 11/05/2027 | 01/10/2023 | Sale | 1 | | 0.169649 | 4,500,000 | | 4,500,000 | | | | | | | | | | 100/100 |
| Interest Rate Swap 11/5/2027 0.010115 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 07/08/2021 | 11/05/2027 | 01/10/2023 | Sale | 1 | | 2.83229 | (4,500,000) | | (5,066,860) | | | | | | | (566,860) | | | 100/100 |
| Interest Rate Swap 8/15/2023 0.01554 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 02/20/2020 | 05/15/2030 | 05/03/2023 | Sale | 1 | 4,000,000 | 0.0 / 1.554 | | | (422,318) | (814) | | | | | | (422,318) | | | 100/100 |
| Interest Rate Swap 8/15/2023 0.020895 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 03/22/2021 | 05/15/2030 | 05/02/2023 | Sale | 1 | 8,500,000 | 0.0 / 2.0895 | | | (652,235) | (1,810) | | | | | | (652,235) | | | 100/100 |
| Interest Rate Swap 8/15/2023 0.01554 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/24/2023 | 08/15/2023 | 05/03/2023 | Sale | 1 | 4,000,000 | 5.32071 / 1.554 | | | (38,424) | | | | | | | (38,424) | | | 100/100 |
| Interest Rate Swap 8/15/2023 0.020895 | MULTIPLE | SCH D-1 | Interest Rate | Wells Fargo Securiti VYVVCKR63DVZZN70PB21 | 04/24/2023 | 08/15/2023 | 05/02/2023 | Sale | 1 | 8,500,000 | 5.32071 / 2.0895 | | | (69,666) | | | | | | | (69,666) | | | 100/100 |
| 0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate | | | | | | | | | | | | | | (5,797,251) | (13,310,139) | | XXX | | | | (5,797,251) | | | XXX |
| RCV 5.48 PAY 5.13 03/31/2023 | LONDON POWER NETWORKS G5607DAD2 | SCH D-1 | Currency | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 03/11/2013 | 03/31/2023 | 03/31/2023 | | 1 | 4,879,095 | 5.125 / 5.4825 | | | 829,721 | 59,966 | | | | (939,598) | | 829,721 | | | 100/100 |
| RCV 5.20 PAY 4.88 10/05/2023 | SOUTHERN GAS NETWORK PLC G82920AK8 | SCH D-1 | Currency | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 06/17/2013 | 10/05/2023 | 10/05/2023 | | 1 | 9,427,200 | 4.875 / 5.2 | | | 2,131,500 | 134,549 | | | | (2,209,800) | | 2,131,500 | | | 100/100 |
| RCV 5.08 PAY BP06M 06/29/2029 | ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3 | SCH D-1 | Currency | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 06/27/2014 | 06/30/2029 | 12/29/2023 | Other | 1 | 301,201 | 7.5633 / 5.075 | | | 75,561 | (3,353) | | | | (88,288) | | 75,561 | | | 100/100 |
| RCV 4.59 PAY 3.38 09/19/2023 | ASML HOLDING NV | SCH D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 05/13/2014 | 09/19/2023 | 09/19/2023 | | 1 | 10,374,828 | 3.375 / 4.5875 | | | 2,283,567 | 202,865 | | | | (2,296,813) | | 2,283,567 | | | 100/100 |
| RCV 4.55 PAY 2.73 01/31/2040 | EYSTUR OG SANDOYARTUNLAR K7784*AA3 | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/02/2016 | 01/31/2040 | 07/28/2023 | Other | 1 | 366,865 | 2.73 / 4.55 | | | 4,015 | 3,410 | | | | (14,129) | | 4,015 | | | 100/100 |
| RCV 5.14 PAY 4.88 10/05/2023 | SOUTHERN GAS NETWORK PLC G82920AK8 | SCH D-1 | Currency | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 03/07/2013 | 10/05/2023 | 10/05/2023 | | 1 | 6,020,000 | 4.875 / 5.1425 | | | 1,156,200 | 72,468 | | | | (1,208,400) | | 1,156,200 | | | 100/100 |
| RCV 4.55 PAY 2.73 01/31/2040 | EYSTUR OG SANDOYARTUNLAR K7784*AA3 | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/02/2016 | 01/31/2040 | 07/31/2023 | Other | 1 | 377,347 | 2.73 / 4.55 | (254,459) | 254,459 | 4,359 | 5,817 | | | | (14,533) | | 4,359 | | | 100/100 |
| RCV 5.08 PAY BP06M 06/29/2029 | ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3 | SCH D-1 | Currency | Credit Suisse Intern E58DKGMJYYYJLN8C3868 | 06/27/2014 | 06/30/2029 | 12/29/2023 | Other | 1 | 254,234 | 7.5633 / 5.075 | | | 63,779 | (2,830) | | | | (74,521) | | 63,779 | | | 100/100 |
| RCV 4.55 PAY 2.73 01/31/2040 | EYSTUR OG SANDOYARTUNLAR K7784*AA3 | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/02/2016 | 01/31/2040 | 07/31/2023 | Other | 1 | 523,920 | 2.73 / 4.55 | | | 5,881 | 8,082 | | | | (20,178) | (173) | 6,055 | | | 100/100 |
| RCV 4.56 PAY 4.19 04/15/2026 | AIR CANADA ETC | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2018 | 04/15/2026 | 10/15/2023 | Other | 1 | 311,137 | 4.19 / 4.56 | | | 18,225 | 479 | | | | (19,071) | | 18,225 | | | 100/100 |
| RCV 4.56 PAY 4.19 04/15/2026 | AIR CANADA ETC | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/22/2018 | 04/15/2026 | 10/15/2023 | Other | 1 | 444,481 | 4.19 / 4.56 | | | (118,934) | 684 | | | | (27,244) | (158,433) | 39,499 | | | 100/100 |
| RCV 4.2625 PAY 2.69 04/16/2028 | Porterbrook Rail Finance Limited G7178*AE4 | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/07/2018 | 04/18/2028 | 10/16/2023 | Other | 1 | 1,330,747 | 2.69 / 4.26 | (1,080) | | 60,467 | 9,462 | | | | (95,053) | | 61,547 | | | 100/100 |
| RCV 4.40275 PAY 4.113 01/03/2034 | AURORA SOLAR CORPORATION C0461#AA3 | SCH D-1 | Currency | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 09/07/2018 | 01/03/2034 | 12/31/2023 | Other | 1 | 442,056 | 4.11 / 4.4 | 54 | 97 | 1,695 | (4,094) | | | | (4,591) | | 1,544 | | | 100/100 |
| RCV 5.9755 PAY 3.515 12/31/2037 | Barcelona L9T2 | SCH D-1 | Currency | Mizuho Capital Marke 0V6WBS6QX2D1J8570P30 | 09/30/2019 | 12/31/2037 | 12/31/2023 | Other | 1 | 45,226 | 3.515 / 5.9755 | (21) | | (343) | 1,367 | | | | (953) | | (322) | | | 100/100 |
