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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018
OF THE CONDITION AND AFFAIRS OF THE

Symetra Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.symetra.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

Tommie David Brooks #	Michael William Fry	Daniel Richard Guilbert
Mark Edward Hunt	Margaret Alice Meister	Hirofumi Miyahara
Masato Naitoh	Jacqueline Marie Veneziani #	

State of Washington
County of King SS:

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

Margaret Alice Meister President	Tommie David Brooks Chief Financial Officer	Colleen Mary Murphy Treasurer

Subscribed and sworn to before me this 25th day of February, 2019

Sophie Hellman

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

SOPHIE HELLMAN
COMMISSION EXPIRES
NOTARY PUBLIC
08-14-22
STATE OF WASHINGTON

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	24,873,756,164		24,873,756,164	22,900,223,390
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	101,106,820		101,106,820	101,135,079
	2.2 Common stocks	258,289,085		258,289,085	858,913,416
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	5,686,809,220		5,686,809,220	5,483,231,688
	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 ($ 223,143,188 , Schedule E - Part 1), cash equivalents ($ 1,549 , Schedule E - Part 2) and short-term investments ($, Schedule DA)	223,144,737		223,144,737	312,262,257
6.	Contract loans (including $ premium notes)	51,038,849		51,038,849	55,440,435
7.	Derivatives (Schedule DB)	184,508,116		184,508,116	352,069,958
8.	Other invested assets (Schedule BA)	120,678,726		120,678,726	158,717,570
9.	Receivables for securities	29,100,153		29,100,153	35,988,646
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)	31,528,431,870		31,528,431,870	30,257,982,439
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	277,518,632		277,518,632	286,000,513
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	23,962,006	3,568,185	20,393,821	28,482,737
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	38,968,510		38,968,510	41,104,580
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	13,909,849	16,966	13,892,883	17,655,032
	16.2 Funds held by or deposited with reinsured companies	101,072,715		101,072,715	98,557,346
	16.3 Other amounts receivable under reinsurance contracts	25,978,032		25,978,032	14,346,511
17.	Amounts receivable relating to uninsured plans	119,146		119,146	202,597
18.1	Current federal and foreign income tax recoverable and interest thereon	49,140,883		49,140,883	66,936,668
18.2	Net deferred tax asset	181,162,157	39,340,395	141,821,762	49,899,711
19.	Guaranty funds receivable or on deposit	2,061,050		2,061,050	2,444,570
20.	Electronic data processing equipment and software	13,014,670	13,014,670		
21.	Furniture and equipment, including health care delivery assets ($)	7,318,473	7,318,473		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	113,325		113,325	1,625,050
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	28,937,547	26,956,488	1,981,059	2,844,298
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	32,291,708,865	90,215,177	32,201,493,688	30,868,082,052
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,658,380,470		5,658,380,470	5,614,689,501
28.	Total (Lines 26 and 27)	37,950,089,335	90,215,177	37,859,874,158	36,482,771,553
	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.	Premium and state taxes receivable	1,981,059		1,981,059	2,844,298
2502.	Other assets	12,531,237	12,531,237		
2503.	Accounts and notes receivable	12,315,184	12,315,184		
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,110,067	2,110,067		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	28,937,547	26,956,488	1,981,059	2,844,298

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 26,700,241,190 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 3,961,202,469 Modco Reserve)	26,700,241,190	25,446,844,429
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	148,457,141	115,118,091
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 1,522,596,981 Modco Reserve)	1,840,102,645	1,873,553,639
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	42,930,341	30,841,554
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	153,155,605	151,571,089
5.	Policyholders' dividends $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	3,435	3,463
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 2,983,359 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,938,106	3,863,149
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 521,644 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	521,644	1,526,745
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 33,622,415 ceded	33,622,415	126,342
	9.4 Interest maintenance reserve (IMR, Line 6)	134,865,184	61,487,649
10.	Commissions to agents due or accrued-life and annuity contracts $ 6,953,892 accident and health $ 12,398,367 and deposit-type contract funds $	19,352,259	16,732,415
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	57,847,763	56,187,151
13.	Transfers to Separate Accounts due or accrued (net) (including $ (4,619,069) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4,619,069)	(2,231,343)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	9,381,976	7,113,014
15.1	Current federal and foreign income taxes, including $ 18,026,068 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,112,177	1,179,980
17.	Amounts withheld or retained by company as agent or trustee	13,811,341	15,769,433
18.	Amounts held for agents' account, including $ 12,681 agents' credit balances	12,681	18,943
19.	Remittances and items not allocated	75,999,298	55,733,500
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)	233,674,934	338,050,404
	24.02 Reinsurance in unauthorized and certified ($) companies	4,354,776	4,466,554
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	2,899,115	4,379,739
	24.04 Payable to parent, subsidiaries and affiliates	24,736,565	24,189,292
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	2,489	2,439
	24.07 Funds held under coinsurance	472,143,492	139,536,957
	24.08 Derivatives	3,106,833	5,662,357
	24.09 Payable for securities	33,678,125	21,154,693
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	210,388,045	403,173,076
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	30,215,720,506	28,776,054,754
27.	From Separate Accounts Statement	5,517,587,338	5,487,806,532
28.	Total liabilities (Lines 26 and 27)	35,733,307,844	34,263,861,286
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	663,960,292	663,960,292
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,457,606,022	1,549,949,975
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 $ 140,793,132 in Separate Accounts Statement)	2,121,566,314	2,213,910,267
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,126,566,314	2,218,910,267
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	37,859,874,158	36,482,771,553
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	175,713,811	344,084,886
2502.	Other amounts held	26,999,346	25,718,131
2503.	Liability for limited partership investments	7,225,451	32,780,164
2598.	Summary of remaining write-ins for Line 25 from overflow page	449,437	589,895
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	210,388,045	403,173,076
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	268,701,769	4,116,221,229
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,260,157,349	1,239,845,023
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	13,747,786	9,959,732
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	18,321,172	15,063,887
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	(248,974,612)	5,893,766
7.	Reserve adjustments on reinsurance ceded	3,976,802,756	28,139
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	55,527,976	59,061,543
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	26,279,647	19,740,999
9.	Total (Lines 1 to 8.3)	5,370,563,843	5,465,814,318
10.	Death benefits	234,641,835	209,307,803
11.	Matured endowments (excluding guaranteed annual pure endowments)	85,170	31,992
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	342,598,721	336,739,485
13.	Disability benefits and benefits under accident and health contracts	558,358,943	517,153,594
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	2,252,490,133	1,930,090,715
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	117,553,733	94,767,220
18.	Payments on supplementary contracts with life contingencies		
19.	Increase in aggregate reserves for life and accident and health contracts	1,287,725,312	1,706,154,140
20.	Totals (Lines 10 to 19)	4,793,453,847	4,794,244,949
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	319,746,652	294,186,108
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	695,598	648,117
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	357,648,338	331,769,175
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	42,317,522	40,901,428
25.	Increase in loading on deferred and uncollected premiums	2,307,839	(339,438)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(34,251,830)	(96,615,013)
27.	Aggregate write-ins for deductions	16,510,524	5,959,565
28.	Totals (Lines 20 to 27)	5,498,428,490	5,370,754,891
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(127,864,647)	95,059,427
30.	Dividends to policyholders	3,407	3,389
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(127,868,054)	95,056,038
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(12,356,205)	(77,044,770)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(115,511,849)	172,100,808
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (3,209,394) (excluding taxes of $ 23,159,896 transferred to the IMR)	(3,165,151)	95,747,801
35.	Net income (Line 33 plus Line 34)	(118,677,000)	267,848,609
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,218,910,267	2,082,383,954
37.	Net income (Line 35)	(118,677,000)	267,848,609
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (37,791,628)	(145,166,071)	85,443,840
39.	Change in net unrealized foreign exchange capital gain (loss)	265,919	3,553,797
40.	Change in net deferred income tax	53,652,991	(95,832,570)
41.	Change in nonadmitted assets	1,555,986	38,498,537
42.	Change in liability for reinsurance in unauthorized and certified companies	111,778	(4,466,554)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	560,270	(106,349,584)
44.	Change in asset valuation reserve	104,375,470	(2,169,762)
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	4,411,008	17,553,819
47.	Other changes in surplus in Separate Accounts Statement	(4,411,008)	(17,553,819)
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		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	60,976,704	
52.	Dividends to stockholders	(50,000,000)	(50,000,000)
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(92,343,953)	136,526,313
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,126,566,314	2,218,910,267
	DETAILS OF WRITE-INS		
08.301.	Surrender, set-up and administration fees	13,601,169	10,177,351
08.302.	Other revenue	12,678,478	9,563,648
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)	26,279,647	19,740,999
2701.	Investment expense on funds withheld reinsurance agreement effective 4/1/2018	9,820,009	
2702.	Investment expense on funds withheld with affiliate	6,690,515	5,959,565
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	16,510,524	5,959,565
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)		

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	4,621,194,547	4,098,598,790
2.	Net investment income	1,338,831,124	1,312,844,310
3.	Miscellaneous income	(163,060,501)	108,143,624
4.	Total (Lines 1 through 3)	5,796,965,170	5,519,586,724
5.	Benefit and loss related payments	3,481,939,071	3,043,022,329
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(31,864,104)	(95,905,476)
7.	Commissions, expenses paid and aggregate write-ins for deductions	712,316,710	665,025,084
8.	Dividends paid to policyholders	3,435	3,463
9.	Federal and foreign income taxes paid (recovered) net of $ 8,120,494 tax on capital gains (losses)	(23,387,971)	24,140,480
10.	Total (Lines 5 through 9)	4,139,007,141	3,636,285,881
11.	Net cash from operations (Line 4 minus Line 10)	1,657,958,029	1,883,300,843
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	4,768,322,743	4,218,623,549
	12.2 Stocks	951,595,995	233,694,867
	12.3 Mortgage loans	538,016,722	414,747,359
	12.4 Real estate		
	12.5 Other invested assets	2,616,909	3,692,804
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(10,476)	
	12.7 Miscellaneous proceeds	254,213,569	210,877,729
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,514,755,462	5,081,636,308
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	6,724,174,193	5,603,668,640
	13.2 Stocks	342,270,998	195,856,422
	13.3 Mortgage loans	741,873,789	936,152,252
	13.4 Real estate		
	13.5 Other invested assets	27,997,867	5,070,489
	13.6 Miscellaneous applications	206,915,625	168,856,958
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,043,232,472	6,909,604,761
14.	Net increase (decrease) in contract loans and premium notes	(4,445,769)	(2,551,267)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,524,031,241)	(1,825,417,186)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(40,060,003)	(62,058,804)
	16.5 Dividends to stockholders	50,000,000	29,083,222
	16.6 Other cash provided (applied)	(132,984,305)	77,745,089
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(223,044,308)	(13,396,937)
	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)	(89,117,520)	44,486,720
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	312,262,257	267,775,537
	19.2 End of year (Line 18 plus Line 19.1)	223,144,737	312,262,257

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

20.0001. Initial premium ceded on Modco reinsurance transaction	4,010,290,378	
20.0002. Bonds and stocks exchanges	1,307,296,636	554,419,575
20.0003. Initial premium ceded under funds withheld reinsurance agreement effective 4/1/2018	337,740,088	
20.0004. Initial funds withheld balance as of 4/1/2018.	289,949,866	
20.0005. Initial commission to FNL Insurance Company	47,790,222	
20.0006. Mortgage loans - Refinances	44,936,494	44,361,929
20.0007. Investment expense on funds withheld reinsurance agreement effective 4/1/2018	9,820,009	
20.0008. Investment expense on funds withheld with affiliate	6,690,515	5,959,564
20.0009. Bond Interest converted to principal	2,965,187	4,538,198
20.0010. Other invested assets - limited partnership liability	2,443,152	31,282,813
20.0011. Other miscellaneous invested assets	1,059,549	463,137
20.0012. Contract loans - interest adjustment to principal	44,183	57,636

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

20.0013. Dividend paid to parent company		20,916,778

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1.	Premiums and annuity considerations for life and accident and health contracts	268,701,769		110,066,837	(804,286,689)			116,531,810	22,373,412	823,684,416		331,983	
2.	Considerations for supplementary contracts with life contingencies												
3.	Net investment income	1,260,157,349		114,116,561	1,081,187,700	394,788		4,061,016	29,065,543	31,251,279		80,462	
4.	Amortization of Interest Maintenance Reserve (IMR)	13,747,786		606,317	12,149,250	4,032		41,668	627,948	319,168		(597)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	18,321,172		13,185,317				5,135,855					
6.	Commissions and expense allowances on reinsurance ceded	(248,974,612)		7,256,490	(256,217,037)					(14,065)			
7.	Reserve adjustments on reinsurance ceded	3,976,802,755		29,208	3,976,773,547								
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	55,527,976		44,458,433	5,363,701			3,342,243	2,363,599				
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	26,279,646		4,841,570	21,422,062				16,014				
9.	Totals (Lines 1 to 8.3)	5,370,563,841		294,560,733	4,036,392,534	398,820		129,112,592	54,446,516	855,240,798		411,848	
10.	Death benefits	234,641,835		147,970,032				86,671,803					
11.	Matured endowments (excluding guaranteed annual pure endowments)	85,170		85,170									
12.	Annuity benefits	342,598,721			334,458,322				8,140,399				
13.	Disability benefits and benefits under accident and health contracts	558,358,943		513,947						557,667,468		177,528	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	2,252,490,133		41,023,569	2,118,290,634			38,062	93,137,868				
16.	Group conversions			74,623				(74,623)					
17.	Interest and adjustments on contract or deposit-type contract funds	117,553,732		2,427,251	109,648,394	1,655,169		309,114	3,461,315	51,963		526	
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	1,287,725,312		(131,508,059)	1,401,855,072	(3,326)		3,779,586	(27,074,159)	40,788,949		(112,751)	
20.	Totals (Lines 10 to 19)	4,793,453,846		60,586,533	3,964,252,422	1,651,843		90,723,942	77,665,423	598,508,380		65,303	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	319,746,652		123,869,291	106,083,945			13,787,098	901,278	75,104,766		274	
22.	Commissions and expense allowances on reinsurance assumed	695,598		510,439						185,159			
23.	General insurance expenses	357,648,339		90,014,533	136,409,484			23,488,130	5,986,555	101,749,637			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	42,317,523		12,965,573	7,255,824			3,248,698	345,557	18,495,531		6,340	
25.	Increase in loading on deferred and uncollected premiums	2,307,838		2,307,838									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(34,251,830)		44,883,396	(55,643,213)			(1,386,750)	(22,105,263)				
27.	Aggregate write-ins for deductions	16,510,523		16,510,523									
28.	Totals (Lines 20 to 27)	5,498,428,489		351,648,126	4,158,358,462	1,651,843		129,861,118	62,793,550	794,043,473		71,917	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(127,864,648)		(57,087,393)	(121,965,928)	(1,253,023)		(748,526)	(8,347,034)	61,197,325		339,931	
30.	Dividends to policyholders	3,407		3,407									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(127,868,055)		(57,090,800)	(121,965,928)	(1,253,023)		(748,526)	(8,347,034)	61,197,325		339,931	
32.	Federal income taxes incurred (excluding tax on capital gains)	(12,356,206)		6,345,524	(31,999,693)	(123,948)		122,502	(708,183)	13,963,847		43,745	
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(115,511,849)		(63,436,324)	(89,966,235)	(1,129,075)		(871,028)	(7,638,851)	47,233,478		296,186	
	DETAILS OF WRITE-INS												
08.301.	Other Revenue	12,678,477		4,872,000	7,834,388				(27,911)				
08.302.	Surrender, Set-Up, and Adminstration Fees	13,601,169		(30,430)	13,587,674				43,925				
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)	26,279,646		4,841,570	21,422,062				16,014				
2701.	Other Expenses - Deductions	16,510,523		16,510,523									
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)	16,510,523		16,510,523									

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	25,446,844,429		2,458,922,520	22,261,819,448	3,325		23,308,719	702,790,417
2. Tabular net premiums or considerations	3,946,992,557		568,120,784	3,235,515,045			116,531,810	26,824,918
3. Present value of disability claims incurred	155,637		155,637		XXX			
4. Tabular interest	765,470,685		107,574,149	626,451,661	283		3,059,004	28,385,589
5. Tabular less actual reserve released	(195,170,058)		167,927	(191,294,327)	(3,278)			(4,040,380)
6. Increase in reserve on account of change in valuation basis	6,776,879		6,776,879					
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX		XXX	XXX	XXX	XXX	XXX
7. Other increases (net)	(405,878,777)		(405,093,932)	(658,574)			(126,581)	310
8. Totals (Lines 1 to 7)	29,565,191,352		2,736,623,964	25,931,833,253	330		142,772,952	753,960,854
9. Tabular cost	375,383,096		259,546,090		XXX		115,837,006	
10. Reserves released by death	45,712,887		44,527,544	XXX	XXX		1,185,343	XXX
11. Reserves released by other terminations (net)	2,301,663,720		55,713,271	2,149,600,661			49,049	96,300,739
12. Annuity, supplementary contract and disability payments involving life contingencies	178,830,835		528,902	174,261,177	330			4,040,426
13. Net transfers to or (from) Separate Accounts	(36,640,375)		42,546,049	(55,703,105)			(1,386,750)	(22,096,569)
14. Total Deductions (Lines 9 to 13)	2,864,950,163		402,861,856	2,268,158,733	330		115,684,648	78,244,596
15. Reserve December 31, current year	26,700,241,189		2,333,762,108	23,663,674,520			27,088,304	675,716,258

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 11,440,474	11,232,715
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,001,439,748	1,006,470,340
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 5,407,409	5,345,118
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	12,536,889	12,116,905
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 283,891,716	284,031,793
4.	Real estate	(d)	
5	Contract loans	2,671,019	2,780,038
6	Cash, cash equivalents and short-term investments	(e) 27,383	27,382
7	Derivative instruments	(f) 11,260,024	10,846,110
8.	Other invested assets	(33,527,640)	(33,527,640)
9.	Aggregate write-ins for investment income	8,821,308	8,821,308
10.	Total gross investment income	1,303,968,330	1,308,144,069
11.	Investment expenses		(g) 47,129,886
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 856,834
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)		47,986,720
17.	Net investment income (Line 10 minus Line 16)		1,260,157,349
	DETAILS OF WRITE-INS		
0901.	Misc investment income	8,821,308	8,821,308
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)	8,821,308	8,821,308
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 $ 19,752,415 accrual of discount less $ 73,478,655 amortization of premium and less $ 39,152,259 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 28,258 amortization of premium and less $ paid for accrued dividends on purchases.