| RCV 5.9755 PAY 3.515 12/31/2037 | Barcelona L9T2 | SCH D-1 | Currency | Mizuho Capital Marke 0V6WBS6QX2D1J8570P30 | 09/30/2019 | 12/31/2037 | 12/31/2023 | Other | 1 | 141,709 | 3.515 / 5.9755 | (65) | | (1,073) | 3,045 | | | | (2,985) | | (1,008) | | | 100/100 |
| RCV 5.9755 PAY 3.515 12/31/2037 | Barcelona L9T2 | SCH D-1 | Currency | Mizuho Capital Marke 0V6WBS6QX2D1J8570P30 | 09/30/2019 | 12/31/2037 | 12/31/2023 | Other | 1 | 45,226 | 3.515 / 5.9755 | (21) | | (343) | 972 | | | | (953) | | (322) | | | 100/100 |
| RCV 5.5875 PAY 3.375 12/31/2038 | SOC DI PRGT BREB Z00157532 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/10/2019 | 12/31/2038 | 12/31/2023 | Other | 1 | 65,091 | 3.375 / 5.5875 | 349 | 31,498 | 315 | 3,820 | | | | (3,005) | (31,807) | 276 | | | 100/100 |
| RCV 5.5875 PAY 3.375 12/31/2038 | SOC DI PRGT BREB Z00157532 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/10/2019 | 12/31/2038 | 12/31/2023 | Other | 1 | 127,877 | 3.375 / 5.5875 | 684 | 61,736 | 618 | 7,499 | | | | (5,890) | (62,342) | 540 | | | 100/100 |
| RCV 5.5875 PAY 3.375 12/31/2038 | SOC DI PRGT BREB Z00157532 | SCH D-1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/10/2019 | 12/31/2038 | 12/31/2023 | Other | 1 | 97,373 | 3.375 / 5.5875 | 40 | | 315 | 2,697 | | | | (3,015) | | 276 | | | 100/100 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RCV 4.107 PAY 3.15 03/31/2037 | SEMPERIAN PPP G8059#AA0 | SCH D-1 | Currency | Mizuho Capital Marke<br>0V6WBS6QX2D1J8570P30 | 11/08/2019 | 03/31/2037 | 09/30/2023 | Other | 1 | 263,715 | 3.15 / 4.107 | 309 | | 10,554 | 1,873 | | | | (15,750) | | 10,246 | | | 100/100 |
| RCV 4.107 PAY 3.15 03/31/2037 | SEMPERIAN PPP G8059#AA0 | SCH D-1 | Currency | Mizuho Capital Marke<br>0V6WBS6QX2D1J8570P30 | 11/08/2019 | 03/31/2037 | 09/30/2023 | Other | 1 | 263,715 | 3.15 / 4.107 | 309 | | 10,554 | 1,873 | | | | (15,750) | | 10,246 | | | 100/100 |
| RCV 4.107 PAY 3.15 03/31/2037 | SEMPERIAN PPP G8059#AA0 | SCH D-1 | Currency | Mizuho Capital Marke<br>0V6WBS6QX2D1J8570P30 | 11/08/2019 | 03/31/2037 | 09/30/2023 | Other | 1 | 527,429 | 3.15 / 4.107 | 618 | | 21,109 | 3,745 | | | | (31,500) | | 20,491 | | | 100/100 |
| RCV 2.5807 PAY 2.92 11/25/2030 | Australian Laboratory Services Pty Ltd PPED0LPC6SYA | SCH D-1 | Currency | Mizuho Capital Marke<br>0V6WBS6QX2D1J8570P30 | 08/04/2020 | 11/25/2030 | 08/11/2023 | Other | 1 | | | (38,110) | 38,110 | | | | | | (146,067) | | | | | 100/100 |
| RCV 2.636 PAY 1.5 11/25/2030 | Australian Laboratory Services Pty Ltd PPE0C3Y64SYA | SCH D-1 | Currency | Mizuho Capital Marke<br>0V6WBS6QX2D1J8570P30 | 08/04/2020 | 11/25/2030 | 08/11/2023 | Other | 1 | | | (9,450) | 9,450 | | | | | | (454,860) | | | | | 100/100 |
| RCV 3.7556 PAY 4.07 06/30/2042 | TEC Hedland Pty Ltd | SCH D-1 | Currency | Mizuho Capital Marke<br>0V6WBS6QX2D1J8570P30 | 10/08/2020 | 06/30/2042 | 12/31/2023 | Other | 1 | 185,031 | 4.07 / 3.7556 | 61 | 4 | 11,693 | (175) | | | | (9,114) | | 11,628 | | | 100/100 |
| RCV 3.7556 PAY 4.07 06/30/2042 | TEC Hedland Pty Ltd | SCH D-1 | Currency | Mizuho Capital Marke<br>0V6WBS6QX2D1J8570P30 | 10/08/2020 | 06/30/2042 | 12/31/2023 | Other | 1 | 185,031 | 4.07 / 3.7556 | 61 | 4 | 54,384 | (178) | | | | (9,114) | 44,781 | 9,538 | | | 100/100 |
| RCV 4.23 PAY 2.75 06/15/2031 | Atletico Madrid | SCH D-1 | Currency | Mizuho Capital Marke<br>0V6WBS6QX2D1J8570P30 | 06/11/2021 | 06/15/2031 | 12/15/2023 | Other | 1 | 582,192 | 2.75 / 4.23 | 552 | | 58,041 | 6,904 | | | | (69,064) | | 57,488 | | | 100/100 |
| RCV 4.23 PAY 2.75 06/15/2031 | Atletico Madrid | SCH D-1 | Currency | Mizuho Capital Marke<br>0V6WBS6QX2D1J8570P30 | 06/11/2021 | 06/15/2031 | 12/15/2023 | Other | 1 | 966,438 | 2.75 / 4.23 | 917 | | 96,348 | 11,469 | | | | (114,646) | | 95,431 | | | 100/100 |
| RCV 5.385 PAY 4.6393 08/31/2023 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba<br>21GI19DL770X0HC3ZE78 | 06/01/2023 | 08/31/2023 | 08/31/2023 | | 1 | 50,000,684 | 4.6393 / 5.385 | | 227,654 | 308,589 | 104,688 | | | | | | 80,935 | | | 100/100 |
| RCV 5.56 PAY 0.0 07/31/2023 | Japanese Treasury Bill | SCH D-1 | Currency | Mizuho Capital Marke<br>0V6WBS6QX2D1J8570P30 | 06/01/2023 | 07/31/2023 | 07/31/2023 | Maturity | 1 | 27,017,291 | 0.0 / 5.56 | | 28,204 | 623,710 | 233,670 | | | | | | 595,506 | | | 100/100 |
| RCV 5.56 PAY 0.0 07/31/2023 | Japanese Treasury Bill | SCH D-1 | Currency | Mizuho Capital Marke<br>0V6WBS6QX2D1J8570P30 | 06/01/2023 | 07/31/2023 | 07/31/2023 | Maturity | 1 | 27,017,291 | 0.0 / 0.0 | | 28,204 | 623,710 | 233,670 | | | | | 9,311 | 586,194 | | | 100/100 |
| RCV 5.385 PAY 4.6393 08/31/2023 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba<br>21GI19DL770X0HC3ZE78 | 06/01/2023 | 08/31/2023 | 08/31/2023 | | 1 | 50,000,684 | 4.6393 / 5.385 | | 227,654 | 308,589 | 104,687 | | | | | | 80,935 | | | 100/100 |
| RCV 5.3 PAY 0.0 09/28/2023 | Canadian Treasury Bill | SCH D-1 | Currency | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 06/02/2023 | 09/28/2023 | 09/28/2023 | Maturity | 1 | 50,185,874 | 0.0 / 5.3 | | 705,956 | 176,613 | 849,674 | | | | | (726,486) | 197,143 | | | 100/100 |
| RCV 5.3 PAY 0.0 09/28/2023 | Canadian Treasury Bill | SCH D-1 | Currency | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 06/02/2023 | 09/28/2023 | 09/28/2023 | Maturity | 1 | 50,185,874 | 0.0 / 5.3 | | 705,956 | 176,613 | 849,674 | | | | | (726,486) | 197,143 | | | 100/100 |
| RCV 5.472 PAY 0.0 08/28/2023 | Japanese Treasury Bill | SCH D-1 | Currency | Barclays Bank PLC<br>G5GSEF7VJP5I70UK5573 | 06/02/2023 | 08/28/2023 | 08/28/2023 | Maturity | 1 | 26,945,463 | 0.0 / 5.472 | | 82,644 | 1,376,119 | 339,943 | | | | | | 1,293,475 | | | 100/100 |
| RCV 5.472 PAY 0.0 08/28/2023 | Japanese Treasury Bill | SCH D-1 | Currency | Barclays Bank PLC<br>G5GSEF7VJP5I70UK5573 | 06/02/2023 | 08/28/2023 | 08/28/2023 | Maturity | 1 | 26,945,463 | 0.0 / 0.0 | | 82,644 | 1,376,119 | 339,943 | | | | | 11,895 | 1,281,580 | | | 100/100 |
| RCV 5.3 PAY 0.0 08/03/2023 | Canadian Treasury Bill | SCH D-1 | Currency | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 06/05/2023 | 08/03/2023 | 08/03/2023 | Maturity | 1 | 37,230,082 | 0.0 / 5.3 | | 282,443 | (176,868) | 312,422 | | | | | (267,203) | (192,109) | | | 100/100 |
| RCV 5.368 PAY 4.60002 07/20/2023 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba<br>21GI19DL770X0HC3ZE78 | 06/05/2023 | 07/20/2023 | 07/20/2023 | | 1 | 18,518,843 | 4.60002 / 5.368 | | 11,716 | (352,064) | 16,473 | | | | | | (363,780) | | | 100/100 |
| RCV 5.3 PAY 0.0 08/03/2023 | Canadian Treasury Bill | SCH D-1 | Currency | Royal Bank of Canada<br>ES7IP3U3RHIGC71XBU11 | 06/05/2023 | 08/03/2023 | 08/03/2023 | Maturity | 1 | 37,230,082 | 0.0 / 5.3 | | 282,443 | (176,868) | 312,422 | | | | | | (459,311) | | | 100/100 |
| RCV 5.368 PAY 4.60002 07/20/2023 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba<br>21GI19DL770X0HC3ZE78 | 06/05/2023 | 07/20/2023 | 07/20/2023 | | 1 | 18,518,843 | 4.60002 / 5.368 | | 11,716 | (352,064) | 16,473 | | | | | | (363,780) | | | 100/100 |
| RCV 5.503 PAY 0.0 11/10/2023 | Japanese Treasury Bill | SCH D-1 | Currency | Barclays Bank PLC<br>G5GSEF7VJP5I70UK5573 | 06/07/2023 | 11/10/2023 | 11/10/2023 | Maturity | 1 | 26,897,145 | 0.0 / 5.503 | | 39,110 | 2,140,585 | 633,175 | | | | | 21,523 | 2,079,951 | | | 100/100 |
| RCV 5.503 PAY 0.0 11/10/2023 | Japanese Treasury Bill | SCH D-1 | Currency | Barclays Bank PLC<br>G5GSEF7VJP5I70UK5573 | 06/07/2023 | 11/10/2023 | 11/10/2023 | Maturity | 1 | 26,897,145 | 0.0 / 5.503 | | 39,110 | 2,140,585 | 633,175 | | | | | 21,523 | 2,079,951 | | | 100/100 |
| RCV 5.554 PAY 0.0 12/18/2023 | Japanese Treasury Bill | SCH D-1 | Currency | Barclays Bank PLC<br>G5GSEF7VJP5I70UK5573 | 09/21/2023 | 12/18/2023 | 12/18/2023 | Maturity | 1 | 67,782,824 | 0.0 / 5.554 | | (58,432) | (2,093,495) | 857,505 | | | | | 30,854 | (2,065,917) | | | 100/100 |
| RCV 5.22 PAY 4.49675 06/22/2023 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba<br>21GI19DL770X0HC3ZE78 | 06/02/2023 | 06/22/2023 | 06/22/2023 | | 1 | 18,577,519 | 5.22 | | 21,418 | (367,501) | 6,115 | | | | | | (388,919) | | | 100/100 |
| RCV 5.22 PAY 4.49675 06/22/2023 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba<br>21GI19DL770X0HC3ZE78 | 06/02/2023 | 06/22/2023 | 06/22/2023 | | 1 | 18,577,519 | 5.22 | | 21,418 | (367,501) | 6,115 | | | | | | (388,919) | | | 100/100 |
| RCV 5.16 PAY 4.46116 06/22/2023 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba<br>21GI19DL770X0HC3ZE78 | 06/05/2023 | 06/22/2023 | 06/22/2023 | | 1 | 18,585,127 | 5.16 | | 11,758 | (364,829) | 5,216 | | | | | | (376,587) | | | 100/100 |
| RCV 5.16 PAY 4.46116 06/22/2023 | Canadian Treasury Bill | SCH D-1 | Currency | Canadian Imperial Ba<br>21GI19DL770X0HC3ZE78 | 06/05/2023 | 06/22/2023 | 06/22/2023 | | 1 | 18,585,127 | 5.16 | | 11,758 | (364,829) | 5,216 | | | | | | (376,587) | | | 100/100 |
| 1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange | | | | | | | | | | | | (299,252) | 3,158,732 | 11,413,421 | 6,392,672 | | XXX | | (7,894,885) | (1,833,043) | 10,386,984 | | | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | (299,252) | 3,158,732 | 5,616,170 | (6,917,467) | | XXX | | (7,894,885) | (1,833,043) | 4,589,733 | | | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | | | | | (5,797,251) | (13,310,139) | | XXX | | | | (5,797,251) | | | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | (299,252) | 3,158,732 | 11,413,421 | 6,392,672 | | XXX | | (7,894,885) | (1,833,043) | 10,386,984 | | | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1409999999. Total Swaps | | | | | | | | | | | | (299,252) | 3,158,732 | 5,616,170 | (6,917,467) | | XXX | | (7,894,885) | (1,833,043) | 4,589,733 | | | XXX |
| .022423A UST Lock09/29/23\|.022423A\|UST Lock 09/29/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/24/2023 | 09/29/2023 | 05/08/2023 | Sale | 1 | 3,000,000 | 0.04 | | | 110,000 | | | | | | | 110,000 | | | 100/100 |
| .022423C UST Lock03/29/24\|.022423C\|UST Lock 03/29/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/24/2023 | 03/28/2024 | 10/02/2023 | Sale | 1 | 3,000,000 | | | | (220,000) | | | | | | | (220,000) | | | 100/100 |
| .022423B UST Lock12/29/23\|.022423B\|UST Lock 12/29/ | MULTIPLE | SCH D-1 | Interest Rate | JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/24/2023 | 12/29/2023 | 07/21/2023 | Sale | 1 | 3,000,000 | | | | 2,500 | | | | | | | 2,500 | | | 100/100 |
| .022723C UST Forward03/28\|.022723C\|UST Forward 03/ | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WBS6QX2D1J8570P30 | 02/27/2023 | 03/27/2024 | 10/02/2023 | Sale | 1 | 12,000,000 | | | | (1,551,777) | | | | | | | (1,551,777) | | | 100/100 |