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

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

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

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

(g) Includes $ 3,278,263 investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

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

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(17,821,938)	(6,732,243)	(24,554,181)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	137,446,172	(12,044,164)	125,402,007	287,429	(32,955,740)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	190,888,515	(425,871)	190,462,644	(180,389,559)	213,925
2.21	Common stocks of affiliates				(2,899,736)	
3.	Mortgage loans		(279,536)	(279,536)		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments		(10,476)	(10,476)		
7.	Derivative instruments	62,739,684	(246,629,607)	(183,889,923)	(379)	33,078,421
8.	Other invested assets		(3,187,449)	(3,187,449)	2,732	
9.	Aggregate write-ins for capital gains (losses)		(32,416)	(32,416)		
10.	Total capital gains (losses)	373,252,433	(269,341,763)	103,910,670	(182,999,513)	336,606
	DETAILS OF WRITE-INS					
0901.	Foreign exchange settlement gain/loss		(32,416)	(32,416)		
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)		(32,416)	(32,416)		

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

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	
FIRST YEAR (other than single)											
1. Uncollected	14,253,070		(8,216,659)			1,452,453		21,017,276			
2. Deferred and accrued	3,485,790		556,229	2,062,171		834,724		32,666			
3. Deferred , accrued and uncollected:											
3.1 Direct	26,648,688		563,167	2,518,487		1,937,115		21,629,919			
3.2 Reinsurance assumed	4,099							4,099			
3.3 Reinsurance ceded	8,913,928		8,223,597	456,316		(350,062)		584,077			
3.4 Net (Line 1 + Line 2)	17,738,859		(7,660,430)	2,062,171		2,287,177		21,049,941			
4. Advance	1,470,667		30,299			67,143		1,373,225			
5. Line 3.4 - Line 4	16,268,192		(7,690,729)	2,062,171		2,220,034		19,676,716			
6. Collected during year:											
6.1 Direct	550,971,066		260,498,460	70,985,981		37,279,252	1,298,148	180,909,225			
6.2 Reinsurance assumed	1,232,939							1,232,939			
6.3 Reinsurance ceded	4,369,593,350		349,423,484	4,011,447,781		3,510,583		5,211,502			
6.4 Net	(3,817,389,345)		(88,925,024)	(3,940,461,800)		33,768,669	1,298,148	176,930,662			
7. Line 5 + Line 6.4	(3,801,121,153)		(96,615,753)	(3,938,399,629)		35,988,703	1,298,148	196,607,378			
8. Prior year (uncollected + deferred and accrued - advance)	26,436,912		1,266,351	(191,007)		3,310,358		22,051,210			
9. First year premiums and considerations:											
9.1 Direct	550,240,911		260,251,464	73,504,468		36,446,691	1,298,148	178,740,140			
9.2 Reinsurance assumed	1,195,816							1,195,816			
9.3 Reinsurance ceded	4,378,994,791		358,133,568	4,011,713,090		3,768,346		5,379,787			
9.4 Net (Line 7 - Line 8)	(3,827,558,064)		(97,882,104)	(3,938,208,622)		32,678,345	1,298,148	174,556,169			
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	3,122,240,504		1,577,107	3,120,187,101			476,296				
10.2 Reinsurance assumed											
10.3 Reinsurance ceded											
10.4 Net	3,122,240,504		1,577,107	3,120,187,101			476,296				
RENEWAL											
11. Uncollected	7,976,581		(5,439,113)	(2,508,030)		5,254,103		10,669,621			
12. Deferred and accrued	24,259,590		20,800,538			3,088,425		370,627			
13. Deferred, accrued and uncollected:											
13.1 Direct	40,352,463		22,338,771	(2,468,624)		7,779,433		12,702,883			
13.2 Reinsurance assumed											
13.3 Reinsurance ceded	8,116,292		6,977,346	39,406		(563,095)		1,662,635			
13.4 Net (Line 11 + Line 12)	32,236,171		15,361,425	(2,508,030)		8,342,528		11,040,248			
14. Advance	2,467,439		594,079			263,226		1,610,134			
15. Line 13.4 - Line 14	29,768,732		14,767,346	(2,508,030)		8,079,302		9,430,114			
16. Collected during year:											
16.1 Direct	1,056,010,401		262,331,950	16,825,654		88,547,004	20,598,968	667,349,119		357,706	
16.2 Reinsurance assumed	3,937					3,937					
16.3 Reinsurance ceded	87,701,416		57,604,184	569,935		8,292,793		21,208,781		25,723	
16.4 Net	968,312,922		204,727,766	16,255,719		80,258,148	20,598,968	646,140,338		331,983	
17. Line 15 + Line 16.4	998,081,654		219,495,112	13,747,689		88,337,450	20,598,968	655,570,452		331,983	
18. Prior year (uncollected + deferred and accrued - advance)	24,062,325		13,123,278	12,857		4,483,985		6,442,205			
19. Renewal premiums and considerations:											
19.1 Direct	1,061,044,570		262,905,483	14,300,153		92,378,403	20,598,968	670,503,857		357,706	
19.2 Reinsurance assumed	689					3,937		(3,248)			
19.3 Reinsurance ceded	87,025,930		56,533,649	565,321		8,528,875		21,372,362		25,723	
19.4 Net (Line 17 - Line 18)	974,019,329		206,371,834	13,734,832		83,853,465	20,598,968	649,128,247		331,983	
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	4,733,525,985		524,734,054	3,207,991,722		128,825,094	22,373,412	849,243,997		357,706	
20.2 Reinsurance assumed	1,196,505					3,937		1,192,568			
20.3 Reinsurance ceded	4,466,020,721		414,667,217	4,012,278,411		12,297,221		26,752,149		25,723	
20.4 Net (Lines 9.4 + 10.4 + 19.4)	268,701,769		110,066,837	(804,286,689)		116,531,810	22,373,412	823,684,416		331,983	

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED											
	(included in Part 1)											
21.	To pay renewal premiums	259		259								
22.	All other	177		177								
	REINSURANCE COMMISSIONS AND											
	EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	(255,111,907)		1,110,301	(256,218,739)				(3,469)			
	23.2 Reinsurance assumed	45,670							45,670			
	23.3 Net ceded less assumed	(255,157,577)		1,110,301	(256,218,739)				(49,139)			
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed	510,439		510,439								
	24.3 Net ceded less assumed	(510,439)		(510,439)								
25.	Renewal:											
	25.1 Reinsurance ceded	6,137,295		6,146,189	1,702				(10,596)			
	25.2 Reinsurance assumed	139,489							139,489			
	25.3 Net ceded less assumed	5,997,806		6,146,189	1,702				(150,085)			
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	(248,974,612)		7,256,490	(256,217,037)				(14,065)			
	26.2 Reinsurance assumed (Page 6, Line 22)	695,598		510,439					185,159			
	26.3 Net ceded less assumed	(249,670,210)		6,746,051	(256,217,037)				(199,224)			
	COMMISSIONS INCURRED											
	(direct business only)											
27.	First year (other than single)	161,484,820		94,345,869	45,268,238		3,341,737	4,520	18,524,456			
28.	Single	50,377,704		104,745	50,269,912			3,047				
29.	Renewal	102,519,889		29,418,677	5,260,985		10,445,361	814,282	56,580,310		274	
30.	Deposit-type contract funds	5,364,239			5,284,810			79,429				
31.	Totals (to agree with Page 6, Line 21)	319,746,652		123,869,291	106,083,945		13,787,098	901,278	75,104,766		274	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	8,751,020		3,601,851		691,735	13,044,606
2.	Salaries and wages	125,738,708		51,727,367		13,085,672	190,551,747
3.11	Contributions for benefit plans for employees	26,764,944		11,000,622		5,347,357	43,112,923
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	3,390,172		1,393,298		20,136	4,803,606
3.32	Other agent welfare						
4.1	Legal fees and expenses	1,968,180		802,576		611,447	3,382,203
4.2	Medical examination fees	1,867,951	1,268	765,157		257,934	2,892,310
4.3	Inspection report fees	143,706		58,963		74,714	277,383
4.4	Fees of public accountants and consulting actuaries	2,115,940		862,828			2,978,768
4.5	Expense of investigation and settlement of policy claims	71,034		28,966			100,000
5.1	Traveling expenses	5,586,218		2,313,802		453,160	8,353,180
5.2	Advertising	8,537,813		3,937,014		5,700	12,480,527
5.3	Postage, express, telegraph and telephone	2,794,619		1,155,135		150,244	4,099,998
5.4	Printing and stationery	2,160,408		891,288		31,468	3,083,164
5.5	Cost or depreciation of furniture and equipment	1,518,651		623,911		59,635	2,202,197
5.6	Rental of equipment	851,638		349,429			1,201,067
5.7	Cost or depreciation of EDP equipment and software	11,093,319		4,553,759		406,791	16,053,869
6.1	Books and periodicals	2,289,028		939,193		1,718,440	4,946,661
6.2	Bureau and association fees	1,125,781		462,359		43,954	1,632,094
6.3	Insurance, except on real estate	1,250,713		513,171			1,763,884
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	896,952		368,021			1,264,973
6.6	Sundry general expenses						
6.7	Group service and administration fees	10,390,114		3,860,469			14,250,583
6.8	Reimbursements by uninsured plans			(4,610,092)			(4,610,092)
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ 1,991 recovered)	585,378		240,182			825,560
7.3	Agency conferences other than local meetings	1,072,233		459,528			1,531,761
9.1	Real estate expenses						
9.2	Investment expenses not included elsewhere	(31,245)				23,372,018	23,340,773
9.3	Aggregate write-ins for expenses	34,965,426		15,449,572		799,481	51,214,479
10.	General expenses incurred	255,898,701	1,268	101,748,369		47,129,886	(a) 404,778,224
11.	General expenses unpaid December 31, prior year	36,962,033		15,160,330		4,064,788	56,187,151
12.	General expenses unpaid December 31, current year	39,214,050		16,350,950		2,282,763	57,847,763
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)	253,646,684	1,268	100,557,749		48,911,911	403,117,612
	DETAILS OF WRITE-INS						
09.301.	Consulting Fees	34,144,513		14,013,715		799,004	48,957,232
09.302.	Miscellaneous	111,354		47,511		327	159,192
09.303.	Amortization of Goodwill			1,097,212			1,097,212
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	709,559		291,134		150	1,000,843
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	34,965,426		15,449,572		799,481	51,214,479

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

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

		Insurance			4	5
		1	2	3 All Other Lines of		
		Life	Accident and Health	Business	Investment	Total
1.	Real estate taxes					
2.	State insurance department licenses and fees	2,772,661	1,236,075		2,635	4,011,371
3.	State taxes on premiums	11,527,109	13,295,880			24,822,989
4.	Other state taxes, including $ 1,268,072 for employee benefits	1,268,072	292,975		35,925	1,596,972
5.	U.S. Social Security taxes	7,436,169	3,315,105		788,725	11,539,999
6.	All other taxes	811,640	361,836		29,549	1,203,025
7.	Taxes, licenses and fees incurred	23,815,651	18,501,871		856,834	43,174,356
8.	Taxes, licenses and fees unpaid December 31, prior year	5,532,557	1,580,457			7,113,014
9.	Taxes, licenses and fees unpaid December 31, current year	7,290,254	2,091,722			9,381,976
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	22,057,954	17,990,606		856,834	40,905,394