| .022723B UST Forward12/28\|.022723B\|UST Forward 12/ | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WBS6QX2D1J8570P30 | 02/27/2023 | 12/28/2023 | 07/19/2023 | Sale | 1 | 12,000,000 | | | | 79,782 | | | | | | | 79,782 | | | 100/100 |
| .022723A UST Forward09/28\|.022723A\|UST Forward 09/ | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WBS6QX2D1J8570P30 | 02/27/2023 | 09/28/2023 | 05/08/2023 | Sale | 1 | 12,000,000 | 84.664145 | | | 171,018 | | | | | | | 171,018 | | | 100/100 |
| .030123B UST Lock09/28\|.030123B\|UST Lock 12/28 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WBS6QX2D1J8570P30 | 03/01/2023 | 12/28/2023 | 07/19/2023 | Sale | 1 | 5,000,000 | | | | 50,767 | | | | | | | 50,767 | | | 100/100 |
| .030123C UST Lock03/27\|.030123C\|UST Lock 03/27 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WBS6QX2D1J8570P30 | 03/01/2023 | 03/27/2024 | 10/02/2023 | Sale | 1 | 5,000,000 | | | | (553,845) | | | | | | | (553,847) | | | 100/100 |
| .030123A UST Lock09/28\|.030123A\|UST Lock 09/28 | MULTIPLE | SCH D-1 | Interest Rate | Mizuho Capital Marke 0V6WBS6QX2D1J8570P30 | 03/01/2023 | 09/28/2023 | 05/08/2023 | Sale | 1 | 5,000,000 | | | | 175,472 | | | | | | | 175,472 | | | 100/100 |
| 1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | (1,736,083) | | | XXX | | | | (1,736,085) | | | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | | | | | (1,736,083) | | | XXX | | | | (1,736,085) | | | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | (299,252) | 3,158,732 | 3,880,087 | (6,917,467) | | XXX | | (7,894,885) | (1,833,043) | 2,853,648 | | | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | 287,990,684 | 5,904,005 | 234,241,155 | | 46,816,953 | XXX | 23,964,389 | | 73,696,965 | (10,836,745) | | | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1759999999 - Totals | | | | | | | | | | | | 287,691,432 | 9,062,737 | 238,121,242 | (6,917,467) | 46,816,953 | XXX | 23,964,389 | (7,894,885) | 71,863,922 | (7,983,097) | | | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0010 | Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index. |
| 0020 | Convert USD to foreign currency in order to purchase/sell foreign denominated stocks. |
| 0030 | Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency. |
| 0040 | Provide an economic hedge on interest rate risk arising from investing in variable rate bonds |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Year-end (b) | Value of One (1) Point |
| ESH4 | 128 | 30,179,938 | EMINI S&P MAR4 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 03/15/2024 | Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39 | 12/29/2023 | 4,716.9275 | 4,820.0000 | 653,838 | | | | | 653,838 | 653,838 | 1,510,400 | 0010 | 50 |
| TYH4 | 105 | 10,500,000 | 10YR TNotes MAR2 | EQUITY INDEXED ANNUITY | EXH 5 | US TREASURY | 03/19/2024 | Board of Trade of th 549300EX04Q2QBFQTQ27 | 11/15/2023 | 108.6406 | 112.8906 | 446,250 | | | | | 446,250 | 446,250 | 223,125 | 0010 | 1,000 |
| MFSH4 | 32 | 3,531,905 | MSCI EAFE MAR4 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 03/15/2024 | Intercontinental Exc 549300R4IG1TWPZT5U32 | 12/27/2023 | 2,208.4843 | 2,252.4000 | 78,385 | | | | | 78,385 | 78,385 | 120,494 | 0010 | 50 |
| NQH4 | 6 | 2,019,830 | NAS EMIN MAR4 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 03/15/2024 | Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39 | 12/22/2023 | 16,833.5950 | 17,023.5000 | 22,990 | | | | | 22,990 | 22,990 | 106,200 | 0010 | 20 |
| GIF4 | 3 | 394,838 | GLD SAC NDX F24 | EQUITY INDEXED ANNUITY | EXH 5 | Commodity | 01/17/2024 | CME:Index and Option SNZ20JLFK8MNNCLQ0F39 | 12/08/2023 | 526.4500 | 535.3000 | 6,638 | | | | | 6,638 | 6,638 | 30,000 | 0010 | 250 |
| 1539999999. Subtotal - Long Futures - Hedging Other | | | | | | | | | | | | 1,208,101 | | | | | 1,208,101 | 1,208,101 | 1,990,219 | XXX | XXX |
| 1579999999. Subtotal - Long Futures | | | | | | | | | | | | 1,208,101 | | | | | 1,208,101 | 1,208,101 | 1,990,219 | XXX | XXX |
| 1649999999. Subtotal - Short Futures | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1679999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | 1,208,101 | | | | | 1,208,101 | 1,208,101 | 1,990,219 | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | | | 1,208,101 | | | | | 1,208,101 | 1,208,101 | 1,990,219 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| BNP Paribas | 2,613,925 | 11,823,070 | 14,436,995 |
| Total Net Cash Deposits | 2,613,925 | 11,823,070 | 14,436,995 |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0010 | Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index. |
| 0020 | Convert USD to foreign currency in order to purchase/sell foreign denominated stocks. |
| 0030 | Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency. |
| 0040 | Provide an economic hedge on interest rate risk arising from investing in variable rate bonds |

# SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | Change in Variation Margin | | | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | | 16 | 17 | 18 | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Termination Date | Termination Price | Indicate Exercise, Expiration, Maturity or Sale | Cumulative Variation Margin at Termination | Gain (Loss) Recognized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item | Deferred | Hedge Effectiveness at Inception and at Termination (b) | Value of One (1) Point |
| USZ3 | 20 | 2,000,000 | US T BONDS DEC3 | EQUITY INDEXED ANNUITY | EXH 5 | US Treasury | 12/19/2023 | Board of Trade of th 549300EX0402QBFQTQ27 | 09/19/2023 | 118.5000 | 10/16/2023 | 117.0469 | Sale | 29,063 | 29,063 | | | 0010 | 1,000 |
| TYU3 | 1,194 | 19,900,000 | 10YR TNOTES SEP3 | EQUITY INDEXED ANNUITY | EXH 5 | US Treasury | 09/20/2023 | The Board of Trade o 549300EX0402QBFQTQ27 | 05/19/2023 | 115.8748 | 08/18/2023 | 114.9881 | Sale | 881,390 | 881,390 | | | 0010 | 1,000 |
| TYM3 | 1,567 | 121,500,000 | 10YR TNOTES JUN3 | EQUITY INDEXED ANNUITY | EXH 5 | US Treasury | 06/21/2023 | The Board of Trade o 549300EX0402QBFQTQ27 | 03/09/2023 | 115.4883 | 05/19/2023 | 115.5276 | Sale | (56,063) | (56,063) | | | 0010 | 1,000 |
| FVM3 | 10,763 | 514,400,000 | 5YR T NOTES JUN3 | EQUITY INDEXED ANNUITY | EXH 5 | US Treasury | 06/30/2023 | The Board of Trade o 549300EX0402QBFQTQ27 | 05/16/2023 | 109.7128 | 05/31/2023 | 109.4814 | Sale | 1,283,141 | 1,283,141 | | | 0010 | 1,000 |
| ESM3 | 342 | 64,755,565 | EMINI S&P JUN3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 06/16/2023 | Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39 | 06/07/2023 | 4,099.7559 | 06/08/2023 | 4,149.4130 | Sale | 670,370 | 670,370 | | | 0010 | 50 |
| GIJ3 | 2 | 291,900 | GLD SAC NDX APR3 | EQUITY INDEXED ANNUITY | EXH 5 | Commodity | 04/18/2023 | CME:Index and Option SNZ20JLFK8MNNCLQ0F39 | 03/08/2023 | 583.8000 | 04/12/2023 | 592.2000 | Sale | 4,200 | 4,200 | | | 0010 | 250 |
| MFSM3 | 110 | 9,213,965 | MSCI EAFE JUN3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 06/16/2023 | Intercontinental Exc 5493000F4Z033MV32P92 | 05/23/2023 | 2,082.5500 | 06/08/2023 | 2,233.0000 | Sale | 45,135 | 45,135 | | | 0010 | 50 |
| TYZ3 | 369 | 33,200,000 | 10YR TNOTES DEC3 | EQUITY INDEXED ANNUITY | EXH 5 | US Treasury | 12/19/2023 | Board of Trade of th 549300EX0402QBFQTQ27 | 08/18/2023 | 109.6627 | 11/15/2023 | 108.7831 | Sale | 74,766 | 74,766 | | | 0010 | 1,000 |
| ESU3 | 418 | 92,147,613 | EMINI S&P SEP3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 09/15/2023 | Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39 | 07/07/2023 | 4,408.9767 | 09/08/2023 | 4,485.3720 | Sale | 1,596,663 | 1,596,663 | | | 0010 | 50 |
| MFSU3 | 144 | 8,336,205 | MSCI EAFE SEP3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 09/15/2023 | Intercontinental Exc 5493000F4Z033MV32P92 | 08/22/2023 | 2,069.4688 | 09/08/2023 | 2,158.4238 | Sale | (71,164) | (71,164) | | | 0010 | 50 |
| GIN3 | 2 | 270,850 | GLD SAC NDX JUL3 | EQUITY INDEXED ANNUITY | EXH 5 | Commodity | 07/18/2023 | CME:Index and Option SNZ20JLFK8MNNCLQ0F39 | 06/08/2023 | 541.7000 | 07/12/2023 | 557.8500 | Sale | 8,075 | 8,075 | | | 0010 | 250 |
| FVZ3 | 273 | 27,300,000 | 5YR T NOTES DEC3 | EQUITY INDEXED ANNUITY | EXH 5 | US Treasury | 12/29/2023 | Board of Trade of th 549300EX0402QBFQTQ27 | 09/19/2023 | 105.7969 | 10/16/2023 | 105.4445 | Sale | 96,188 | 96,188 | | | 0010 | 1,000 |
| GIV3 | 3 | 453,888 | GLD SAC NDX OCT3 | EQUITY INDEXED ANNUITY | EXH 5 | Commodity | 10/16/2023 | CME:Index and Option SNZ20JLFK8MNNCLQ0F39 | 09/11/2023 | 605.1833 | 10/10/2023 | 589.9500 | Sale | (11,425) | (11,425) | | | 0010 | 250 |
| ESH4 | 55 | 12,888,235 | EMINI S&P MAR4 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 03/15/2024 | Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39 | 12/19/2023 | 4,532.8348 | 12/29/2023 | 4,760.9348 | Sale | 262,315 | 262,315 | | | 0010 | 50 |
| MFSH4 | 32 | 3,487,770 | MSCI EAFE MAR4 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 03/15/2024 | Intercontinental Exc 5493000F4Z033MV32P92 | 12/27/2023 | 2,191.7750 | 12/28/2023 | 2,233.5250 | Sale | (33,400) | (33,400) | | | 0010 | 50 |
| NQH4 | 3 | 995,655 | NAS EMIN MAR4 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 03/15/2024 | Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39 | 12/12/2023 | 16,594.2500 | 12/26/2023 | 17,061.9167 | Sale | 28,060 | 28,060 | | | 0010 | 20 |
| ESH3 | 150 | 30,148,210 | EMINI S&P MAR3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 03/17/2023 | Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39 | 02/14/2023 | 4,019.7613 | 03/10/2023 | 3,949.4117 | Sale | (527,623) | (527,623) | | | 0010 | 50 |
| MFSH3 | 34 | 3,502,590 | MSCI EAFE MAR3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 03/17/2023 | Intercontinental Exc 5493000F4Z033MV32P92 | 12/08/2022 | 2,060.3471 | 03/10/2023 | 2,067.0382 | Sale | 11,375 | 11,375 | | | 0010 | 50 |
| GIF3 | 3 | 430,988 | GLD SAC NDX JAN3 | EQUITY INDEXED ANNUITY | EXH 5 | Commodity | 01/18/2023 | CME:Index and Option SNZ20JLFK8MNNCLQ0F39 | 12/08/2022 | 574.6500 | 01/10/2023 | 580.8000 | Sale | 4,613 | 4,613 | | | 0010 | 250 |
| GIG3 | 3 | 435,300 | GLD SAC NDX FEB3 | EQUITY INDEXED ANNUITY | EXH 5 | Commodity | 02/15/2023 | CME:Index and Option SNZ20JLFK8MNNCLQ0F39 | 01/10/2023 | 580.4000 | 02/08/2023 | 577.2500 | Sale | (2,363) | (2,363) | | | 0010 | 250 |
| GIH3 | 3 | 433,838 | GLD SAC NDX MAR3 | EQUITY INDEXED ANNUITY | EXH 5 | Commodity | 03/15/2023 | CME:Index and Option SNZ20JLFK8MNNCLQ0F39 | 02/08/2023 | 578.4500 | 03/08/2023 | 581.8333 | Sale | 2,538 | 2,538 | | | 0010 | 250 |
| GIK3 | 2 | 294,825 | GLD SAC NDX MAY3 | EQUITY INDEXED ANNUITY | EXH 5 | Commodity | 05/15/2023 | CME:Index and Option SNZ20JLFK8MNNCLQ0F39 | 04/12/2023 | 589.6500 | 05/09/2023 | 554.1000 | Sale | (17,775) | (17,775) | | | 0010 | 250 |