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	259	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	177	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	436	
6.	Paid in cash	415	
7.	Left on deposit	2,584	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	3,435	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	3,435	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	3,435	
16.	Total from prior year	3,463	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	3,407	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	1941 CSO CRVM 3.0% CNF ALB (58-62, 73-96)	67,398		67,398		
0100002.	1941 CSO CRVM 3.0% CRF ALB (58-63)	112,697		112,697		
0100003.	1941 CSO NLP 2.5% CNF ALB (58-66)	84,640		84,640		
0100004.	1941 CSO NLP 2.5% CRF ALB (57-62)	51,540		51,540		
0100005.	1980 CSO NLP 4.0% CNF ALB (89-04)	2,543,762		2,543,762		
0100006.	1958 CET CRVM 3.0% CNF ALB (67-76)	136,077		136,077		
0100007.	1958 CET CRVM 3.5% CNF ALB (75-83)	94,028		94,028		
0100008.	1958 CET CRVM 4.0% CNF ALB (80-87)	100,999		100,999		
0100009.	1958 CET NLP 3.0% CNF ALB (62-84)	73,462		73,462		
0100010.	1958 CET NLP 3.5% CNF ALB (76-79)	2,608		2,608		
0100011.	1941 CSO NLP 3.0% CNF ALB (57-63)	1,907,524		1,907,524		
0100012.	1958 CSO CRVM 2.5% CNF ALB (63-67)	15,564		15,564		
0100013.	1941 CSO NLP 3.0% CRF ALB (58-63)	498,389		498,389		
0100014.	1958 CSO CRVM 3.0% CNF ALB (61-81)	10,463,950		10,463,950		
0100015.	1958 CSO CRVM 3.0% CRF ALB (68-04)	205,650		205,650		
0100016.	1958 CSO CRVM 3.5% CNF ALB (75-83)	4,805,598		4,805,598		
0100017.	1958 CSO CRVM 3.5% CRF ALB (78-79)	53,289		53,289		
0100018.	1958 CSO CRVM 4.0% CNF ALB (80-95)	3,243,755		3,243,755		
0100019.	1958 CSO CRVM 4.5% CRF ALB (95-05)	12,280,900		12,280,900		
0100020.	1958 CSO CRVM 5.0% CRF ALB (93-94)	7,596,398		7,596,398		
0100021.	1958 CSO CRVM 5.5% CRF ALB (82, 87-89, 91-92)	19,868,518		19,868,518		
0100022.	1958 CSO CRVM 6.0% CRF ALB (83-86)	23,384,883		23,384,883		
0100023.	1958 CSO NLP 4.0% CRF ALB (79-89)	24,513		24,513		
0100024.	1958 CSO CRVM 5.5% CNF ALB (80-84)	37,344		37,344		
0100025.	1958 CSO CRVM 4.0% CRF ALB (80-87)	169,360		169,360		
0100026.	1958 CSO NLP 3.0% CNF ALB (62-04)	13,544,028		13,544,028		
0100027.	1958 CSO NLP 3.0% CRF ALB (64-83)	2,381,408		2,381,408		
0100028.	1958 CSO NLP 3.5% CNF ALB (68-81)	3,244,906		3,244,906		
0100029.	1958 CSO NLP 3.5% CRF ALB (75-79)	172,394		172,394		
0100030.	1958 CET NLP 4.0% CNF ALB (78-98)	29,276		29,276		
0100031.	1958 CSO FPT 3.5% CRF ALB (83)	2		2		
0100032.	1958 CSO NLP 4.0% CNF ALB (71-04)	19,449,678		19,449,678		
0100033.	1980 CSO CRVM 3.0% CRF ALB (64-07)	1,851		1,851		
0100034.	1980 CSO CRVM 4.0% CRF ALB (06-12)	33,083,656		30,252,406		2,831,250
0100035.	1980 CSO CRVM 4.0% CNF ALB (92-09)	8,612,611		8,612,611		
0100036.	1980 CSO CRVM 4.5% CRF ALB (95-05)	961,656,566		961,656,566		
0100037.	1980 CSO CRVM 4.5% CNF ALB (95-05)	254,580,192		254,580,192		
0100038.	1980 CSO CRVM 4.75% CNF ALB (99-04)	497,358		497,358		
0100039.	1980 CSO CRVM 5.0% CRF ALB (93-94)	33,581,303		33,581,303		
0100040.	1980 CSO CRVM 5.0% CNF ALB (93-94)	884,119		884,119		
0100041.	1980 CSO CRVM 5.5% CRF ALB (87-92)	122,623,696		122,623,696		
0100042.	1980 CSO CRVM 5.5% CNF ALB (85-98)	1,373,378		1,373,378		
0100043.	1980 CSO CRVM 6.0% CRF ALB (84-86)	54,676,361		54,676,361		
0100044.	1980 CSO CRVM 6.0% CNF ALB (85-88)	265,586		265,586		
0100045.	1980 CET CRVM 4.0% CNF ALB (85-07)	29,595		29,595		
0100046.	2001 CSO CRVM 3.5% CNF ALB (13-NB)	48,724,436		48,724,436		
0100047.	2001 CSO CRVM 3.5% CNF ANB (2013-NB)	928,146,908		928,146,908		
0100048.	2001 CSO CRVM 3.5% CRF ALB (2013-NB)	111,824,577		111,824,577		
0100049.	2001 CSO CRVM 4.0% CNF ALB (06-12)	120,994,657		120,994,657		
0100050.	2001 CSO CRVM 4.0% CNF ANB (11-12)	6,086,155		6,086,155		
0100051.	2001 CSO CRVM 4.0% CRF ALB (08-12)	161,514,306		161,514,306		
0100052.	2017 CSO CRVM 3.5% CNF ALB (18-NB)	856,218		856,218		
0100053.	2017 CSO CRVM 3.5% CRF ALB (18-NB)	243		243		
0100054.	GIR - 58 CSO - 3.5%	22,083		22,083		
0100055.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.0%	14,401		14,401		
0100056.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.5%	70,666		70,666		
0100057.	Unearned Premium	15,857		15,857		
0199997.	Totals (Gross)	2,976,781,315		2,973,950,065		2,831,250
0199998.	Reinsurance ceded	713,272,874		713,272,874		
0199999.	Life Insurance: Totals (Net)	2,263,508,441		2,260,677,192		2,831,250
0200001.	Deferred - Sinking Fund - 3.5% (64-76)	1,917,207	XXX	1,917,207	XXX	
0200002.	Deferred - 1963 Exp. Proj - 4.75% (77-84,86-87)	54,857,456	XXX	54,857,456	XXX	
0200003.	Deferred - 1963 Exp. Proj - 5.75% 0(75-84,87)	145,295,499	XXX		XXX	145,295,499
0200004.	Deferred - 1963 Exp. Proj - 6.% 0(77-84)	2,377,431	XXX		XXX	2,377,431
0200005.	Deferred - 1971 IAM - 4.% (77-80)	180,409	XXX	180,409	XXX	
0200006.	Deferred - 1971 IAM - 4.5% (80-81,83-87)	3,551,652	XXX	3,551,652	XXX	
0200007.	Deferred - 1971 IAM - 5.25% (94,96-99)	345,768	XXX	345,768	XXX	
0200008.	Deferred - 1971 IAM - 5.5% (93)	15,004	XXX	15,004	XXX	
0200009.	Deferred - 1971 IAM - 6.% (92)	49,654	XXX	49,654	XXX	
0200010.	Deferred - 1971 IAM - 6.25% (87,90-91)	1,499,871	XXX	1,499,871	XXX	
0200011.	Deferred - 1971 IAM - 6.5% (89)	519,630	XXX	519,630	XXX	
0200012.	Deferred - 1971 IAM - 6.75% (86,88)	1,362,907	XXX	1,362,907	XXX	
0200013.	Deferred - 1983 a - 3.75% (77,79-NB)	279,676,188	XXX	212,155,054	XXX	67,521,134
0200014.	Deferred - 1983 a - 4.25% (76-13)	45,815,321	XXX	45,815,321	XXX	
0200015.	Deferred - 1983 a - 4.5% (90,10)	31,289	XXX	31,289	XXX	
0200016.	Deferred - 1983 a - 4.75% (80,81-04,05,15)	220,852,220	XXX	186,978,379	XXX	33,873,841
0200017.	Deferred - 1983 a - 5.% (80)	51,160	XXX	51,160	XXX	
0200018.	Deferred - 1983 a - 5.25% (94,96-00,11)	41,174,695	XXX	41,109,977	XXX	64,718
0200019.	Deferred - 1983 a - 5.5% (93-94,96-97)	60,296,559	XXX	60,296,559	XXX	
0200020.	Deferred - 1983 a - 5.75% (85-NB)	362,107,083	XXX	29,186,121	XXX	332,920,962
0200021.	Deferred - 1983 a - 6.% (85-93,95-96)	29,196,568	XXX	27,733,857	XXX	1,462,711
0200022.	Deferred - 1983 a - 6.25% (90-92,99)	43,864,077	XXX	43,864,077	XXX	
0200023.	Deferred - 1983 a - 6.5% (87-90,98)	20,256,178	XXX	20,256,178	XXX	
0200024.	Deferred - 1983 a - 6.75% (88,91)	13,594,796	XXX	13,594,796	XXX	
0200025.	Deferred - 1983 a - 7.% (88-89, 97)	30,649,308	XXX	30,649,308	XXX	
0200026.	Deferred - 1983 a - 7.25% (86)	749,806	XXX	749,806	XXX	
0200027.	Deferred - IAM 2000 - 3.5% (13)	23,813	XXX	23,813	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200028. Deferred - IAM 2000 - 3.75% (81-82,90-91,94-04,12-14)	2,232,440,844	XXX	2,232,440,844	XXX	
0200029. Deferred - IAM 2000 - 4.% (12,14)	2,413,412,382	XXX	2,413,412,382	XXX	
0200030. Deferred - IAM 2000 - 4.25% (10-11)	749,885,688	XXX	749,885,688	XXX	
0200031. Deferred - IAM 2000 - 4.5% (05-08,10-11)	606,209,337	XXX	606,209,337	XXX	
0200032. Deferred - IAM 2000 - 4.75% (03-04,07-08)	524,588,955	XXX	524,588,955	XXX	
0200033. Deferred - IAM 2000 - 5.% (98-99,03,09)	640,240,296	XXX	640,240,296	XXX	
0200034. Deferred - IAM 2000 - 5.25% (98,01-02)	3,652,768	XXX	3,652,768	XXX	
0200035. Deferred - IAM 2000 - 5.5% (00-02)	105,217,930	XXX	105,217,930	XXX	
0200036. Deferred - IAR 2012 - 3.5% (15,17-NB)	3,389,564,935	XXX	3,389,564,935	XXX	
0200037. Deferred - IAR 2012 - 3.75% (15-NB)	7,154,236,349	XXX	7,154,236,349	XXX	
0200038. Deferred - IAR 2012 - 4.% (16)	1,055,909,001	XXX	1,055,909,001	XXX	
0200039. Progressive Annuity - 3.5% (75-77)	259,018	XXX	259,018	XXX	
0200040. Immediate - 1971 IAM - 5.50% (80-81)	3,361,513	XXX	3,361,513	XXX	
0200041. Immediate - 1971 IAM - 6.84% (84)	16,422,563	XXX	16,422,563	XXX	
0200042. Immediate - 1971 IAM - 7.50% (80-81,84)	27,078,497	XXX	27,078,497	XXX	
0200043. Immediate - 1971 IAM - 7.75% (83)	7,094,691	XXX	7,094,691	XXX	
0200044. Immediate - 1971 IAM - 8.75% (82)	11,330,135	XXX	11,330,135	XXX	
0200045. Immediate - 1971 IAM - 9.75% (83-84)	6,282,321	XXX	6,282,321	XXX	
0200046. Immediate - 1971 IAM - 10.75% (83-84)	5,548,115	XXX	5,548,115	XXX	
0200047. Immediate - 1971 IAM - 11.25% (82-84)	32,376,460	XXX	32,376,460	XXX	
0200048. Immediate - 1971 IAM - 12.50% (82)	985,856	XXX	985,856	XXX	
0200049. Immediate - 1971 IAM - 13.25% (82)	7,277,582	XXX	7,277,582	XXX	
0200050. Immediate - 1983 a - 2.40% (08)	10,024,744	XXX	10,024,744	XXX	
0200051. Immediate - 1983 a - 4.00% (11,13)	4,604,477	XXX	4,604,477	XXX	
0200052. Immediate - 1983 a - 4.25% (05-07,10,12)	34,905,294	XXX	34,905,294	XXX	
0200053. Immediate - 1983 a - 4.50% (04,08,11)	669,717	XXX	669,717	XXX	
0200054. Immediate - 1983 a - 4.75% (98-99,03,05-06,)	2,007,514	XXX	2,007,514	XXX	
0200055. Immediate - 1983 a - 5.00% (94,96,02,04,08,11)	60,066,804	XXX	60,066,804	XXX	
0200056. Immediate - 1983 a - 5.25% (93,97,00-01,05-06,10)	85,648,743	XXX	85,648,743	XXX	
0200057. Immediate - 1983 a - 5.50% (95,99,04,07-09)	33,050,286	XXX	33,050,286	XXX	
0200058. Immediate - 1983 a - 5.75% (92,)	1,660,308	XXX	1,660,308	XXX	
0200059. Immediate - 1983 a - 6.00% (87,90-91,01,03,09)	128,566,707	XXX	128,566,707	XXX	
0200060. Immediate - 1983 a - 6.25% (88-89,98-00)	175,295,063	XXX	175,295,063	XXX	
0200061. Immediate - 1983 a - 6.50% (86,94,02)	318,026,756	XXX	318,026,756	XXX	
0200062. Immediate - 1983 a - 6.75% (96-97,01)	331,861,572	XXX	331,861,572	XXX	
0200063. Immediate - 1983 a - 6.84% (85-93,95,00)	1,686,698,278	XXX	1,686,698,278	XXX	
0200064. Immediate - 1983 a - 7.00% (93,00)	19,891,660	XXX	19,891,660	XXX	
0200065. Immediate - 1983 a - 7.25% (87,95)	23,249,497	XXX	23,249,497	XXX	
0200066. Immediate - 1983 a - 7.50% (85)	31,771,133	XXX	31,771,133	XXX	
0200067. Immediate - 1983 a - 7.75% (87,92)	19,053,015	XXX	19,053,015	XXX	
0200068. Immediate - 1983 a - 8.00% (86-87)	25,947,343	XXX	25,947,343	XXX	
0200069. Immediate - 1983 a - 8.25% (90-91)	74,423,461	XXX	74,423,461	XXX	
0200070. Immediate - 1983 a - 8.75% (86,88-89)	173,330,111	XXX	173,330,111	XXX	
0200071. Immediate - 1983 a - 9.25% (86)	35,744,177	XXX	35,744,177	XXX	
0200072. Immediate - 1983 a - 9.50% (85)	11,749,991	XXX	11,749,991	XXX	
0200073. Immediate - 1983 a - 10.50% (85)	6,701,164	XXX	6,701,164	XXX	
0200074. Immediate - 1983 a - 11.00% (85)	20,733,355	XXX	20,733,355	XXX	
0200075. Immediate - A-1949 Mod 60 - 3.50% (75-79)	27,993	XXX	27,993	XXX	
0200076. Immediate - IAM 2000 - 3.50% (13)	618,342	XXX	618,342	XXX	
0200077. Immediate - IAM 2000 - 3.75% (12-14)	5,240,108	XXX	5,240,108	XXX	
0200078. Immediate - IAM 2000 - 4.00% (11-14)	36,475,033	XXX	36,475,033	XXX	
0200079. Immediate - IAM 2000 - 4.25% (05-07,10,12,14)	23,062,272	XXX	23,062,272	XXX	
0200080. Immediate - IAM 2000 - 4.50% (0408,11,14)	54,514,636	XXX	54,514,636	XXX	
0200081. Immediate - IAM 2000 - 4.75% (98-99,03,05-06,09-11)	7,255,445	XXX	7,255,445	XXX	
0200082. Immediate - IAM 2000 - 5.00% (02,04,07-08,10-11)	31,839,661	XXX	31,839,661	XXX	
0200083. Immediate - IAM 2000 - 5.25% (00-01,05-07,10)	56,070,649	XXX	56,070,649	XXX	
0200084. Immediate - IAM 2000 - 5.50% (99,04,07-09)	78,387,558	XXX	78,387,558	XXX	
0200085. Immediate - IAM 2000 - 5.75% (09)	8,230,760	XXX	8,230,760	XXX	
0200086. Immediate - IAM 2000 - 6.00% (01,03,09)	50,781,143	XXX	50,781,143	XXX	
0200087. Immediate - IAM 2000 - 6.25% (98-00)	628,891	XXX	628,891	XXX	
0200088. Immediate - IAM 2000 - 6.50% (02)	3,866,407	XXX	3,866,407	XXX	
0200089. Immediate - IAM 2000 - 6.75% (01)	1,551,068	XXX	1,551,068	XXX	
0200090. Immediate - IAM 2000 - 7.00% (00)	2,048,843	XXX	2,048,843	XXX	
0200091. Immediate - IAR 2012 - 2.25% (18)	106,318	XXX	106,318	XXX	
0200092. Immediate - IAR 2012 - 2.75% (18)	3,644,789	XXX	3,644,789	XXX	
0200093. Immediate - IAR 2012 - 3.00% (18)	11,923,593	XXX	11,923,593	XXX	
0200094. Immediate - IAR 2012 - 3.25% (18)	17,197,251	XXX	17,197,251	XXX	
0200095. Immediate - IAR 2012 - 3.50% (15,18)	14,196,910	XXX	14,196,910	XXX	
0200096. Immediate - IAR 2012 - 3.75% (15,17-18)	63,860,076	XXX	63,860,076	XXX	
0200097. Immediate - IAR 2012 - 4.00% (15-16,18)	137,756,265	XXX	137,756,265	XXX	
0200098. Immediate - 1971 IAM - 4.75% (98)	75	XXX		XXX	75
0200099. Immediate - 1971 IAM - 6.25% (98)	133,479	XXX		XXX	133,479
0200100. Immediate - GAM94 - 4.75% (98-99)	246,734	XXX		XXX	246,734
0200101. Immediate - GAM94 - 5.50% (99)	42,098	XXX		XXX	42,098
0200102. Immediate - GAM94 - 6.25% (98-99)	91,772,002	XXX		XXX	91,772,002
0299997. Totals (Gross)	24,370,846,354	XXX	23,695,135,669	XXX	675,710,685
0299998. Reinsurance ceded	33,975,171	XXX	33,975,171	XXX	
0299999. Annuities: Totals (Net)	24,336,871,183	XXX	23,661,160,498	XXX	675,710,685
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)					
0400001. Unearned Premium	241,155		241,155		
0499997. Totals (Gross)	241,155		241,155		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	241,155		241,155		
0500001. 1952 Period 2 - 1958 CSO 3%	204,955		204,955		
0500002. 2001 CSO CRVM 3.5% CNF ALB (13-16)	42,872		42,872		
0500003. 2001 CSO CRVM 4.0% CNF ALB (06-12)	195,525		195,525		
0500004. 2001 CSO CRVM 3.5% CNF ANB (16-NB)	14,025		14,025		
0500005. 1958 CSO CRVM 3.0% CNF ALB (70-75)	10		10		
0500006. 1958 CSO CRVM 3.5% CNF ALB (76-81)	337		337		
0500007. 1958 CSO CRVM 4.0% CNF ALB (80-85)	478		478		
0500008. 1958 CSO NLP 3.0% CNF ALB (65-79, 83-83)	97		97		
0500009. 1958 CSO NLP 3.5% CNF ALB (77-79)	286		286		
0500010. 1958 CSO NLP 4.0% CNF ALB (78-04)	7,023		7,023		
0500011. 1980 CSO CRVM 4.0% CNF ALB (06-08)	3,737		3,737		
0500012. 1980 CSO CRVM 4.5% CNF ALB (95-05)	595,105		595,105		
0500013. 1980 CSO CRVM 4.75% CNF ALB (99-03)	187		187		
0500014. 1980 CSO CRVM 5.0% CNF ALB (93-94)	10,435		10,435		
0500015. 1980 CSO CRVM 5.5% CNF ALB (87-92)	20,408		20,408		
0500016. 1980 CSO CRVM 6.0% CNF ALB (85-87)	2,712		2,712		
0500017. 1980 CSO NLP 4.0% CNF ALB (89-03)	1,671		1,671		
0500018. 2017 CSO CRVM 3.50% CNF ALB (NB)	493		493		
0599997. Totals (Gross)	1,100,356		1,100,356		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	1,100,356		1,100,356		
0600001. 1952 INTERCO DISA - 3.0% (62-NB)	7,394,877		7,394,877		
0600002. 1980 CSO CRVM 4.5% (95 - 97)	42,551				42,551
0600003. 1980 CSO CRVM 5.0% (93)	13,579				13,579
0600004. 1980 CSO CRVM 5.5% (89 - 91)	22,025				22,025
0600005. 2005 GTL PW 3.5% (1970-1984, 2013-2018)	14,314,306				14,314,306
0600006. 2005 GTL PW 4.% (2006-2012)	210,061				210,061
0600007. 2005 GTL PW 4.5% (1995-2005)	1,346,748				1,346,748
0600008. 2005 GTL PW 5.% (1993-1994)	295,928				295,928
0600009. 2005 GTL PW 5.5% (1987-1992)	295,419				295,419
0600010. 2005 GTL PW 6.% (1985-1986)	84,549				84,549
0600011. Unreported Claims Estimate (2016-2018)	7,044,000				7,044,000
0699997. Totals (Gross)	31,064,043		7,394,877		23,669,166
0699998. Reinsurance ceded	778,135				778,135
0699999. Disability-Disabled Lives: Totals (Net)	30,285,908		7,394,877		22,891,031
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.	234,291,064		232,925,042		1,366,022
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.	1,669,990		1,669,990		
0700003. AG 32 Reserve for Immediate Payment of Claims	592,849		592,849		
0700004. Extra Mortality on Substandard Policies	1,199,032		1,199,032		
0700005. GIR - Extra Mortality on GIR options	332,409		332,409		
0700006. Cash Value Enhancement	4,965,206		4,965,206		
0700007. Interest on Suspense and Holding Accounts	136,144		136,144		
0700008. AG 43 Aggregate Reinsurance Excess	2,383,449		2,377,878		5,571
0799997. Totals (Gross)	245,570,144		244,198,550		1,371,594
0799998. Reinsurance ceded	177,335,997		177,335,997		
0799999. Miscellaneous Reserves: Totals (Net)	68,234,146		66,862,553		1,371,594
9999999. Totals (Net) - Page 3, Line 1	26,700,241,190		25,997,436,630		702,804,560

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.