| GIM3 | 2 | 277,425 | GLD SAC NDX JUN3 | EQUITY INDEXED ANNUITY | EXH 5 | Commodity | 06/15/2023 | CME:Index and Option SNZ20JLFK8MNNCLQ0F39 | 05/09/2023 | 554.8500 | 06/08/2023 | 550.9000 | Sale | (1,975) | (1,975) | | | 0010 | 250 |
| GIQ3 | 3 | 425,225 | GLD SAC NDX AUG3 | EQUITY INDEXED ANNUITY | EXH 5 | Commodity | 08/15/2023 | CME:Index and Option SNZ20JLFK8MNNCLQ0F39 | 07/12/2023 | 566.9667 | 08/09/2023 | 591.5000 | Sale | 18,400 | 18,400 | | | 0010 | 250 |
| GIU3 | 3 | 441,450 | GLD SAC NDX SEP3 | EQUITY INDEXED ANNUITY | EXH 5 | Commodity | 09/18/2023 | CME:Index and Option SNZ20JLFK8MNNCLQ0F39 | 08/09/2023 | 588.6000 | 09/11/2023 | 608.3000 | Sale | 14,775 | 14,775 | | | 0010 | 250 |
| GIX3 | 3 | 438,713 | GLD SAC NDX NOV3 | EQUITY INDEXED ANNUITY | EXH 5 | Commodity | 11/15/2023 | CME:Index and Option SNZ20JLFK8MNNCLQ0F39 | 10/10/2023 | 584.9500 | 11/09/2023 | 553.4500 | Sale | (23,625) | (23,625) | | | 0010 | 250 |
| GIZ3 | 3 | 416,850 | GLD SAC NDX DEC3 | EQUITY INDEXED ANNUITY | EXH 5 | Commodity | 12/15/2023 | CME:Index and Option SNZ20JLFK8MNNCLQ0F39 | 11/09/2023 | 555.8000 | 12/08/2023 | 526.1000 | Sale | (22,275) | (22,275) | | | 0010 | 250 |
| 1539999999. Subtotal - Long Futures - Hedging Other | | | | | | | | | | | | | | 4,263,379 | 4,263,379 | | | XXX | XXX |
| 1579999999. Subtotal - Long Futures | | | | | | | | | | | | | | 4,263,379 | 4,263,379 | | | XXX | XXX |
| ESZ3 | 388 | 84,884,460 | EMINI S&P DEC3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 12/15/2023 | Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39 | 09/08/2023 | 4,417.1066 | 12/08/2023 | 4,554.0032 | Sale | 2,655,795 | 2,655,795 | | | 0010 | 50 |
| MFSZ3 | 75 | 7,269,141 | MSCI EAFE DEC3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 12/15/2023 | Intercontinental Exc 5493000F4Z033MV32P92 | 10/26/2023 | 2,045.1379 | 12/08/2023 | 2,060.2999 | Sale | (21,985) | (21,985) | | | 0010 | 50 |
| ESH3 | 20 | 3,951,000 | EMINI S&P MAR3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 03/17/2023 | Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39 | 12/20/2022 | 3,951.0000 | 02/14/2023 | 4,096.8250 | Sale | (145,825) | (145,825) | | | 0010 | 50 |
| MFSH3 | 38 | 3,927,465 | MSCI EAFE MAR3 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 03/17/2023 | Intercontinental Exc 5493000F4Z033MV32P92 | 02/22/2023 | 2,067.0868 | 03/10/2023 | 2,076.5632 | Sale | (18,005) | (18,005) | | | 0010 | 50 |
| TYU3 | 1,900 | 96,500,000 | 10YR TNOTES SEP3 | EQUITY INDEXED ANNUITY | EXH 5 | US Treasury | 09/20/2023 | The Board of Trade o 549300EX0402QBFQTQ27 | 05/16/2023 | 115.8469 | 05/31/2023 | 114.8190 | Sale | 30,836 | 30,836 | | | 0010 | 1,000 |
| TUM3 | 3,240 | 486,800,000 | 2YR T-NOTES JUN3 | EQUITY INDEXED ANNUITY | EXH 5 | US Treasury | 06/30/2023 | The Board of Trade o 549300EX0402QBFQTQ27 | 05/16/2023 | 103.2485 | 05/31/2023 | 102.9816 | Sale | 1,405,969 | 1,405,969 | | | 0010 | 2,000 |
| TUZ3 | 389 | 77,800,000 | 2YR T-NOTES DEC3 | EQUITY INDEXED ANNUITY | EXH 5 | US Treasury | 12/29/2023 | Chicago Board of Tra 549300EX0402QBFQTQ27 | 09/19/2023 | 101.4063 | 09/27/2023 | 101.3603 | Sale | 35,743 | 35,743 | | | 0010 | 2,000 |
| TUU3 | 2,302 | 188,800,000 | 2YR T-NOTES SEP3 | EQUITY INDEXED ANNUITY | EXH 5 | US Treasury | 09/29/2023 | The Board of Trade o 549300EX0402QBFQTQ27 | 05/16/2023 | 103.7163 | 06/29/2023 | 102.9448 | Sale | 1,542,906 | 1,542,906 | | | 0010 | 2,000 |
| USU3 | 431 | 14,900,000 | US T BONDS SEP3 | EQUITY INDEXED ANNUITY | EXH 5 | US Treasury | 09/20/2023 | The Board of Trade o 549300EX0402QBFQTQ27 | 05/16/2023 | 129.3240 | 06/20/2023 | 127.8324 | Sale | 222,250 | 222,250 | | | 0010 | 1,000 |
| FVU3 | 9,978 | 387,400,000 | 5YR T NOTES SEP3 | EQUITY INDEXED ANNUITY | EXH 5 | US Treasury | 09/29/2023 | The Board of Trade o 549300EX0402QBFQTQ27 | 05/16/2023 | 110.3683 | 06/29/2023 | 108.8992 | Sale | 5,846,348 | 5,846,348 | | | 0010 | 1,000 |
| 1609999999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | | | 11,554,032 | 11,554,032 | | | XXX | XXX |
| 1649999999. Subtotal - Short Futures | | | | | | | | | | | | | | 11,554,032 | 11,554,032 | | | XXX | XXX |
| 1679999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | | | 15,817,411 | 15,817,411 | | | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | | | | | 15,817,411 | 15,817,411 | | | 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. |

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1 | | 2 | 3 | Counterparty Offset | | Book/Adjusted Carrying Value | | | Fair Value | | | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | | Master Agreement (Y or N) | Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | 5 Present Value of Financing Premium | 6 Contracts With Book/Adjusted Carrying Value >0 | 7 Contracts With Book/Adjusted Carrying Value <0 | 8 Exposure Net of Collateral | 9 Contracts With Fair Value >0 | 10 Contracts With Fair Value <0 | 11 Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | | XXX | XXX | XXX | | 15,658,583 | (13,488) | 15,658,583 | 1,221,588 | (13,488) | 1,221,588 | 1,990,219 | 1,990,219 |
| Bank of America, NA | SNZ2OJLFK8MNNCLQOF39 | Y | Y | 17,474,304 | | 7,632,961 | (6,905,469) | | 24,547,421 | (7,009,826) | 63,291 | 1,403,678 | |
| Barclays Bank PLC | JJKC32MCHWDI71265Z06 | Y | Y | 30,441,979 | | 23,980,778 | | | 44,120,202 | (14,488,064) | | 3,972,562 | |