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? ..... Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? ..... $

4.2 Amount of reserve? ..... $

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year ..... $

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

The loan interest spread is 2.5%, which is the difference between the rate charged and the rate credited on loans under the contract. We do not issue loans with rates higher than 8%. The interest rate is fixed over the period of the loan and cannot be changed.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 874,515,111

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 1,057,080,422

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3 State the amount of reserves established for this business: ..... $

7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $

8.2 State the amount of reserves established for this business: ..... $

8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $

9.2 State the amount of reserves established for this business: ..... $

9.3 Identify where the reserves are reported in the blank:

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Universal Life: X-Factors	Symetra Old X-Factors	Symetra 2018 New X-Factors based on new experience	36,081,285
Universal Life: Substandard	Percent increase to the 2001 CSO tables: Symetra Substandard Factors	Policy loads and COIs charged to the account value will continue to reflect a substandard rating	(15,431,640)
Universal Life: Charity Rider	Multiplying the rider statutory present value of future benefits by the maximum of the CRVM r-factor and the Actuarial Guideline XXXVIII pre-fund ratio. This is the Charity Rider reserve.	If the Charity Rider reserve plus the maximum between the AGXXXVIII reserve and the CRVM reserve is less than the account value then we don't hold the Charity Rider reserve, otherwise hold the Charity Rider reserve	(2,672,766)
Term: X-Factors	Symetra Old X-Factors	Symetra 2018 New X-Factors based on new experience	(11,200,000)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	6,776,879
LTD Disabled Life Reserve	1987 CGDT	2012 GLTD	(7,337,149)
0299999. Subtotal	XXX	XXX	(7,337,149)
9999999 - Total (Column 4, only)			(560,270)

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
						5	6	7	8	9
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	62,351	1,065				61,286			
2.	Additional contract reserves (a)	3,878,592	2,729,276				1,149,316			
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits	521,644	521,644							
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	4,462,587	3,251,985				1,210,602			
8.	Reinsurance ceded	22,792					22,792			
9.	Totals (Net)	4,439,795	3,251,985				1,187,810			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	182,654,536	181,712,779				941,757			
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	182,654,536	181,712,779				941,757			
15.	Reinsurance ceded	38,115,546	37,575,242				540,304			
16.	Totals (Net)	144,538,990	144,137,537				401,453			
17.	TOTAL (Net)	148,978,785	147,389,522				1,589,263			
18.	TABULAR FUND INTEREST	2,672,696	2,624,325				48,371			
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	1,873,567,294		1,756,882,195	13,273,157	308,895	103,103,047
2. Deposits received during the year	279,984,100		165,042,102	1,680,059	2,584	113,259,355
3. Investment earnings credited to the account	98,347,115		94,128,259	531,223	21,721	3,665,912
4. Other net change in reserves	6,165,000		6,165,000			
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	320,559,770		305,275,230	1,306,063		13,978,477
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	1,937,503,739		1,716,942,326	14,178,376	333,200	206,049,837
10. Reinsurance balance at the beginning of the year	(13,655)		(13,655)			
11. Net change in reinsurance assumed	(1,016)		(1,016)			
12. Net change in reinsurance ceded	97,386,423		97,386,423			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(97,401,094)		(97,401,094)			
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,840,102,645		1,619,541,232	14,178,376	333,200	206,049,837

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct	221,911		221,911								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	221,911		(b) 221,911	(b)		(b)	(b)				
2.2 Other	2.21 Direct	67,416,317		27,380,423				8,624,323		31,411,571		
	2.22 Reinsurance assumed	404,132								404,132		
	2.23 Reinsurance ceded	5,272,021		3,924,013				1,306,151		41,857		
	2.24 Net	62,548,428		(b) 23,456,410	(b)		(b)	(b) 7,318,172		(b) 31,773,846	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	140,117,138		3,986,000				8,586,268		127,414,870		130,000
	3.2 Reinsurance assumed	135,719		19,000						116,719		
	3.3 Reinsurance ceded	6,937,249						657,419		6,279,830		
	3.4 Net	133,315,608		(b) 4,005,000	(b)		(b)	(b) 7,928,849		(b) 121,251,759	(b)	(b) 130,000
4. TOTALS	4.1 Direct	207,755,366		31,588,334				17,210,591		158,826,441		130,000
	4.2 Reinsurance assumed	539,851		19,000						520,851		
	4.3 Reinsurance ceded	12,209,270		3,924,013				1,963,570		6,321,687		
	4.4 Net	196,085,947	(a)	(a) 27,683,321				(a) 15,247,021		153,025,605		130,000

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,207,131,579		183,570,659	334,460,005			95,440,530	8,140,399	585,282,042		237,944
1.2 Reinsurance assumed	2,561,335		1,103,683				18,297		1,439,355		
1.3 Reinsurance ceded	91,626,731		51,836,743	1,684			8,760,361		30,963,738		64,205
1.4 Net	(d) 1,118,066,183		132,837,599	334,458,321			86,698,466	8,140,399	555,757,659		173,739
2. Liability December 31, current year from Part 1:											
2.1 Direct	207,755,366		31,588,334				17,210,591		158,826,441		130,000
2.2 Reinsurance assumed	539,851		19,000						520,851		
2.3 Reinsurance ceded	12,209,270		3,924,013				1,963,570		6,321,687		
2.4 Net	196,085,947		27,683,321				15,247,021		153,025,605		130,000
3. Amounts recoverable from reinsurers December 31, current year	13,909,848		7,951,767				2,277,943		3,680,138		
4. Liability December 31, prior year:											
4.1 Direct	200,144,750		20,731,000				15,543,695		163,740,055		130,000
4.2 Reinsurance assumed	267,302		8,000						259,302		
4.3 Reinsurance ceded	17,999,408		4,054,585				1,386,556		12,558,267		
4.4 Net	182,412,644		16,684,415				14,157,139		151,441,090		130,000
5. Amounts recoverable from reinsurers December 31, prior year	17,855,031		12,684,411				1,161,398		4,005,432		3,790
6. Incurred Benefits											
6.1 Direct	1,214,742,195		194,427,993	334,460,005			97,107,426	8,140,399	580,368,428		237,944
6.2 Reinsurance assumed	2,833,884		1,114,683				18,297		1,700,904		
6.3 Reinsurance ceded	81,891,410		46,973,527	1,684			10,453,920		24,401,864		60,415
6.4 Net	1,135,684,669		148,569,149	334,458,321			86,671,803	8,140,399	557,667,468		177,529

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 85,170 in Line 1.1, $ 85,170 in Line 1.4.
$ 85,170 in Line 6.1, and $ 85,170 in Line 6.4.

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

(d) Includes $ 528,902 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
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)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued		73,143	73,143
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	3,568,185	1,467,701	(2,100,484)
	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	16,966	200,000	183,034
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	39,340,395	39,888,514	548,119
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	13,014,670	15,154,168	2,139,498
21.	Furniture and equipment, including health care delivery assets	7,318,473	8,035,932	717,459
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	26,956,488	26,951,707	(4,781)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	90,215,177	91,771,165	1,555,988
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	90,215,177	91,771,165	1,555,988
	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.	Other assets	12,531,237	11,558,075	(973,162)
2502.	Accounts and notes receivable	12,315,184	12,414,555	99,371
2503.	Intangible assets	2,110,067	2,979,077	869,010
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	26,956,488	26,951,707	(4,781)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

Companies domiciled in the state of Iowa prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP), subject to any deviations prescribed or permitted by the Department. No differences exist in the prescribed or permitted practices that result in a material effect on surplus as of December 31, 2018 or 2017.

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

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

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.

				For the Year Ended December 31,	
	SSAP#	F/S Page	F/S Line#	2018	2017
Net Income - Iowa Basis (Page 4, Line 35, Columns 1 & 2)				$ (118,677,000)	$ 267,848,609
State Prescribed Practices that increase/ (decrease) NAIC SAP:	86	4	34	(246,025,207)	62,097,300
State Permitted Practices that increase/ (decrease) NAIC SAP:	N/A	N/A	N/A		
Net Income - NAIC SAP				$ 127,348,207	$ 205,751,309

				As of December 31,	
				2018	2017
Statutory Surplus - Iowa Basis (Page 3, Line 38, Columns 1 & 2)				$ 2,126,566,314	$ 2,218,910,267
State Prescribed Practices that increase/ (decrease) -Variable Funding Note	97	4	55	60,542,206	57,276,655
State Permitted Practices that increase/ (decrease) NAIC SAP:	N/A	N/A	N/A	—	—
Statutory Surplus - NAIC SAP				$ 2,066,024,108	$ 2,161,633,612

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

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

C. Accounting Policy

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

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

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Correction of Errors

Accounting changes

There were no accounting changes for the year ended December 31, 2018.

During 2017, the Company elected to adopt Iowa Bulletin 06–01 effective January 1, 2017. See Note 1.A for details.

Correction of errors

There were no corrections of errors for the year ended December 31, 2018 or 2017.

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 2018 were 5.61% and 4.24%, respectively. The maximum and minimum lending rates for commercial mortgage loans made during 2017 were 7.50% and 3.58%, respectively.

(2) The maximum percentage of any one loan to value at origination was 74.4% and 90.2% for loans funded during the years ended December 31, 2018 and 2017, respectively.

(3) As of December 31, 2018 and 2017, there were no taxes, assessments or amounts advanced not included in the mortgage loan total.

(4) Age Analysis of Mortgage Loans:

	Commercial		Total
	Insured	All Other	
a. Current Year			
1. Recorded Investment (All)			
(a) Current	$ —	$ 5,686,809,220	$ 5,686,809,220
(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	—	7,136,198	7,136,198
(b) Number of Loans	—	6	6
(c) Percent Reduced	—	0.91%	0.91%
b. Prior Year			
1. Recorded Investment (All)			
(a) Current	$ —	$ 5,483,231,688	$ 5,483,231,688
(b) 30-59 Days Past Due	—	—	—
(c) 60-89 Days Past Due	—	—	—
(d) 90-179 Days Past Due	—	—	—
(e) 180+ Days Past Due	—	—	—
2. Accruing Interest 90-179 Days Past Due			
(a) Recorded Investment	—	—	—
(b) Interest Accrued	—	—	—
3. Accruing Interest 180+ Days Past Due			
(a) Recorded Investment	—	—	—
(b) Interest Accrued	—	—	—
4. Interest Reduced			
(a) Recorded Investment	—	1,674,910	1,674,910
(b) Number of Loans	—	1	1
(c) Percent Reduced	—	1.40%	1.40%

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

NOTES TO FINANCIAL STATEMENTS

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

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

(7) The Company had no allowance for credit losses as of December 31, 2018 or 2017.

(8) The Company had no loans derecognized as a result of foreclosure as of December 31, 2018 and 2017.

(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

	2018	2017
(1) Total recorded investment in restructured loans, as of December 31	$ —	$ 3,878,107
(2) Realized capital losses related to these loans	—	—
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructuring	—	292,333

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

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

D. Loan-Backed Securities

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

(2) The Company did not recognize other-than-temporary impairments (OTTI) for loan-backed and structured securities due to the intent to sell or inability to hold for the year ended December 31, 2018.

(3) As of December 31, 2018, 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	$ 28,365,174
2. 12 months or longer	13,633,831

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

1. Less than 12 months	$ 1,249,820,408
2. 12 months or longer	422,451,658

NOTES TO FINANCIAL STATEMENTS

(5) The Company's review of available-for-sale investment securities for OTTI includes both quantitative and qualitative criteria. Quantitative criteria include the length of time and amount that each security is in an unrealized loss position (i.e., is underwater) and, for bonds, whether expected future cash flows indicate a credit loss exists.
While all securities are monitored for impairment, the Company's experience indicates that under normal market conditions securities for which the cost or amortized cost exceeds fair value by less than 20% do not typically represent a significant risk of impairment, and often, fair values recover over time as the factors that caused the declines improve. If the estimated fair value has declined and remained below cost or amortized cost by 20% or more for at least six months, the Company further analyzes the decrease in fair value to determine whether it is an other-than-temporary decline. To make this determination for each security, the Company considers, among other factors:

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company has no investments in repurchase agreements accounted for as secured borrowing transactions.

F. - I. Repurchase Agreements Transaction Accounted for as Secured Borrowing

The Company has no investments in repurchase agreements accounted for as secured borrowing transactions.

J. Real Estate

The Company has no investment in real estate as of December 31, 2018 and 2017.

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

(1) The Company's limited partnership interests related to LIHTC as of December 31, 2018, are as follows:

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

* Does not include carryforward provisions in IRC Section 39.

NOTES TO FINANCIAL STATEMENTS

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

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

* Does not include carryforward provisions in IRC Section 39.

(2) The Company recognized LIHTC tax credits of $0 and $34,219,770 during the years ended December 31, 2018 and 2017, respectively.

(3) The Company had LIHTC investments of $95,499,988 and $132,786,747 as of December 31, 2018 and 2017, 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 year ended December 31, 2018. The Company recognized impairment losses of $2,482,097 related to investments in LIHTC during the year ended December 31, 2017 due to the decrease in the tax deductions related to the corporate tax rate decrease from 35% to 21% as a result of the 2017 Tax Act.

(7) The Company had no write–downs or reclassifications due to forfeiture or ineligibility of tax credits during the years ended December 31, 2018 and 2017, respectively.

NOTES TO FINANCIAL STATEMENTS

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 Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total	Admitted Restricted to Total Admitted Assets
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	14,228,000	—	—	—	14,228,000	—	14,228,000	—	14,228,000	0.04	0.04
j. On deposit with states	6,874,914	—	—	—	6,874,914	6,867,621	7,293	—	6,874,914	0.02	0.02
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	222,393,677	—	—	—	222,393,677	—	222,393,677	—	222,393,677	0.59	0.59
m. Pledged as collateral not captured in other categories	33,856,528	—	—	—	33,856,528	33,856,528	—	—	33,856,528	0.09	0.09
n. Other restricted assets	—	—	—	—	—	—	—	—	—	—	—
o. Total Restricted Assets	$277,353,119	$ —	$ —	$ —	$277,353,119	$40,724,149	$236,628,970	$ —	$277,353,119	0.74%	0.74%

NOTES TO FINANCIAL STATEMENTS

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

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

(3) Detail of Other Restricted Assets – None

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

	Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
a.	Cash	$ 144,591,628	$ 144,591,628	0.45%	0.45%
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	$ 144,591,628	$ 144,591,628	0.45%	0.45%

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

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

		1 Amount	2 % of Liability to Total Liabilities *
k.	Recognized Obligation to Return Collateral Asset	$ 175,704,886	0.58%

* 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	$ 118,443,953	$ —	$ 118,443,953
Futures	4,233,629	—	4,233,629
Options	61,830,534	—	61,830,534
Total Assets	$ 184,508,116	$ —	$ 184,508,116

(2) Liabilities	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Liabilities
Swaps	$ 1,845,740	$ —	$ 1,845,740
Futures	635,038	—	635,038
Options	626,055	—	626,055
Total Liabilities	$ 3,106,833	$ —	$ 3,106,833

The company does not offset derivative assets and liabilities.

O. Structured Notes

Not applicable

NOTES TO FINANCIAL STATEMENTS

P. 5* Securities

The Company has no investments designated as 5* securities.

Q. Short Sales

Not applicable

R. Prepayment Penalty and Acceleration Fees

	For the Year Ended December 31, 2018	
	General Account	Separate Account
(1) Number of CUSIPs	60	8
(2) Aggregate Amount of Investment Income	$ 9,852,919	$ 1,498,922

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. The Company recognized impairment losses related to tax credit investments, other than LIHTC of $3,187,449 and $5,837,735 for the years ended December 31, 2018 and 2017, respectively.

7. Investment Income

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

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

B. Investment income due and accrued excluded from surplus was $0 and $73,143 as of December 31, 2018 and 2017, respectively.

8. Derivative Instruments

A. B. and C.

The Company uses derivative financial instruments to hedge certain portions of its exposure to equity market risk, interest rate risk and foreign currency exchange risk. Derivative financial instruments currently held consist primarily of index options, futures, interest rate swaps and foreign 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 foreign currency swaps generally qualify for hedge accounting and are recognized at amortized cost on the balance sheet. If a derivative instrument does not qualify, or is not designated for hedge accounting, it is recognized at fair value with the changes in its fair value recorded as unrealized gains or losses in surplus. Index options and futures do not qualify and/or are not designated for hedge accounting. Effective January 1, 2017, the Company elected Iowa Bulletin 06-01 which allows the change in fair value on 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 fixed indexed annuity (FIA) and indexed universal life (IUL) contracts that permit the contract holders to allocate a portion of their account value to an index-linked component, where interest credited to the contract is linked to index performance, subject to caps or performance margins set by the Company. In connection with these products, the Company has a hedging program with the objective to hedge the exposure to changes in these indices. The program consists of buying and selling index options and regulated exchange traded futures. Although the Company uses index options and futures to hedge the equity return component of the FIA and IUL contracts, they do not qualify and are not designated for hedge accounting.

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

NOTES TO FINANCIAL STATEMENTS

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

The Company 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, foreign 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.

D. Derivative contracts with financing premiums - Not applicable

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

Not applicable

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

G. 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 21 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.

H. Derivative premium and aggregate fair value of derivatives with financing premiums - Not applicable

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.

	12/31/2018		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Gross DTAs	$ 285,428,822	$ 29,761,771	$ 315,190,593
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	285,428,822	29,761,771	315,190,593
(d) DTAs nonadmitted	34,722,439	4,617,956	39,340,395
(e) Subtotal net admitted DTAs (1c – 1d)	250,706,383	25,143,815	275,850,198
(f) DTLs	109,544,695	24,483,741	134,028,436
(g) Net admitted DTA (1e - 1f)	$ 141,161,688	$ 660,074	$ 141,821,762

	12/31/2017		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Gross DTAs	$ 207,986,183	$ 19,403,287	$ 227,389,470
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	207,986,183	19,403,287	227,389,470
(d) DTAs nonadmitted	39,888,514	—	39,888,514
(e) Subtotal net admitted DTAs (1c – 1d)	168,097,669	19,403,287	187,500,956
(f) DTLs	85,734,505	51,866,740	137,601,245
(g) Net admitted DTA (1e -1f)	$ 82,363,164	$ (32,463,453)	$ 49,899,711

NOTES TO FINANCIAL STATEMENTS

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Gross DTAs	$ 77,442,639	$ 10,358,484	$ 87,801,123
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	77,442,639	10,358,484	87,801,123
(d) DTAs nonadmitted	(5,166,075)	4,617,956	(548,119)
(e) Subtotal net admitted DTAs (1c – 1d)	82,608,714	5,740,528	88,349,242
(f) DTLs	23,810,190	(27,382,999)	(3,572,809)
(g) Net admitted DTA (1e - 1f)	$ 58,798,524	$ 33,123,527	$ 91,922,051

2. The SSAP No. 101 admission calculation components as of December 31, 2018 are as follows:

	12/31/2018		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 660,074	$ 660,074
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	146,922,040	—	146,922,040
1. Adjusted gross DTAs expected to be realized following the balance sheet date	146,922,040	—	146,922,040
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	334,606,848
(c) Adjusted gross DTAs offset by gross DTLs	103,784,343	24,483,741	128,268,084
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 250,706,383	$ 25,143,815	$ 275,850,198

	12/31/2017		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	49,899,710	—	49,899,710
1. Adjusted gross DTAs expected to be realized following the balance sheet date	49,899,710	—	49,899,710
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	378,268,827
(c) Adjusted gross DTAs offset by gross DTLs	118,197,959	19,403,287	137,601,246
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 168,097,669	$ 19,403,287	$ 187,500,956

	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	$ —	$ 660,074	$ 660,074
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	97,022,330	—	97,022,330
1. Adjusted gross DTAs expected to be realized following the balance sheet date	97,022,330	—	97,022,330
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	(43,661,979)
(c) Adjusted gross DTAs offset by gross DTLs	(14,413,616)	5,080,454	(9,333,162)
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 82,608,714	$ 5,740,528	$ 88,349,242

3.