| BNP Paribas | ROMUWSFPU8MPRO8K5P83 | Y | Y | 9,333,704 | | 3,595,816 | | | 9,532,442 | | 198,738 | 224,098 | |
| Canadian Imperial Ba | 2IGI19DL770X0HC3ZE78 | Y | Y | 24,923,811 | | 3,843,263 | (1,330,933) | | 24,008,202 | (4,265,565) | | 1,009,236 | |
| Citibank NA | E570DZWZ7FF32TWEFA76 | Y | Y | 21,170,000 | | 18,247,232 | (36,046) | | 17,550,684 | (110,192) | | | |
| Credit Suisse Intern | 4PQUHN3JPFGFNF3BB653 | Y | Y | 7,029,000 | | 6,915,061 | | | 7,237,202 | | 208,202 | 266,397 | 152,458 |
| Goldman Sachs International | W22LROWP2IHZNBB6K528 | Y | Y | 4,375,899 | | 3,466,794 | | | 4,568,368 | | 192,469 | | |
| JP Morgan Chase Bank | G5GSEF7VJP5I7OUK5573 | Y | Y | 40,261,686 | | 34,631,118 | (732,050) | | 44,878,550 | (8,021,116) | | 3,323,730 | |
| Mizuho Capital Marke | B4TYDEB6GKMZO031MB27 | Y | Y | | | 8,836,545 | (6,753,954) | 2,082,591 | 17,718,425 | (54,694,596) | | 14,388,447 | 14,388,447 |
| Mizuho Markets Ameri | OV6WBSGQX2D1J857QP30 | Y | Y | 101,795,629 | | 63,589,897 | (130,388) | | 102,369,475 | (81,153) | 492,693 | | |
| Morgan Stanley & Co. | 7H6GLXDRUGQFU57RNE97 | Y | Y | 10,418,441 | | 3,007,357 | (385,362) | | 11,722,929 | (1,163,532) | 140,956 | | |
| Royal Bank of Canada | E570DZWZ7FF32TWEFA76 | Y | Y | | | 12,755,883 | (19,411,690) | | 32,301,446 | (34,887,142) | | 8,062,082 | 1,126,268 |
| Societe Generale | BFM8T61CT2L1QCEMIK50 | Y | Y | 60,613,437 | | 20,875,343 | (1,197,682) | | 59,773,538 | (1,605,346) | | 103,097 | |
| Truist Bank | ES7IP3U3RHIGC71XBU11 | Y | Y | 67,508,276 | | 36,271,031 | (35,395) | | 67,591,985 | (6,489) | 77,220 | | |
| Wells Fargo Bank, NA | KB1H1DSPRFMYMCUFXT09 | Y | Y | 14,850,000 | | 9,471,130 | | | 14,725,689 | | | | |
| Wells Fargo Securiti | VYVVCKR63DVZZN70PB21 | Y | Y | | | | | | 18,227 | | 18,227 | 211,601 | 211,601 |
| 0299999999. Total NAIC 1 Designation | | | | 410,196,166 | | 257,120,209 | (36,918,969) | 2,082,591 | 482,664,785 | (126,333,021) | 1,391,796 | 32,964,928 | 15,878,774 |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | | | | | | | | (53,036,233) | | 5,779,007 | 5,779,007 |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| 0999999999 - Gross Totals | | | | 410,196,166 | | 272,778,792 | (36,932,457) | 17,741,174 | 483,886,373 | (179,382,742) | 2,613,384 | 40,734,154 | 23,648,000 |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | | 272,778,792 | (36,932,457) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21 | Cash | 000000-00-0 | US DOLLAR | 29,222,449 | 29,222,449 | 29,222,449 | | V |
| BNP Paribas ROMUWSFPU8MPRO8K5P83 | Cash | 000000-00-0 | US DOLLAR | 15,658,583 | 15,658,583 | 15,658,583 | | IV |
| Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21 | Treasury | 912828-YS-3 | US TREASURY 1.750 11/15/29 | 30,514,980 | 31,800,000 | 31,213,455 | 11/15/2029 | I |
| Mizuho Capital Markets LLC B4TYDEB6GKMZO031MB27 | BOND US CORP | 03040W-AK-1 | AMERICAN WATER CAPITAL CORP | 6,487,013 | 6,513,000 | 6,512,569 | 03/01/2024 | V |
| Mizuho Capital Markets LLC B4TYDEB6GKMZO031MB27 | BOND US CORP | 037833-AS-9 | APPLE INC | 17,872,200 | 18,000,000 | 17,999,607 | 05/06/2024 | V |
| Mizuho Capital Markets LLC B4TYDEB6GKMZO031MB27 | BOND US CORP | 037833-BG-4 | APPLE INC | 13,086,071 | 13,350,000 | 13,343,166 | 05/13/2025 | V |
| Mizuho Capital Markets LLC B4TYDEB6GKMZO031MB27 | BOND US CORP | 20030N-BN-0 | COMCAST CORP | 4,886,900 | 5,000,000 | 5,014,078 | 08/15/2025 | IV |
| Mizuho Capital Markets LLC B4TYDEB6GKMZO031MB27 | BOND US CORP | 166764-BL-3 | CHEVRON CORP | 8,333,395 | 8,616,000 | 8,616,000 | 05/16/2026 | V |
| Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | BOND US CORP | 89236T-EW-1 | TOYOTA MOTOR CREDIT CORP | 2,027,326 | 2,196,867 | 2,195,856 | 04/14/2025 | V |
| 0199999999 - Total | | | | 128,088,917 | 130,356,899 | 129,775,763 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Barclays Bank PLC JJKC32MCHWDI71265Z06 | Cash | 000000-00-0 | USD Cash Collateral | 30,441,979 | 30,441,979 | XXX | | V |
| BNP Paribas ROMUWSFPU8MPRO8K5P83 | Cash | 000000-00-0 | USD Cash Collateral | 9,333,704 | 9,333,704 | XXX | | V |
| Canadian Imperial Ba 2IGI19DL770X0HC3ZE78 | Cash | 000000-00-0 | USD Cash Collateral | 24,923,811 | 24,923,811 | XXX | | V |
| Citibank NA E570DZWZ7FF32TWEFA76 | Cash | 000000-00-0 | USD Cash Collateral | 21,170,000 | 21,170,000 | XXX | | V |
| Credit Suisse Intern 4PQUHN3JPFGFNF3BB653 | Cash | 000000-00-0 | USD Cash Collateral | 7,029,000 | 7,029,000 | XXX | | V |
| Goldman Sachs International W22LROWP2IHZNBB6K528 | Cash | 000000-00-0 | USD Cash Collateral | 4,375,899 | 4,375,899 | XXX | | V |
| JP Morgan Chase Bank G5GSEF7VJP5I70UK5573 | Cash | 000000-00-0 | USD Cash Collateral | 40,261,686 | 40,261,686 | XXX | | V |
| Mizuho Markets Ameri 0V6W8S6QX2D1J857QP30 | Cash | 000000-00-0 | USD Cash Collateral | 101,795,629 | 101,795,629 | XXX | | V |
| Morgan Stanley & Co. 7H6GLXDRUGQFU57RNE97 | Cash | 000000-00-0 | USD Cash Collateral | 10,418,441 | 10,418,441 | XXX | | V |
| Societe Generale BFM8T61CT2L1QCEMIK50 | Cash | 000000-00-0 | USD Cash Collateral | 60,613,437 | 60,613,437 | XXX | | V |
| Truist Bank ES7IP3U3RHIGC71XBU11 | Cash | 000000-00-0 | USD Cash Collateral | 67,508,276 | 67,508,276 | XXX | | V |
| Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09 | Cash | 000000-00-0 | USD Cash Collateral | 14,850,000 | 14,850,000 | XXX | | V |