	12/31/2018	12/31/2017
(a) Ratio percentage used to determine recovery period and threshold limitation amount	753%	826%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,230,712,320	$ 2,517,325,627

NOTES TO FINANCIAL STATEMENTS

4. Impact of Tax Planning Strategies

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

	12/31/2018		
	(1) Ordinary%	(2) Capital%	(3) Total % (Col 1+2)
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 285,428,822	$ 29,761,771	$ 315,190,593
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.00%	0.00%
(3) Net admitted adjusted gross DTAs amount from Note 9.A.1.(e)	$ 250,706,383	$ 25,143,815	$ 275,850,198
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	18.30%	0.00%	16.60%

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

	12/31/2017		
	(4) Ordinary%	(5) Capital%	(6) Total % (Col 4+5)
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 207,986,183	$ 19,403,287	$ 227,389,470
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.00%	0.00%
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ 168,097,669	$ 19,403,287	$ 187,500,956
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	23.40%	0.00%	21.00%

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

	Change		
	(7) Ordinary% (Col 1-4)	(8) Capital% (Col 2-5)	(9) Total % (Col 7+8)
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 77,442,639	$ 10,358,484	$ 87,801,123
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00 %	0.00%	0.00 %
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ 82,608,714	$ 5,740,528	$ 88,349,242
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	(5.10)%	0.00%	(4.40)%

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

B. Regarding DTLs that are not recognized:

The company has no DTLs which have not been recognized.

NOTES TO FINANCIAL STATEMENTS

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

			12/31/2018	12/31/2017	Change (Col 1 - 2)
1.	Current Income Tax				
	(a)	Federal	$ (12,423,520)	$ (77,077,657)	$ 64,654,137
	(b)	Foreign	67,315	32,887	34,428
	(c)	Subtotal	(12,356,205)	(77,044,770)	64,688,565
	(d)	Federal income tax on net capital gains	19,950,502	76,179,508	(56,229,006)
	(e)	Utilization of capital loss carryforwards	—	—	—
	(f)	Other	—	—	—
	(g)	Federal and foreign income taxes incurred	$ 7,594,297	$ (865,262)	$ 8,459,559
2.		DTAs			
	(a)	Ordinary			
		(1) Discounting of unpaid losses	$ 563,317	$ 293,483	$ 269,834
		(2) Unearned premium reserve	—	130,217	(130,217)
		(3) Policyholder reserves	74,938,053	105,114,350	(30,176,297)
		(4) Investments	22,074,857	20,967,035	1,107,822
		(5) Deferred acquisition costs	80,451,222	60,281,600	20,169,622
		(6) Policyholder dividend accrual	721	727	(6)
		(7) Fixed assets	—	—	—
		(8) Compensation and benefits accrual	3,533,562	4,767,509	(1,233,947)
		(9) Pension accrual	—	—	—
		(10) Receivables - nonadmitted	10,683,704	10,895,356	(211,652)
		(11) Net operating loss carryforward	24,756,659	—	24,756,659
		(12) Tax credit carryforward	63,167,150	—	63,167,150
		(13) Other	5,259,577	5,535,906	(276,329)
		(99) Subtotal	285,428,822	207,986,183	77,442,639
	(b)	Statutory valuation allowance adjustment	—	—	—
	(c)	Nonadmitted	34,722,439	39,888,514	(5,166,075)
	(d)	Admitted ordinary DTAs (2a99–2b–2c)	250,706,383	168,097,669	82,608,714
	(e)	Capital			
		(1) Investments	29,761,771	19,403,287	10,358,484
		(2) Net capital loss carryforward	—	—	—
		(3) Real estate	—	—	—
		(4) Other	—	—	—
		(99) Subtotal	29,761,771	19,403,287	10,358,484
	(f)	Statutory valuation allowance adjustment	—	—	—
	(g)	Nonadmitted	4,617,956	—	4,617,956
	(h)	Admitted capital DTAs (2e99-2f-2g)	25,143,815	19,403,287	5,740,528
	(i)	Admitted DTAs (2d+2h)	$ 275,850,198	$ 187,500,956	$ 88,349,242
3.		DTLs			
	(a)	Ordinary			
		(1) Investments	$ 9,618,546	$ 2,882,317	$ 6,736,229
		(2) Fixed assets	1,378,725	1,305,945	72,780
		(3) Deferred and uncollected premium	7,668,923	7,991,522	(322,599)
		(4) Policyholder reserves	88,129,081	69,799,902	18,329,179
		(5) Other	2,749,420	3,754,819	(1,005,399)
		(99) Subtotal	109,544,695	85,734,505	23,810,190
	(b)	Capital			
		(1) Investments	24,483,741	51,866,740	(27,382,999)
		(2) Real estate	—	—	—
		(3) Other	—	—	—
		(99) Subtotal	24,483,741	51,866,740	(27,382,999)
	(c)	DTLs (3a99+3b99)	$ 134,028,436	$ 137,601,245	$ (3,572,809)
4.		Net DTAs/DTLs (2i-3c)	$ 141,821,762	$ 49,899,711	$ 91,922,051
		Net change in DTAs/(DTLs) (2a99+2e99-3c)			$ 91,373,932
		Surplus adjustments			
		Tax effect of change in unrealized capital gain(losses)			(37,720,941)
		Change in net deferred income taxes			$ 53,652,991

NOTES TO FINANCIAL STATEMENTS

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

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

As of December 31, 2018, the Company has completed its accounting for the effects of the 2017 Tax Act, and there were no material adjustments to the amounts shown above during the measurement period.

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

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

	12/31/2018	12/31/2017
Significant statutory to tax adjustments on current taxes:		
Ordinary (loss) tax at federal statutory rate (21%)	$ (26,723,408)	$ —
Ordinary income tax at federal statutory rate (35%)	—	33,269,613
Capital income tax at federal statutory rate (21%)	21,821,241	—
Capital income tax at federal statutory rate (35%)	—	58,188,397
Total income tax	(4,902,167)	91,458,010
Dividends received deduction	(1,713,678)	(1,411,912)
Tax exempt income	(30,130)	(45,312)
Tax credits	(40,777,773)	(37,664,920)
Other permanent items	209,829	(668,722)
IMR adjustment	(2,831,668)	(3,385,011)
Prior year adjustments	(704,019)	(174,701)
Other	167,137	1,046,539
Change in nonadmitted asset	211,652	1,526,350
A-791 Accounting for Survivorship Reinsurance transaction	13,186,482	—
Change in valuation basis - statutory reserves	(117,657)	(37,222,354)
Adjustment for deferred tax rate change – 2017 Tax Act	(8,756,703)	81,509,341
Federal income tax expense (benefit)	$ (46,058,695)	$ 94,967,308
Federal and foreign taxes incurred including capital gains tax	7,594,296	(845,262)
Change in net deferred income taxes	(53,652,991)	95,832,570
Total statutory income taxes	$ (46,058,695)	$ 94,967,308

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

1. As of December 31, 2018, the Company had an operating loss carryforward of $117,888,854 and a tax credit carryforward of $63,167,150. The Company had no 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:

	2018	2017	2016
Capital gain	$ —	$ 2,640,297	$ —

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

F. Consolidated Federal Income Tax Return

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

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

G. Federal or Foreign Federal Income Tax Loss Contingencies

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

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, 2018:

On November 28, 2018, a cash surplus contribution of $25,000,000 was paid by the Company to First Symetra National Life Insurance Company of New York, its subsidiary.

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

Date	Transaction Explanation	Insurer Name	Affiliate Name	Statement Value	Asset Received	Asset Transferred
March 27, 2018	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$25,000,000		Cash
June 19, 2018	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$25,000,000		Cash

During the year ended December 31, 2017:

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

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

D. As of December 31, 2018 and 2017, the Company reported the following amounts due (to)/from an affiliated company, which are generally settled within 30 days:

	December 31	
	2018	2017
Symetra Financial Corporation (Parent)	$ (21,343,916)	$ (17,047,130)
First Symetra National Life Insurance Company of New York	(2,124,768)	1,548,488
Symetra Assigned Benefits Service Company	(625,448)	(32,264)
Symetra National Life Insurance Company	(549,160)	10,150
McGee Lane, LLC	(93,272)	0
Symetra Securities, Inc.	47,678	32,174
Medical Risk Managers, Inc.	42,373	—
Clearscape Funding Corporation	9,108	20,368
Symetra Reinsurance Corporation	14,165	13,852
Symetra Life Separate Accounts	—	(7,109,897)
Total	$ (24,623,240)	$ (22,564,259)

As of December 31, 2018 and 2017, payable of $22,943,976 and $15,921,839, respectively were included in the balances owed to the Parent for long–term incentive awards and are settled when paid, generally three years after the grant date.

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

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

Under a separate agreement the Company performs administrative and investment 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.

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

NOTES TO FINANCIAL STATEMENTS

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, 2018 and 2017, the Company paid $5,606,159 and $7,819,382, respectively, to SABSCO related to the commutation endorsements.

G. All outstanding shares of the Company are owned by the Parent, an insurance holding company domiciled in the state of Delaware. This control does not significantly change the operating results or financial position of the Company compared to results that would have been obtained without the control. 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, 2018 or 2017.

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) During 2018, the Company became 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, including the ability to obtain loans and issue funding agreements that are collateralized by qualifying assets. Maximum borrowing capacity varies and is based on a percentage of total assets, subject to the availability of eligible collateral and internal authorization limits. During 2018,The Company has taken $105,700,000 in advances from FHLB DM and issued issued $105,700,000 in related funding agreements.

As part of becoming a member, the Company paid $10,000,000 for membership equity which is recorded as a restricted investment in common stock and will carry the investment at cost.

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
	(a) Membership Stock - Class A	$ —	$ —	$ —
	(b) Membership Stock - Class B	10,000,000	10,000,000	—
	(c) Activity Stock	4,228,000	4,228,000	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	14,228,000	14,228,000	—
	(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	650,000,000	650,000,000	—
2.	Prior Year-end	$ —	$ —	$ —
	Not Applicable			

NOTES TO FINANCIAL STATEMENTS

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 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 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	221,184,266	222,393,677	105,700,000
2. Current Year General Account Total Collateral Pledged	221,184,266	222,393,677	105,700,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	N/A	N/A	N/A

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	221,184,266	222,393,677	105,700,000
2. Current Year General Account Total Collateral Pledged	221,184,266	222,393,677	105,700,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	N/A	N/A	N/A

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreement	105,700,000	105,700,000	—	105,700,000
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	105,700,000	105,700,000	—	105,700,000
2. Prior Year-end				
Not Applicable				

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreement	105,700,000	105,700,000	—
3. Other	—	—	—
4. Aggregate Total (a+b+c)	105,700,000	105,700,000	—

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 $8,829,531 and $8,222,302 for the years ended December 31, 2018 and 2017, 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, 2018.

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, Shareholder's Dividend Restrictions and Quasi-Reorganizations

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

(2) The Company has no preferred stock.

(3) Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval of the Insurance Commissioner of the State of Iowa ("the Commissioner") to pay stockholder dividends or make any other distribution if such distributions would exceed certain statutory limitations. Iowa law gives the Commissioner discretion to disapprove requests for distributions in excess of these limits. Extraordinary dividends include those made within the preceding twelve months that exceed the greater of (i) 10% of statutory policyholder surplus as of the previous year-end or (ii) the statutory net gain from operations from the previous calendar year. Based on December 31, 2018 statutory results, the maximum dividend payout that may be made without prior approval in 2019 is $212,656,631.

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

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

(6) The unassigned surplus funds were earned partly through the income of participating and nonparticipating policies. Restricted surplus held for the benefit of participating policyholders was less than $500,000 for the years ended December 31, 2018 and 2017, with the remainder being held for the benefit of the Company's shareholder.

(7) Advances to surplus not repaid – Not applicable

NOTES TO FINANCIAL STATEMENTS

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

(9) There was no change in aggregate write-ins for special surplus funds as of December 31, 2018.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains or (losses) was $29,526,406 and $212,484,106 as of December 31, 2018 and 2017, respectively.

(11) The Company has no surplus notes.

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

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

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, 2018, the Company was invested in 37 limited partnership interests related to tax credit investments, no new investments were entered into in 2018. The Company unconditionally committed to provide capital contributions totaling approximately $496,719,559 of which the remaining $8,353,192 is expected to be contributed over a period of 9 years. Capital contributions of $488,366,367 were paid as of December 31, 2018, with the remaining expected cash capital contributions as follows:

	Expected Capital Contributions
2019	$ 6,297,433
2020	93,000
2021	160,446
2022	93,000
2023	1,086,577
Thereafter	622,736
Total expected capital contribution	$ 8,353,192

The Company outsources the majority of its information technology infrastructure. Under the terms of the service agreement, the Company agreed to pay an annual fixed service fee ranging from $10,821,363 to $12,142,945 during the term of the contract, which ends April 30, 2021. For the use of these services, the Company incurred expenses of $13,978,887 and $12,885,979 for the years ended December 31, 2018 and 2017, respectively.

As of December 31, 2018 and 2017 unfunded mortgage loan commitments were $57,995,191 and $52,316,916, respectively.

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

(2) The Company has made no guarantees as of December 31, 2018 or 2017.

(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 $1,500,000 and $1,700,000 as of December 31, 2018 and 2017, respectively. Changes in the liability for guaranty fund assessments are charged to operations in the period in which the Company becomes liable.

NOTES TO FINANCIAL STATEMENTS

(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, 2017	$ 2,245,519
b.	Decreases during current year:	
	Premium tax offset applied	(370,061)
c.	Increases during year:	
	Premium tax offset accrual adjustment	(210,585)
	Premium tax offset applied	193,423
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2018	$ 1,858,296

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

a. Discount Rate Applied 4.25%

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

	Guaranty Fund Assessment		Related Assets	
Name of insolvency	**Undiscounted**	**Discounted**	**Undiscounted**	**Discounted**
Penn Treaty Network America Insurance Company	1,055,562	1,055,562	991,045	N/A
American Network Insurance Company	92,535	24,575	21,588	N/A

c.

	Payables			Recoverables		
Name of Insolvency	**Number of Jurisdictions**	**Range of Years**	**Weighted Average Number of Years**	**Number of Jurisdictions**	**Range of Years**	**Weighted Average Number of Years**
Penn Treaty Network America Insurance Company	37	N/A	N/A	32	N/A	N/A
American Network Insurance Company	36	N/A	N/A	32		N/A

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

C. The Company has no gain contingencies to report.

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

E. Because of the nature of its business, the Company is subject to legal actions filed or threatened in the ordinary course of its business operations. The Company does not expect that any such litigation, pending or threatened, as of December 31, 2018, will have a material adverse effect on its financial condition, future operating results or liquidity.

F. The Company has no other contingencies.

15. Leases

A. Lessee Leasing Arrangements

(1) The amount of office and equipment rent expense was $14,407,371 and $13,591,803 for the years ended December 31, 2018 and 2017, 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.

NOTES TO FINANCIAL STATEMENTS

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

	Minimum Rentals
2019	$ 10,209,345
2020	9,251,194
2021	5,143,620
2022	2,860,690
2023	2,307,815
Thereafter	3,241,492
Total	$ 33,014,156

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

B. Lessor leases

Not applicable

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

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

	Assets		Liabilities	
	2018	2017	2018	2017
a. Swaps	$ 853,688,300	$ 728,885,877	$ 864,214,700	$ 925,434,200
b. Forwards	—	1,107,164	—	—
c. Futures	25,196,208	21,070,878	—	—
d. Options	8,204,621,093	6,653,370,268	26,860,437	42,747,923
e. Total	$ 9,083,505,601	$ 7,404,434,187	$ 891,075,137	$ 968,182,123

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

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

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

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

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

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

B Transfer and Servicing Financial Assets – Not applicable.

C. Wash Sales

The Company had the following transactions which met the definition of wash sales as stated in SSAP No. 103R, *Transfers and Servicing of Financial Assets and Extinguishments of Liabilities,* for securities with an NAIC designation of 3 or below or that do not have an NAIC designation for he year ended December 31, 2018.

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	4	1	445,000	445,000	4,450
Common Stock	UR	100	2,948,964	3,838,735	897,405

NOTES TO FINANCIAL STATEMENTS

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

A. ASO Plans

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

		ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 3,805,757	$ —	$ 3,805,757
b.	Total net other income or expenses (including interest paid to or received from plans)	—	—	—
c.	Net gain or (loss) from operations	$ 3,805,757	$ —	$ 3,805,757
d.	Total claim payment volume	$ 4,118,592	$ —	$ 4,118,592

B. ASC Plans - Not applicable

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

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

Not applicable

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

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

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

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

NOTES TO FINANCIAL STATEMENTS

(1) Financial assets and liabilities measured and reported at fair value as of December 31, 2018:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ —	$ 698,484	$ 187,043	$ 885,526
Mortgage-backed/asset-backed securities	—	30,107	—	30,107
Total bonds	—	728,591	187,043	915,633
Common stock				
Industrial and miscellaneous	85,159,820	—	545,372	85,705,192
Mutual funds	392,296	—	—	392,296
FHLB Common Stock	—	14,228,000	—	14,228,000
Total common stock	85,552,116	14,228,000	545,372	100,325,488
Other invested assets				
Surplus notes	—	14,163,772	—	14,163,772
Warrants	—	—	14,592	14,592
Total other invested assets	—	14,163,772	14,592	14,178,364
Derivative assets				
Swaps	—	118,443,953	—	118,443,953
Futures	4,233,629	—	—	4,233,629
Options	—	61,830,534	—	61,830,534
Total derivative assets	4,233,629	180,274,487	—	184,508,116
Variable separate account assets	904,152,187	—	—	904,152,187
Total assets at fair value	$ 993,937,932	$ 209,394,850	$ 747,007	$ 1,204,079,788
b. Liabilities at fair value				
Derivative liabilities				
Swaps	$ —	$ 1,845,740	$ —	$ 1,845,740
Options	—	626,055	—	626,055
Futures	635,038	—	—	635,038
Total derivative liabilities at fair value	$ 635,038	$ 2,471,795	$ —	$ 3,106,833

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

(2) Assets measured and reported at fair value in (level 3) of the fair value hierarchy as of December 31, 2018:

Description	Beginning Balance at 01/01/2018	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 12/31/2018
a. Assets:										
Bonds										
Industrial and miscellaneous	$ 6,275	$ 246,827	$ (6,275)	$ (68,231)	$ (879)	$ 9,865	$ —	$ —	$ (539)	$ 187,043
Total bonds	6,275	246,827	(6,275)	(68,231)	(879)	9,865	—	—	(539)	187,043
Common stock										
Industrial and miscellaneous	442,861	—	(307,726)	—	168,457	—	—	—	241,780	545,372
Total common stock	442,861	—	(307,726)	—	168,457	—	—	—	241,780	545,372
Other invested assets										
Warrants	11,653		—	—	10,319	—	—	—	(7,380)	14,592
Total other invested assets	11,653	—	—	—	10,319	—	—	—	(7,380)	14,592
Derivative assets										
Options	39,451,594	—	(38,748,675)	(1,181,800)	—	—	—	—	478,881	—
Total derivative assets	39,451,594	—	(38,748,675)	(1,181,800)	—	—		—	478,881	—
Total assets	$39,912,383	$ 246,827	$(39,062,676)	$(1,250,031)	$ 177,897	$ 9,865	$ —	$ —	$ 712,742	$ 747,007

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

(5) Fair value measurements of derivative assets and liabilities as of December 31, 2018 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.