| Bank of America, NA B4TYDEB6GKMZO031MB27 | Treasury | 91282C-CB-5 | UST 1.625 05/15/2031 | 676,884 | 829,705 | XXX | 05/15/2031 | V |
| Bank of America, NA B4TYDEB6GKMZO031MB27 | Treasury | 91282C-AE-1 | UST .625 08/15/2030 | 16,797,420 | 21,774,400 | XXX | 08/15/2030 | V |
| 0299999999 - Total | | | | 410,196,164 | 415,325,965 | XXX | XXX | XXX |

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| BANK OF AMERICA ACCOUNTS | Charlotte, NC | | 0.000 | | | 17,982,332 | XXX |
| JPMORGAN BANK ACCOUNTS | New York, NY | | 5.300 | 67,386,885 | 673,392,321 | 1,247,365,289 | XXX |
| WELLS FARGO BANK ACCOUNTS | Seattle, WA | | 0.000 | | | 3,151,044 | XXX |
| KEY BANK ACCOUNTS | Cleveland, OH | | 0.000 | | | 25,050,389 | XXX |
| FEDERAL HOME LOAN BANK | Des Moines, IA | | 0.000 | | | 866,486 | XXX |
| 0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | | XXX | XXX | | | 193,922 | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 67,386,885 | 673,392,321 | 1,294,609,462 | 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 | 67,386,885 | 673,392,321 | 1,294,609,462 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | XXX |
| 0599999 Total - Cash | | XXX | XXX | 67,386,885 | 673,392,321 | 1,294,609,462 | XXX |

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

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 1. | January | 1,230,269,319 | 4. | April | 1,715,051,512 | 7. | July | 1,067,189,150 | 10. | October | 851,674,787 |
| 2. | February | 911,083,205 | 5. | May | 2,688,091,916 | 8. | August | 994,116,909 | 11. | November | 1,124,476,921 |
| 3. | March | 1,159,775,711 | 6. | June | 1,074,227,592 | 9. | September | 975,825,267 | 12. | December | 1,294,609,462 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| | UNITED STATES TREASURY | | 12/13/2023 | 0.000 | 02/22/2024 | 49,622,639 | | 130,625 |
| | UNITED STATES TREASURY | | 11/27/2023 | 0.000 | 01/25/2024 | 49,825,067 | | 247,822 |
| | UNITED STATES TREASURY | | 12/29/2023 | 0.000 | 01/18/2024 | 64,840,284 | | 253,043 |
| | UNITED STATES TREASURY | | 12/13/2023 | 0.000 | 02/01/2024 | 49,773,958 | | 131,250 |
| | UNITED STATES TREASURY | | 12/13/2023 | 0.000 | 02/08/2024 | 49,723,339 | | 131,050 |
| | UNITED STATES TREASURY | | 12/13/2023 | 0.000 | 02/15/2024 | 49,673,125 | | 130,750 |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 313,458,412 | | 1,024,540 |
| 0109999999. Total - U.S. Government Bonds | | | | | | 313,458,412 | | 1,024,540 |
| 0309999999. Total - All Other Government Bonds | | | | | | | | |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | | | |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | | | |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | | | |
| 1309999999. Total - Hybrid Securities | | | | | | | | |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | | | | | |
| 2419999999. Total - Issuer Obligations | | | | | | 313,458,412 | | 1,024,540 |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | | | |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | | | |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | | | |
| 2459999999. Total - SVO Identified Funds | | | | | | | | |
| 2469999999. Total - Affiliated Bank Loans | | | | | | | | |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | | | |
| 2509999999. Total Bonds | | | | | | 313,458,412 | | 1,024,540 |
| 000000-00-0 | US BANK NA | | 12/01/2023 | 3.350 | | 25,149,793 | | 149,793 |
| 31846V-20-3 | FIRST AMER:GVT OBLG Y | | 12/04/2023 | 4.970 | | 26 | | |
| 723755-10-4 | PIONEER US GOVT MM A | | 12/31/2023 | 4.850 | | 75 | | |
| 992168-46-8 | PNC Bank N.A. Deposit Sweep | | 12/29/2023 | 0.000 | | 25,247,467 | | 247,467 |
| 8309999999. Subtotal - All Other Money Market Mutual Funds | | | | | | 50,397,361 | | 397,260 |
| 8609999999 - Total Cash Equivalents | | | | | | 363,855,773 | | 1,421,800 |

1.

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ 164,287,990 | 1B ..$ 149,170,422 | 1C ..$ | 1D ..$ | 1E ..$ | 1F ..$ | 1G ..$ |
| 1B | 2A ...$ | 2B ..$ | 2C ..$ | | | | |
| 1C | 3A ...$ | 3B ..$ | 3C ..$ | | | | |
| 1D | 4A ...$ | 4B ..$ | 4C ..$ | | | | |
| 1E | 5A ...$ | 5B ..$ | 5C ..$ | | | | |
| 1F | 6 .....$ | | | | | | |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | 1 | 2 | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | 6 |
| States, Etc. | Type of Deposit | Purpose of Deposit | Book/Adjusted Carrying Value | Fair Value | Book/Adjusted Carrying Value | Fair Value |
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | B | LIFE INSURANCE | | | 109,911 | 108,187 |
| 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 | | | 39,377 | 37,916 |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 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 | | | 249,950 | 239,199 |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | B | LIFE INSURANCE | | | 447,307 | 426,434 |
| 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 | | | 50,855 | 51,578 |
| 48. Washington WA | B | LIFE INSURANCE | | | 4,990,380 | 4,764,261 |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | | | | | | |
| 54. Puerto Rico PR | B | LIFE INSURANCE | | | 1,014,176 | 1,007,466 |
| 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 | | | 6,901,955 | 6,635,041 |
| 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 | | | | |