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2018

Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Financial instruments-assets						
Bonds						
U.S. government and agencies	$ 315,015,093	$ 314,712,094	$ —	$ 315,015,093	$ —	$ —
Foreign governments and agencies	82,244,630	80,044,794	—	52,643,379	29,601,252	—
States, territories, and possessions	8,200,943	8,141,766	—	8,200,943	—	—
Political subdivisions	48,115,610	46,004,847	—	48,115,610		—
Special revenue and assessments	725,015,730	711,382,348	—	725,015,730	—	—
Industrial and miscellaneous	20,310,815,182	20,239,357,518	—	20,042,024,358	268,790,824	—
Hybrid securities	294,944,691	286,302,342	—	278,145,471	16,799,220	—
Collateralized loan obligations	927,209,798	948,352,227	—	927,209,798	—	—
Mortgage-backed/asset-backed securities	2,285,406,898	2,239,458,228	—	2,264,211,671	21,195,227	—
Total bonds	24,996,968,575	24,873,756,164	—	24,660,582,053	336,386,523	—
Redeemable preferred stocks						
Industrial and miscellaneous	83,289,001	90,705,620	—	83,289,001	—	—
Total redeemable preferred stocks	83,289,001	90,705,620	—	83,289,001	—	—
Perpetual preferred stocks						
Industrial and miscellaneous	11,576,850	10,401,200	—	11,576,850	—	—
Total perpetual preferred stocks	11,576,850	10,401,200	—	11,576,850	—	—
Common stocks						
Industrial and miscellaneous	85,705,192	85,705,192	85,159,820	—	545,372	—
Mutual funds	392,296	392,296	392,296	—	—	—
FHLB common stock	14,228,000	14,228,000	—	14,228,000	—	—
Total common stocks	100,325,488	100,325,488	85,552,116	14,228,000	545,372	—
Mortgage loans	5,686,195,595	5,686,809,220	—	—	5,686,195,595	—
Cash	223,144,737	223,144,737	223,144,737	—	—	—
Contract loans	—	51,038,849	—	—	—	51,038,849
Derivatives						
Swaps	116,618,247	118,443,953	—	116,618,247	—	—
Futures	4,233,630	4,233,629	4,233,630	—	—	—
Options	61,830,534	61,830,534	—	61,830,534	—	—
Total derivatives	182,682,411	184,508,116	4,233,630	178,448,781	—	—
Other invested assets						
Surplus notes	16,653,896	14,163,772	—	16,653,896	—	—
Warrants	14,592	14,592	—	—	14,592	—
Total other invested assets	16,668,488	14,178,364	—	16,653,896	14,592	—
Separate account financial instruments	5,192,263,899	5,214,343,485	904,152,187	4,288,111,711	—	—
Total assets	$ 36,493,115,044	$ 36,449,211,243	$ 1,217,082,670	$29,252,890,292	$ 6,023,142,082	$ 51,038,849
Derivatives						
Swaps	2,465,774	1,845,740	—	2,465,774	—	—
Futures	635,038	635,038	635,038	—	—	—
Options	626,055	626,055	—	626,055	—	—
Total derivatives	3,726,867	3,106,833	635,038	3,091,829	—	—
Total liabilities	$ 3,726,867	$ 3,106,833	$ 635,038	$ 3,091,829	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

D. Not Practical to Estimate Fair Value:

Type of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Contract loans:				
December 31, 2018	$ 51,038,849	2.5% to 8.0%	NA	See below
December 31, 2017	$ 55,440,435	2.5% to 8.0%	NA	See below

NOTES TO FINANCIAL STATEMENTS

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

21. Other Items

A. Unusual or Infrequent Items

Effective April 1 2018, the Company and FNL Insurance Company, Ltd (FNL), a subsidiary of Wells Fargo, entered into a 100% quota share funds withheld agreement to finance the excess of Statutory over economic reserves related to a block of secondary guarantee universal life insurance policies (Reinsured Policies) issued by the Company. The financing fee has an annual risk charge of 150 bps over a 25-year period, which increases to 250 bps starting in year 26. The Company recorded $60,976,704 related to the initial impact as a change in surplus as a result of reinsurance.

With this agreement, the Company also entered into an excess loss reinsurance agreement between the Company and its subsidiary Symetra National Life Insurance Company (SNL). Under the terms of the reinsurance agreement, SNL reinsures on an excess of loss basis death claims from the Reinsured Policies that exceed 110% and up to a maximum of 800% of expected claims. The maximum percentage decreases twenty four percentage points each subsequent year.

Effective July 1, 2018, the Company entered into a 100% modified coinsurance reinsurance agreement with Resolution Re Ltd. for $6.8 billion of its in-force block of immediate annuities. Immediate annuity policies issued after September 30, 2017 are not included in this agreement. The transaction reduces the Company's exposure to long-term interest rate risk associated with the long-tail nature of the reinsured business. The reinsured business is primarily comprised of structured settlement annuities that the Company discontinued selling in 2012. Under terms of the agreement, the Company will continue to service the reinsured business and hold the associated invested assets and policyholder liabilities on its balance sheet. The Company will continue to sell retail single premium immediate annuities as part of its retirement product offerings. The Company paid a ceding commission of $360 million recorded as follows; $256 million as a commissions and expense allowance on reinsurance ceded and $104 million as a contra liability of deposit-type contracts. The $104 million will be amortized to interest and adjustments on contract or deposit-type contracts as the contracts expire.

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 – None

F. Subprime-Mortgage Related Risk Exposure – The Company has no subprime exposure as of December 31, 2018 or 2017.

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, 2018		As of December 31, 2017	
		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	619	20,400,445	702	22,933,642
g.	Total	619	$ 20,400,445	702	$ 22,933,642

NOTES TO FINANCIAL STATEMENTS

(3) Activity in the RAA for the year ended December 31, 2018:

	Individual Number	Individual Balance
a. Number/balance of RAA at the beginning of the year	702	$ 22,933,642
b. Number/balance of RAA issued/added during the year	—	—
c. Investment earnings credited to RAA during the year	—	270,969
d. Fees and other charges in RAA during the year	—	402
e. Number/amount of RAA transferred to state unclaimed property funds during the year	—	—
f. Number/amount of RAA closed/withdrawn during the year	83	2,803,764
g. Number/balance of RAA at the end of the year	619	$ 20,400,445

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

22. Events Subsequent

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

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

Subsequent events have been considered through February 25, 2018 for the statutory statement issued on February 25, 2018.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10 % or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business? Yes (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

NOTES TO FINANCIAL STATEMENTS

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

The amount of reinsurance credits taken for new agreements or amendments:

FNL Ins Co Ltd	$	337,740,088

B. Uncollectible Reinsurance

The Company had no uncollectible reinsurance as of December 31, 2018 or 2017.

C. Commutation of Reinsurance Reflected in Income and Expenses

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

(1)	Claims incurred	$	1,926,951
(2)	Claims adjustment expenses incurred		—
(3)	Premiums earned		1,842,793
(4)	Other		—
(5)	Company		Amount
	Reliance Standard Life Insurance Company	$	(84,158)

D – G Not applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

C. For the years ended December 31, 2018 and 2017, the amount of the net premiums written by the Company that are subject to retrospective rating features was $274,667,674 or 33.4%, and $170,192,178 or 22.6%, 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. Medical loss ratio rebates required pursuant to the Public Health Service Act – Not applicable

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

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2017 were $262,008,316. As of December 31, 2018, $149,869,507 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $88,985,836 as a result of re-estimation of for unpaid claims and claim adjustment expenses primarily on group accident and health claims and guaranteed renewable individual disability claims. Therefore, there has been $23,152,973 favorable reserve development since December 31, 2017. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are continually monitored and are updated as additional information about the expected versus actual timing of claims becomes known.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Health Care Receivable

Not applicable

NOTES TO FINANCIAL STATEMENTS

29. Participating Policies

For the reporting year ended December 31, 2018, premiums under ordinary life participating policies were $1,437 or less than 0.01% of total ordinary life premiums earned. The Company accounts for its policyholder dividends based upon the accrual method. The Company paid dividends in the amount of $3,435 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, 2018 or 2017.

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 on substandard policies. These higher charges are reflected in the reserve calculation. There is no load on the mortality for the reserve calculations.

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

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

(3) As of December 31, 2018 and 2017, the Company had $6,981,268,975 and $8,597,824,844, 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 $234,291,064 and $202,339,322 as of December 31, 2018 and 2017, respectively, and were included in aggregate reserves.

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

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

(6) There were no reserve changes for the year ended December 31, 2018.

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, 2018, are summarized as follows:

	General Account	Separate Account NonGuaranteed	Total	Percent of Total
A. Subject to discretionary withdrawal:				
(1) With fair value adjustment	$ 7,469,237,267	$ —	$ 7,469,237,267	27.9%
(2) At book value less surrender charge of 5 percent or more	8,054,400,993	—	8,054,400,993	30.0%
(3) At fair value	—	494,617,364	494,617,364	1.8%
(4) Total with adjustment or at fair value	15,523,638,260	494,617,364	16,018,255,624	59.7%
(5) At book value without adjustment (minimal or no charge or adjustment)	4,734,090,741	—	4,734,090,741	17.7%
B. Not subject to discretionary withdrawal	6,050,621,093	—	6,050,621,093	22.6%
C. Total gross annuity actuarial reserves and deposit-fund liabilities	26,308,350,094	494,617,364	26,802,967,458	100.0%
D. Reinsurance ceded	131,376,266	—	131,376,266	
E. Total net annuity actuarial reserves and deposit-fund liabilities*	$ 26,176,973,828	$ 494,617,364	$26,671,591,192	

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

F. Life & accident & health annual statement:

(1) Exhibit 5, annuities section, total (net)	$ 24,336,871,183
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	—
(3) Exhibit 7 deposit-type contracts, line 14, Column 1	1,840,102,645
(4) Subtotal	26,176,973,828
Separate accounts annual statement	
(5) Exhibit 3 line 0299999, Column 2	493,405,165
(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	1,212,199
(11) Subtotal	494,617,364
(12) Combined total	$ 26,671,591,192

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

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

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

NOTES TO FINANCIAL STATEMENTS

F. Life & accident & health annual statement:

(1) Exhibit 5, annuities section, total (net)	$ 22,961,431,698
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	3,326
(3) Exhibit 7 deposit-type contracts, line 14, Column 1	1,873,553,639
(4) Subtotal	24,834,988,663

Separate accounts annual statement

(5) Exhibit 3 line 0299999, Column 2	606,972,401
(6) Exhibit 3, line 0399999, Column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	4,815,653
(11) Subtotal	611,788,054
(12) Combined total	$ 25,446,776,717

33. Premium and Annuity Considerations Deferred and Uncollected

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2018 are as follows:

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary – new business	(5,598,259)	(5,982,137)
(3) Ordinary – renewal	12,853,395	31,009,974
(4) Credit life	—	—
(5) Group life	10,629,705	10,629,705
(6) Group annuity	—	—
(7) Total	$ 17,884,841	$ 35,657,542

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

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

34. Separate Accounts

A. Separate Account Activity

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

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

NOTES TO FINANCIAL STATEMENTS

Separate account assets as of December 31, 2018 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
BOLI	$ 4,615,660,461	$ 135,682,768	$ 4,751,343,229
Variable annuities	495,215,166	—	495,215,166
Variable COLI	309,276,242	—	309,276,242
Variable universal life	91,640,561	—	91,640,561
Variable life	10,905,272	—	10,905,272
Total	$ 5,522,697,702	$ 135,682,768	$ 5,658,380,470

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

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

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

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

a.	2018	$ 8,788
b.	2017	6,016
c.	2016	2,939
d.	2015	3,502
e.	2014	3,442

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

Year ending	Separate Account Guarantees
2018	$ 501,435
2017	884,468
2016	708,215
2015	761,711
2014	883,270

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

B. General Nature and Characteristics of Separate Account Business

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

Information regarding the separate accounts of the Company as of December 31, 2018 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, 2018	$ —	$ —	$ 111,267,566	$ 111,267,566
2. Reserves as of December 31, 2018				
For accounts with assets at:				
a. Fair value	$ —	$ —	$ 899,533,118	$ 899,533,118
b. Amortized cost	2,173,244,159	2,442,416,302	—	4,615,660,461
c. Total reserves	$ 2,173,244,159	$ 2,442,416,302	899,533,118	5,515,193,579
3. By withdrawal characteristics				
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —
b. With FV adjustment	—	—	—	—
c. At book value without FV adjustments and with current surrender charge of 5% or more	23,787,249	—	—	23,787,249
d. At fair value	—	—	899,533,118	899,533,118
e. At book value without FV adjustment and with current surrender charge less than 5%	2,149,456,910	2,442,416,302	—	4,591,873,212
f. Subtotal	2,173,244,159	2,442,416,302	899,533,118	5,515,193,579
g. Not subject to discretionary withdrawal	—	—	—	—
h. Total	$ 2,173,244,159	$ 2,442,416,302	$ 899,533,118	$ 5,515,193,579
*Line 2(c) should equal line 3(h)				
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

		2018	2017
a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$ 297,112,044	$ 232,523,535
b.	Transfers from Separate Accounts (Page 4, Line 10)	333,752,419	329,138,548
c.	Net Transfers to (from) Separate Accounts (a)-(b)	$ (36,640,375)	$ (96,615,013)

2. Reconciling Adjustments

a.	Deposits in free look period	$ 2,885,054	$ —
b.	Timing differences between general and separate account	(496,509)	—
	Total	$ 2,388,545	$ —

3. Transfers as reported in the Summary of Operations of the Life, Accident and Health Annual Statement (1c) + (2) = (Page 4 Line 26) $ (34,251,830) $ (96,615,013)

35. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health loss/claim adjustment expenses as of December 31, 2018 and December 31, 2017 was $8,078,775 and $6,758,340 respectively, and is included in accident and health reserves. The Company incurred $6,487,994 and paid $5,167,559 of loss/claim adjustment expenses in the current year, of which $1,913,978 of the paid amount was attributable to insured or covered events of prior years. For the year ended December 31, 2017, $5,274,677 of loss/claim adjustment expense was incurred and $4,374,610 was paid, of which $1,536,980 of the paid amount was attributable to insured or covered events of prior years. The Company did not take into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims or losses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Iowa

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

12.12 Number of parcels involved 41

12.13 Total book/adjusted carrying value ..... $ 104,845,770

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ 0
- 20.12 To stockholders not officers ..... $ 0
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ 0
- 20.22 To stockholders not officers ..... $ 0
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

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

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 0
- 22.22 Amount paid as expenses ..... $ 686,652
- 22.23 Other amounts paid ..... $ 0

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

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

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 14,228,000
25.28	On deposit with states	$ 6,874,914
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 0
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 222,393,677
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
142463	MetLife Investment Management, LLC	EAUO72Q8FCR1SOXGYJ21	SEC	DS
151829	PNC Bank, National Assocation	AD6GFRVSDTO1YPT1CS68	SEC	DS
109002	Principal Global Investors, LLC	549300BABIOZPCNHMB89	SEC	DS
109008	Principal Real Estate Investors, LLC	549300MQOXJ8V8FMMS34	SEC	DS
106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	DS
123711	Tortoise Capital Advisors, LLC	2549002CGOZK5RQVXG26	SEC	DS

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

29.2 If yes, complete the following schedule:

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

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

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

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	1,914,303,888	1,875,024,458	(39,279,430)
30.2 Preferred stocks	101,106,820	94,865,851	(6,240,969)
30.3 Totals	2,015,410,708	1,969,890,309	(45,520,399)

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

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

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

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

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

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

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

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

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

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

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

OTHER

35.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 657,626

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

1 Name	2 Amount Paid
Standard and Poors	215,485
Moody's Investor Service	182,500

36.1 Amount of payments for legal expenses, if any? ..... $ 3,482,203

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

1 Name	2 Amount Paid
Eversheds Sutherland	1,261,064

37.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 79,911

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

1 Name	2 Amount Paid
American Council of Life Insurers	48,045

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

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

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

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	649,953,864	611,456,461
2.2	Premium Denominator	268,701,769	4,116,221,229
2.3	Premium Ratio (2.1/2.2)	2.419	0.149
2.4	Reserve Numerator	153,217,956	151,642,485
2.5	Reserve Denominator	26,976,550,131	25,590,480,993
2.6	Reserve Ratio (2.4/2.5)	0.006	0.006

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

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

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

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

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

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

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

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

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 0
4.22 Received $ 5,294,118

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

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

6. FOR STOCK REPORTING ENTITIES ONLY:

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

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 1,652,900,000
7.12 Stock $ 0

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
Symetra Reinsurance Corporation	00000	IA	216,866,679	0	0	216,866,679

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

12.1 Direct Premium Written ..... $ 523,715,290

12.2 Total Incurred Claims ..... $ 194,420,423

12.3 Number of Covered Lives 179,428

*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)

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

13.1 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 [ ]

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 2018	2 2017	3 2016	4 2015	5 2014
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	32,130,904	28,887,936	25,229,167	22,306,776	19,519,920
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	25,331,956	26,187,249	26,385,329	26,897,499	27,306,539
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	53,309,408	48,821,845	33,921,341	27,309,168	19,842,154
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	110,772,268	103,897,030	85,535,837	76,513,443	66,668,613
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated			XXX	XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	4,011,231	4,338,172	3,555,082	3,268,888	1,363,897
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	1,158,549	1,204,992	1,241,378	1,409,240	1,568,870
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	10,888,178	18,288,551	10,217,156	8,490,598	6,231,796
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	16,057,958	23,831,715	15,013,616	13,168,726	9,164,563
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	110,066,837	387,801,902	336,090,049	304,346,087	12,490,436
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	(804,286,689)	2,860,017,336	3,332,139,321	3,586,137,508	2,625,875,328
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	116,531,810	90,119,588	66,122,602	50,820,569	33,800,642
17.2	Group annuities (Line 20.4, Col. 7)	22,373,412	23,847,084	25,059,992	27,422,231	27,821,088
18.1	A & H-group (Line 20.4, Col. 8)	823,684,416	754,052,012	661,929,638	617,888,340	553,687,456
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	331,983	383,307	427,253	464,048	509,124
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	268,701,769	4,116,221,229	4,421,768,855	4,587,078,783	3,254,184,074
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	32,201,493,688	30,868,082,052	28,835,671,479	26,471,773,498	23,890,113,403
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	30,215,720,506	28,776,054,754	26,882,660,426	24,500,366,859	21,905,610,323
23.	Aggregate life reserves (Page 3, Line 1)	26,700,241,190	25,446,844,429	23,648,336,989	21,351,903,169	18,823,869,170
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1			XXX	XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	148,457,141	115,118,091	88,287,812	31,386,287	15,518,649
25.	Deposit-type contract funds (Page 3, Line 3)	1,840,102,645	1,873,553,639	1,935,612,443	2,001,560,587	2,045,793,053
26.	Asset valuation reserve (Page 3, Line 24.01)	233,674,934	338,050,404	335,880,642	290,628,240	294,186,780
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)	2,121,566,314	2,213,910,267	2,077,383,954	2,076,501,462	2,073,335,301
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	1,657,958,029	1,883,300,843	2,478,579,969	2,804,110,325	1,903,363,297
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,372,534,085	2,567,225,339	2,426,600,663	2,378,534,595	2,377,574,451
31.	Authorized control level risk - based capital	296,267,011	304,625,644	293,510,632	280,374,184	250,670,217
	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)	78.9	75.7	76.2	77.7	77.9
33.	Stocks (Lines 2.1 and 2.2)	1.1	3.2	3.2	3.3	3.6
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	18.0	18.1	17.6	17.0	16.3
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	0.7	1.0	0.9	0.4	0.4
37.	Contract loans (Line 6)	0.2	0.2	0.2	0.2	0.3
38.	Derivatives (Page 2, Line 7)	0.6	1.2	1.1	0.5	0.4
39.	Other invested assets (Line 8)	0.4	0.5	0.7	0.8	1.1
40.	Receivables for securities (Line 9)	0.1	0.1	0.1	0.1	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2018	2 2017	3 2016	4 2015	5 2014
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	157,965,060	135,864,796	133,970,473	138,054,151	141,386,482
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	157,965,060	135,864,796	133,970,473	138,054,151	141,386,482
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	90,215,177	91,771,165	130,269,702	112,167,656	65,413,900
53.	Total admitted assets (Page 2, Line 28, Col. 3)	37,859,874,158	36,482,771,553	34,289,243,454	31,806,855,857	29,151,723,813
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,260,157,349	1,239,845,023	1,179,730,484	1,090,994,310	1,072,676,902
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(3,165,151)	95,747,801	(10,238,238)	(6,348,344)	57,362,624
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(145,166,071)	85,443,840	47,521,560	(47,893,426)	14,004,838
57.	Total of above Lines 54, 55 and 56	1,111,826,127	1,421,036,664	1,217,013,806	1,036,752,540	1,144,044,364
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	2,830,329,806	2,476,713,683	2,206,826,639	2,001,174,790	1,861,309,654
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	557,844,996	516,609,906	411,392,660	393,662,799	327,971,076
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	(131,508,059)	248,795,368	265,736,406	187,460,829	(18,288,056)
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	40,676,198	26,830,280	56,901,525	15,867,638	7,477,945
62.	Dividends to policyholders (Line 30, Col. 1)	3,407	3,389	3,790	3,613	3,570
	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	345.0	15.1	13.9	12.3	12.7
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.9	3.5	4.2	4.5	5.0
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	72.8	71.8	70.8	66.5	60.5
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	23.8	24.4	26.4	25.0	27.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	238,523,829	189,782,634	174,911,552	123,317,433	112,784,863
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	254,149,780	200,450,317	154,569,052	131,245,543	144,970,591
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	331,514	333,632	389,581	567,679	514,291
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	521,388	500,100	766,015	867,646	978,721
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)	(63,436,324)	(78,749,156)	(108,167,557)	(117,762,788)	(1,766,431)
74.	Ordinary - individual annuities (Col. 4)	(89,966,235)	228,556,832	146,843,524	265,604,015	110,967,448
75.	Ordinary-supplementary contracts (Col. 5)	(1,129,075)	177,846	(332,152)	(560,990)	(154,632)
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	(871,028)	(9,413,481)	(3,839,828)	(6,925,103)	(5,390,736)
78.	Group annuities (Col. 8)	(7,638,851)	(8,031,278)	(8,646,710)	(13,545,902)	(4,214,773)
79.	A & H-group (Col. 9)	47,233,478	39,297,519	27,342,058	84,773,468	83,822,712
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	296,186	262,527	418,643	313,998	355,108
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	(115,511,849)	172,100,809	53,617,978	211,896,698	183,618,696

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Symetra Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2018

NAIC Group Code 1129 — NAIC Company Code 68608

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	523,893,392		125,826,257		649,719,649
2. Annuity considerations	3,207,998,317		22,373,412		3,230,371,729
3. Deposit-type contract funds	144,180,021	XXX	2,381,130	XXX	146,561,152
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,876,071,731		150,580,799		4,026,652,529
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	2,999				2,999
6.2 Applied to pay renewal premiums	259				259
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	177				177
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	3,435				3,435
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)	3,435				3,435
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	182,971,542		95,440,531		278,412,073
10. Matured endowments	85,170				85,170
11. Annuity benefits	334,460,005		8,140,399		342,600,404
12. Surrender values and withdrawals for life contracts	2,169,320,475		91,976,014		2,261,296,489
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	513,947				513,947
15. Totals	2,687,351,139		195,556,945		2,882,908,084
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	118	16,974,999			194	6,745,045			312	23,720,044
17. Incurred during current year	1,638	193,684,047			2,755	97,319,810			4,393	291,003,856
Settled during current year:										
18.1 By payment in full	1,610	183,056,712			2,748	95,440,531			4,358	278,497,243
18.2 By payment on compromised claims										
18.3 Totals paid	1,610	183,056,712			2,748	95,440,531			4,358	278,497,243
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1,610	183,056,712			2,748	95,440,531			4,358	278,497,243
19. Unpaid Dec. 31, current year (16+17-18.6)	146	27,602,334			201	8,624,323			347	36,226,657
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	185,244	54,887,412,502		(a)	4,223	48,821,473,353			189,467	103,708,885,855
21. Issued during year	6,026	5,169,780,321			182	10,888,178,198			6,208	16,057,958,519
22. Other changes to in force (Net)	(11,714)	(2,782,354,897)			(349)	(6,400,574,639)			(12,063)	(9,182,929,537)
23. In force December 31 of current year	179,556	57,274,837,926		(a)	4,056	53,309,076,911			183,612	110,583,914,837

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	848,258,342	849,243,996		585,234,775	617,718,085
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	342,751	357,706		237,942	238,834
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	342,751	357,706		237,942	238,834
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	848,601,094	849,601,703		585,472,718	617,956,920

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

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			185,932	55,075,185			1,303	1,028,310	48,821,845	103,897,030
2.	Issued during year			6,026	5,169,780			182	217,939	10,888,178	16,057,958
3.	Reinsurance assumed				1,355						1,355
4.	Revived during year			566	221,697						221,697
5.	Increased during year (net)				86,492			3	46,572	2,562,940	2,649,432
6.	Subtotals, Lines 2 to 5			6,592	5,479,324			185	264,511	13,451,118	18,930,442
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)			192,524	60,554,509			1,488	1,292,821	62,272,963	122,827,472
	Deductions during year:										
10.	Death			1,444	189,718			XXX	2,366	82,801	272,519
11.	Maturity			29	360			XXX			360
12.	Disability							XXX			
13.	Expiry			425	46,362						46,362
14.	Surrender			7,320	1,880,951			1	52	1,647	1,882,598
15.	Lapse			3,066	855,779			291	153,793	7,918,601	8,774,380
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				118,479				33,480	960,506	1,078,985
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			12,284	3,091,649			292	189,691	8,963,555	12,055,204
21.	In force end of year (Line 9 minus Line 20)			180,240	57,462,860			1,196	1,103,130	53,309,408	110,772,268
22.	Reinsurance ceded end of year	XXX		XXX	26,260,499	XXX		XXX	XXX	1,731,415	27,991,914
23.	Line 21 minus Line 22	XXX		XXX	31,202,361	XXX	(a)	XXX	XXX	51,577,993	82,780,354
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	13
25.	Other paid-up insurance			5,983	39,427
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			2,532	79,661
28.	Term policies - other	1,082	1,136,552	71,980	24,881,829
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX	21,998	XXX	354,573
31.	Totals (Lines 27 to 30)	1,082	1,158,550	74,512	25,316,062
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	892	15,895
34.	Totals, whole life and endowment	4,944	4,011,231	104,836	32,130,904
35.	Totals (Lines 31 to 34)	6,026	5,169,780	180,240	57,462,860

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	5,169,780		57,462,699	161
38.	Credit Life (Group and Individual)				
39.	Group	10,888,178		53,309,408	
40.	Totals (Lines 36 to 39)	16,057,958		110,772,107	161

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	10,885,071
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	1,103,130	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	112,526

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 47.1 Face amount as of last policy anniversary

47.2 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 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
	Disability Provisions								
48.	Waiver of Premium			7,257	702,722			693,509	40,627,718
49.	Disability Income			202	259				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	7,459	(a) 702,981		(a)	693,509	(a) 40,627,718

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	1	40		
2.	Issued during year		42		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	1	82		
	Deductions during year:				
6.	Decreased (net)	1	4		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	1	4		
9.	In force end of year		78		
10.	Amount on deposit		(a) 4,303,762		(a)
11.	Income now payable				
12.	Amount of income payable	(a) 248	(a) 4,730	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	36,962	207,711	4,637	19,591
2.	Issued during year	1,245	21,097	1	267
3.	Reinsurance assumed				
4.	Increased during year (net)		1,381		114
5.	Totals (Lines 1 to 4)	38,207	230,189	4,638	19,972
	Deductions during year:				
6.	Decreased (net)	2,499	20,881	160	1,677
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	2,499	20,881	160	1,677
9.	In force end of year	35,708	209,308	4,478	18,295
	Income now payable:				
10.	Amount of income payable	(a) 614,325,307	XXX	XXX	(a) 7,735,935
	Deferred fully paid:				
11.	Account balance	XXX	(a) 19,678,908,293	XXX	(a) 37,766,686
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 1,159,197,374	XXX	(a) 694,182,933

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	2,234,786	794,992,775			597	411,614
2.	Issued during year	508,111	177,090,971				
3.	Reinsurance assumed	5,936	1,058,461				
4.	Increased during year (net)	112,765	XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	2,861,598	XXX		XXX	597	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	448,485	XXX		XXX	65	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	448,485	XXX		XXX	65	XXX
10.	In force end of year	2,413,113	(a) 852,544,532		(a)	532	(a) 357,359

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	404	68
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	404	68
	Deductions During Year:		
6.	Decreased (net)	32	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	32	
9.	In force end of year	372	68
10.	Amount of account balance	(a) 91,079,062	(a) 321,360

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	61,487,649
2.	Current year's realized pre-tax capital gains/(losses) of $ 110,285,218 transferred into the reserve net of taxes of $ 23,159,896	87,125,321
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)	148,612,970
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	13,747,786
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	134,865,184

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2018	8,669,660	5,078,126		13,747,786
2.	2019	8,397,653	10,503,873		18,901,526
3.	2020	7,553,179	10,256,923		17,810,102
4.	2021	6,478,569	9,044,040		15,522,609
5.	2022	5,150,736	7,765,483		12,916,219
6.	2023	4,486,607	6,493,532		10,980,139
7.	2024	3,847,552	5,619,232		9,466,784
8.	2025	4,087,033	5,369,059		9,456,092
9.	2026	3,805,743	5,016,153		8,821,896
10.	2027	3,331,139	4,718,154		8,049,293
11.	2028	2,630,913	4,338,186		6,969,099
12.	2029	1,950,413	3,951,467		5,901,880
13.	2030	1,334,463	3,425,480		4,759,943
14.	2031	801,947	2,881,001		3,682,948
15.	2032	469,794	2,288,042		2,757,836
16.	2033	522,822	1,771,051		2,293,873
17.	2034	347,056	1,243,234		1,590,290
18.	2035	106,568	840,290		946,858
19.	2036	(29,600)	394,217		364,617
20.	2037	(210,089)	(72,260)		(282,349)
21.	2038	(326,442)	(504,451)		(830,893)
22.	2039	(353,183)	(704,291)		(1,057,474)
23.	2040	(342,042)	(625,932)		(967,974)
24.	2041	(320,129)	(516,005)		(836,134)
25.	2042	(291,693)	(424,998)		(716,691)
26.	2043	(238,444)	(323,914)		(562,358)
27.	2044	(175,959)	(246,893)		(422,852)
28.	2045	(118,681)	(196,507)		(315,188)
29.	2046	(61,440)	(141,082)		(202,522)
30.	2047	(16,496)	(85,657)		(102,153)
31.	2048 and Later		(30,232)		(30,232)
32.	Total (Lines 1 to 31)	61,487,649	87,125,321		148,612,970

ASSET VALUATION RESERVE

		Default Component			Equity Component			
		1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	204,048,798	41,211,267	245,260,066	88,718,100	4,072,237	92,790,337	338,050,403
2.	Realized capital gains/(losses) net of taxes - General Account	(152,778,044)	(220,833)	(152,998,877)	150,465,489	(2,518,085)	147,947,404	(5,051,473)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts	(32,914)		(32,914)				(32,914)
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	356,718		356,718	(142,338,911)	2,159	(142,336,753)	(141,980,035)
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7.	Basic contribution	44,897,495	7,577,782	52,475,277		608,285	608,285	53,083,562
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	96,492,053	48,568,216	145,060,270	96,844,678	2,164,596	99,009,273	244,069,543
9.	Maximum reserve	212,762,089	43,618,199	256,380,288	11,315,107	3,271,857	14,586,964	270,967,252
10.	Reserve objective	144,659,042	33,572,674	178,231,716	11,272,423	2,592,365	13,864,789	192,096,505
11.	20% of (Line 10 - Line 8)	9,633,398	(2,999,108)	6,634,289	(17,114,451)	85,554	(17,028,897)	(10,394,608)
12.	Balance before transfers (Lines 8 + 11)	106,125,451	45,569,108	151,694,558	79,730,227	2,250,151	81,980,377	233,674,934
13.	Transfers	69,344,323	(1,950,909)	67,393,414	(68,415,120)	1,021,706	(67,393,414)	
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero							
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	175,469,774	43,618,199	219,087,972	11,315,107	3,271,857	14,586,963	233,674,934

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	505,475,602	XXX	XXX	505,475,602	0.0000		0.0000		0.0000	
2.	1	Highest Quality	11,370,979,265	XXX	XXX	11,370,979,265	0.0004	4,548,392	0.0023	26,153,252	0.0030	34,112,938
3.	2	High Quality	12,126,447,025	XXX	XXX	12,126,447,025	0.0019	23,040,249	0.0058	70,333,393	0.0090	109,138,023
4.	3	Medium Quality	482,973,505	XXX	XXX	482,973,505	0.0093	4,491,654	0.0230	11,108,391	0.0340	16,421,099
5.	4	Low Quality	352,522,324	XXX	XXX	352,522,324	0.0213	7,508,726	0.0530	18,683,683	0.0750	26,439,174
6.	5	Lower Quality	33,921,606	XXX	XXX	33,921,606	0.0432	1,465,413	0.1100	3,731,377	0.1700	5,766,673
7.	6	In or Near Default	930,978	XXX	XXX	930,978	0.0000		0.2000	186,196	0.2000	186,196
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	24,873,250,305	XXX	XXX	24,873,250,305	XXX	41,054,434	XXX	130,196,291	XXX	192,064,103
		PREFERRED STOCK										
10.	1	Highest Quality	24,400,000	XXX	XXX	24,400,000	0.0004	9,760	0.0023	56,120	0.0030	73,200
11.	2	High Quality	71,206,820	XXX	XXX	71,206,820	0.0019	135,293	0.0058	413,000	0.0090	640,861
12.	3	Medium Quality	5,500,000	XXX	XXX	5,500,000	0.0093	51,150	0.0230	126,500	0.0340	187,000
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	101,106,820	XXX	XXX	101,106,820	XXX	196,203	XXX	595,620	XXX	901,061
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	5,028,372	XXX	XXX	5,028,372	0.0004	2,011	0.0023	11,565	0.0030	15,085
27.	1	Highest Quality	25,314,364	XXX	XXX	25,314,364	0.0004	10,126	0.0023	58,223	0.0030	75,943
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	30,342,736	XXX	XXX	30,342,736	XXX	12,137	XXX	69,788	XXX	91,028
34.		Total (Lines 9 + 17 + 25 + 33)	25,004,699,861	XXX	XXX	25,004,699,861	XXX	41,262,774	XXX	130,861,699	XXX	193,056,193

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	5,202,067,650		XXX	5,202,067,650	0.0010	5,202,068	0.0050	26,010,338	0.0065	33,813,440
44.		Commercial Mortgages - All Other - CM2 - High Quality	415,791,288		XXX	415,791,288	0.0035	1,455,270	0.0100	4,157,913	0.0130	5,405,287
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	63,210,452		XXX	63,210,452	0.0060	379,263	0.0175	1,106,183	0.0225	1,422,235
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	5,739,830		XXX	5,739,830	0.0105	60,268	0.0300	172,195	0.0375	215,244
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	5,686,809,220		XXX	5,686,809,220	XXX	7,096,868	XXX	31,446,629	XXX	40,856,205
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	5,686,809,220		XXX	5,686,809,220	XXX	7,096,868	XXX	31,446,629	XXX	40,856,205

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	86,096,024	XXX	XXX	86,096,024	0.0000		0.1301 (a)	11,201,283	0.1301 (a)	11,201,283
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1600		0.1600	
3.		Federal Home Loan Bank	14,228,000	XXX	XXX	14,228,000	0.0000		0.0050	71,140	0.0080	113,824
4.		Affiliated - Life with AVR	157,965,060	XXX	XXX	157,965,060	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
17.		Total Common Stock (Sum of Lines 1 through 16)	258,289,084			258,289,084	XXX		XXX	11,272,423	XXX	11,315,107
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
19.		Investment Properties					0.0000		0.0750		0.0750	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	14,163,772	XXX	XXX	14,163,772	0.0004	5,666	0.0023	32,577	0.0030	42,491
31.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	14,163,772	XXX	XXX	14,163,772	XXX	5,666	XXX	32,577	XXX	42,491
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0060		0.0175		0.0225	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1600		0.1600	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1600		0.1600	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties					0.0000		0.0750		0.0750	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	95,499,988			95,499,988	0.0063	601,650	0.0120	1,146,000	0.0190	1,814,500
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	153,875			153,875	0.0063	969	0.0120	1,847	0.0190	2,924
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	95,653,863			95,653,863	XXX	602,619	XXX	1,147,846	XXX	1,817,423
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA	10,861,091	XXX		10,861,091	0.0000		0.1300	1,411,942	0.1300	1,411,942
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	10,861,091	XXX		10,861,091	XXX		XXX	1,411,942	XXX	1,411,942
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	120,678,726			120,678,726	XXX	608,285	XXX	2,592,365	XXX	3,271,857

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (Continued)

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

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

NONE

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
AA6114869/AA6120468	18L0287 & 18L0286	NJ	2018	25,000,000		221,911	Pending Litigation
0199999. Death Claims - Ordinary				25,000,000		221,911	XXX
0599999. Death Claims - Disposed Of				25,000,000		221,911	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				25,000,000		221,911	XXX
3199999. Death Claims - Resisted							XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year							XXX
5399999 - Totals				25,000,000		221,911	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	822,621,595	XXX	822,289,612	XXX		XXX		XXX		XXX	331,983	XXX		XXX		XXX		XXX
2. Premiums earned	821,607,450	XXX	821,284,440	XXX		XXX		XXX		XXX	323,010	XXX		XXX		XXX		XXX
3. Incurred claims	599,283,908	72.9	599,096,314	72.9							187,594	58.1						
4. Cost containment expenses	1,268	0.0	1,268	0.0														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	599,285,176	72.9	599,097,582	72.9							187,594	58.1						
6. Increase in contract reserves	(753,669)	(0.1)	(639,826)	(0.1)							(113,843)	(35.2)						
7. Commissions (a)	75,304,264	9.2	75,303,990	9.2							274	0.1						
8. Other general insurance expenses	101,748,369	12.4	101,748,369	12.4														
9. Taxes, licenses and fees	18,501,871	2.3	18,495,531	2.3							6,340	2.0						
10. Total other expenses incurred	195,554,504	23.8	195,547,890	23.8							6,614	2.0						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	27,521,439	3.3	27,278,794	3.3							242,645	75.1						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	27,521,439	3.3	27,278,794	3.3							242,645	75.1						
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)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	62,351	1,065				61,286			
2. Advance premiums	2,983,359	2,983,359							
3. Reserve for rate credits	521,644	521,644							
4. Total premium reserves, current year	3,567,354	3,506,068				61,286			
5. Total premium reserves, prior year	4,698,550	4,628,291				70,259			
6. Increase in total premium reserves	(1,131,196)	(1,122,223)				(8,973)			
B. Contract Reserves:									
1. Additional reserves (a)	3,855,800	2,729,276				1,126,524			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	3,855,800	2,729,276				1,126,524			
4. Total contract reserves, prior year.	4,609,469	3,369,102				1,240,367			
5. Increase in contract reserves	(753,669)	(639,826)				(113,843)			
C. Claim Reserves and Liabilities:									
1. Total current year	297,694,594	297,163,141				531,453			
2. Total prior year	254,671,168	254,149,780				521,388			
3. Increase	43,023,426	43,013,361				10,065			

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	149,869,507	149,738,218				131,289			
1.2 On claims incurred during current year	406,390,975	406,344,735				46,240			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	88,985,836	88,785,611				200,225			
2.2 On claims incurred during current year	208,708,758	208,377,530				331,228			
3. Test:									
3.1 Lines 1.1 and 2.1	238,855,343	238,523,829				331,514			
3.2 Claim reserves and liabilities, December 31, prior year	254,671,168	254,149,780				521,388			
3.3 Line 3.1 minus Line 3.2	(15,815,825)	(15,625,951)				(189,874)			

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	1,192,568	1,192,568							
2. Premiums earned	1,192,568	1,192,568							
3. Incurred claims	1,700,904	1,700,904							
4. Commissions	185,159	185,159							
B. Reinsurance Ceded:									
1. Premiums written	27,050,523	27,024,800				25,723			
2. Premiums earned	27,050,523	27,024,800				25,723			
3. Incurred claims	20,373,914	20,322,672				51,242			
4. Commissions	(14,065)	(14,065)							

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	585,667,223		32,289,695	617,956,918
2. Beginning Claim Reserves and Liabilities	308,103,180		1,070,865	309,174,045
3. Ending Claim Reserves and Liabilities	340,539,220		1,071,757	341,610,977
4. Claims Paid	553,231,183		32,288,803	585,519,986
B. Assumed Reinsurance:				
5. Incurred Claims	1,700,904			1,700,904
6. Beginning Claim Reserves and Liabilities	259,302			259,302
7. Ending Claim Reserves and Liabilities	520,851			520,851
8. Claims Paid	1,439,355			1,439,355
C. Ceded Reinsurance:				
9. Incurred Claims	20,322,672		51,242	20,373,914
10. Beginning Claim Reserves and Liabilities	58,218,133		553,267	58,771,400
11. Ending Claim Reserves and Liabilities	47,577,067		540,304	48,117,371
12. Claims Paid	30,963,738		64,205	31,027,943
D. Net:				
13. Incurred Claims	567,045,455		32,238,453	599,283,908
14. Beginning Claim Reserves and Liabilities	250,144,349		517,598	250,661,947
15. Ending Claim Reserves and Liabilities	293,483,004		531,453	294,014,457
16. Claims Paid	523,706,800		32,224,598	555,931,398
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	567,046,723		32,238,453	599,285,176
18. Beginning Reserves and Liabilities	250,144,348		517,598	250,661,946
19. Ending Reserves and Liabilities	293,483,003		531,453	294,014,456
20. Paid Claims and Cost Containment Expenses	523,708,068		32,224,598	555,932,666

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates												
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates												
66109	35-0838945	06/10/1988	Midwestern United Life Insurance Company	IN	ACO/I	FA		2,090,900				
66168	41-0417830	06/01/1981	Minnesota Mutual Life Insurance Company	MN	OTH/G	OL	330,704		3,937			
86231	39-0989781	12/01/2001	Transamerica Life Insurance Company	IA	CO/I	OL	188,024,057	101,072,715		19,000		101,072,715
0899999. General Account - U.S. Non-Affiliates							188,354,761	103,163,615	3,937	19,000		101,072,715
1099999. Total General Account - Non-Affiliates							188,354,761	103,163,615	3,937	19,000		101,072,715
1199999. Total General Account							188,354,761	103,163,615	3,937	19,000		101,072,715
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							188,354,761	103,163,615	3,937	19,000		101,072,715
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							188,354,761	103,163,615	3,937	19,000		101,072,715

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
53473	05-0158952	01/01/2018	Blue Cross Blue Shield of Rhode Island	RI	OTH/G	SLEL	27,162			15,719		
67369	59-1031071	05/01/2015	CIGNA Health and Life Insurance Company	CT	OTH/G	SLEL	1,165,406			505,132		
0899999. U.S. Non-Affiliates							1,192,568			520,851		
1099999. Total - Non-Affiliates							1,192,568			520,851		
1199999. Total U.S. (Sum of 0399999 and 0899999)							1,192,568			520,851		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							1,192,568			520,851		

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	47-2354842	10/01/2014	Symetra Reinsurance Corporation	IA	1,383,988	
0199999. Life and Annuity - U.S. Affiliates - Captive					1,383,988	
0399999. Total Life and Annuity - U.S. Affiliates					1,383,988	
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates					1,383,988	
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	15,006	26,640
86258	13-2572994	07/01/2012	General Re Life Corp.	CT	184,601	
88340	59-2859797	05/01/2015	Hannover Life Reassurance Company of America	FL	371,529	
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT		3,700
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	48,690	
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	321,477	
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	251,205	
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	185,764	
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	372,599	540,000
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	656,276	1,185,000
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	155,069	75,000
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	181,472	144,500
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO		24,891
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	203,681	1,055,250
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	15,051	26,720
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	461,503	
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	1,223,117	1,417,402
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	904,420	522,668
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	757,065	131,502
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	150,407	19,800
64688	75-6020048	04/01/1985	SCOR Global Life USA Reinsurance Co	DE	95,070	
64688	75-6020048	06/01/1996	SCOR Global Life USA Reinsurance Co	DE	27,750	
64688	75-6020048	07/01/2008	SCOR Global Life USA Reinsurance Co	DE	4,974	12,424
64688	75-6020048	09/01/2008	SCOR Global Life USA Reinsurance Co	DE	22,505	90,000
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	259,926	375,000
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	38,000	
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	CT	8,653	
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	55,600	
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	CT		49,487
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	130	17,000
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT		24,849
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	22,631	137,250
82627	06-0839705	07/01/2012	Swiss Re Life & Health America, Inc.	CT	1,199,907	
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	CT	371,529	
86231	39-0989781	02/01/1982	Transamerica Life Insurance Company	IA	10,641	
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	269,472	8,500
0899999. Life and Annuity - U.S. Non-Affiliates					8,845,720	5,887,583
1099999. Total Life and Annuity - Non-Affiliates					8,845,720	5,887,583
1199999. Total Life and Annuity					10,229,708	5,887,583
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		2,899,115
88340	59-2859797	10/01/2018	Hannover Life Reassurance Company of America	FL		112,881
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT		200
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Co	MA	371,042	631,838
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	39,831	35,034
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	22,256	
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO		1,843
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO		31,680
93572	43-1235868	10/01/2015	RGA Reinsurance Company	MO		11,031
93572	43-1235868	01/01/2016	RGA Reinsurance Company	MO		483
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO		90,738
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO		3,036
93572	43-1235868	10/01/2017	RGA Reinsurance Company	MO	3,138,723	2,449,797
93572	43-1235868	01/01/2018	RGA Reinsurance Company	MO		53,553
93572	43-1235868	10/01/2018	RGA Reinsurance Company	MO		
82627	06-0839705	06/26/2016	Swiss Re Life and Health America, Inc	CT	108,286	458
1999999. Accident and Health - U.S. Non-Affiliates					3,680,138	6,321,687
2199999. Total Accident and Health - Non-Affiliates					3,680,138	6,321,687
2299999. Total Accident and Health					3,680,138	6,321,687
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					13,909,846	12,209,270
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					13,909,846	12,209,270

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	614,817,109	216,866,679	196,813,613	11,374,205				156,324,473
0199999. General Account - Authorized U.S. Affiliates - Captive							614,817,109	216,866,679	196,813,613	11,374,205				156,324,473
90581	91-1079693	04/01/2018	Symetra National Life Insurance Company	IA	OTH/I	AXXX				1,728,143				
0299999. General Account - Authorized U.S. Affiliates - Other										1,728,143				
0399999. Total General Account - Authorized U.S. Affiliates							614,817,109	216,866,679	196,813,613	13,102,348				156,324,473
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							614,817,109	216,866,679	196,813,613	13,102,348				156,324,473
68365	04-2729166	07/01/1999	AXA Re Insurance Company	DE	OTH/I	VA				38,055				
60348	22-1771521	01/01/2009	Ace Life Insurance Company	CT	YRT/I	XXXLO	1,000,000	2,337	2,104	3,457				
62308	06-0303370	01/01/1995	Connecticut General Life Insurance Co (CIGNA)	CT	OTH/I	VA				322				
62308	06-0303370	07/01/1996	Connecticut General Life Insurance Co (CIGNA)	CT	OTH/I	VA				11,351				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	DIS/I	OL				64				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	YRT/I	AXXX	19,829,033	53,599	48,591	131,915				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	YRT/I	XXXLO	250,000	1,474	1,338	2,340				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	YRT/I	OL	959,305	4,229	3,848	26,416				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	DIS/I	XXXLO				82				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	AXXX	2,510,188	24,476	22,187	28,075				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	XXXLO	94,140,250	324,719	318,652	381,898				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	OL	250,000	1,220	1,111	1,285				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	ADB/I	XXXLO				2,649				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	AXXX	228,187	672	491	1,607				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	XXXLO	88,661,184	203,540	185,408	261,221				
86258	13-2572994	07/01/2012	General Re Life Corp.	CT	YRT/I	AXXX	68,364,602	249,281	218,273	294,165				
88340	59-2859797	02/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	OL	389,832,893	466,990	401,767	558,215				
88340	59-2859797	05/01/2015	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	550,273,748	951,664	660,284	750,496				
88340	59-2859797	05/01/2015	Hannover Life Reassurance Company of America	FL	YRT/I	OL	499,378	512						
88340	59-2859797	10/01/2017	Hannover Life Reassurance Company of America	FL	ACO/I	FA		15,037,766	15,859,815	1,082,154				
88340	59-2859797	10/01/2017	Hannover Life Reassurance Company of America	FL	ACO/I	IA		15,287,079	8,313,435	340,558				
88340	59-2859797	08/01/2018	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	18,318,313	22,971		75				
70815	06-0838648	01/01/2006	Hartford Life and Accident Insurance Company	CT	CO/G	OL	340,100	34,725						
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT	CO/G	OL	120,820,920	318,658		258,932				
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	OH	MCO/I	OL	12,820,111			175,760			375,081	
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	IN	YRT/I	OL	466,213	4,304	3,830	17,121				
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Co.	IN	ACO/I	FA		3,660,429	3,816,056	85,113				
65676	35-0472300	03/01/1983	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000			1,104				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	ADB/I	OL				1,035				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	YRT/I	OL	67,591,615	66,423	69,225	773,255				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	IN	CO/I	OL	1,320,000	14,127	26,307	6,407				
65676	35-0472300	11/01/1986	Lincoln National Life Insurance Co.	IN	YRT/I	OL	37,141			319				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	XXXLO	3,800,000	23,305	28,928	28,224				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000	334	311	622				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	ADB/I	XXXL				985				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	CO/I	XXXL	928,277,860	15,363,871	19,573,842	1,455,414				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	AXXX	10,130,381	51,164	24,102	74,418				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	XXXLO	20,310,160	98,196	97,460	75,003				
93580	84-0849721	04/01/2017	M Life Insurance Company	CO	YRT/I	OL	30,299,815	47,407	33,504	38,515				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/I	OL	466,938	753	893	5,603				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	DIS/I	AXXX				146				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	DIS/I	XXXLO				(260)				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	AXXX	17,084,773	78,547	37,922	105,708				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	XXXLO	70,060,000	315,675	549,587	289,321				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	4,411,740	6,717	7,054	37,627				
66346	58-0828824	07/01/1999	Munich American Reassurance Company	GA	OTH/I	VA				95,819				
66346	58-0828824	04/02/2007	Munich American Reassurance Company	GA	YRT/I	OL	65,092			140				
66346	58-0828824	09/17/2018	Munich American Reassurance Company	GA	YRT/I	XXXLO	81,812,842	43,885		1,050				
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	YRT/I	AXXX	316,768,190	535,584	379,198	486,789				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	YRT/I	OL	249,689	256						
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	1,157,994	1,565	1,425	7,772				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXLO	300,000	5,927	5,322	5,985				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	4,825,770	34,278	40,971	71,232				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	AXXX	97,794	348	51,453	31,038				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	OL	9,047,696	55,483	58,608	78,758				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	ADB/I	XXXL				1,875				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	ADB/I	OL				569				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	1,255,396,336	20,392,974	26,659,338	2,826,680				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	OL	490,920,520	3,331,059	4,871,445	1,930,317				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	61,205	737	681	1,162				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXLO	25,995,000	440,140	566,118	44,863				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	2,299,666	10,536	10,416	19,124				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	ADB/I	XXXL				220				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	ADB/I	OL				4				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	63,170,000	680,001	1,043,599	111,032				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	OL	96,533,384	663,506	1,003,698	340,241				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX			29	290				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXLO	125,000	342	314	544				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	ADB/I	AXXX				163				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	36,099,063	478,212	443,399	302,458				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	859,465	4,426	4,224	3,253				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	ADB/I	XXXL				1,988				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	XXXL	4,350,960,404	127,021,119	137,659,063	7,938,245				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	3,352,098	7,405	6,635	16,352				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	7,616,273	20,135	18,726	40,527				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	XXXLO	28,220,750	307,146	340,956	27,399				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	CO/I	XXXL	178,103,000	3,644,019	3,816,723	704,854				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	ADB/I	XXXL				1,142				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	XXXL	1,554,317,288	29,929,039	30,225,079	2,767,362				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	OL	4,502,694	8,421	8,039	16,786				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	XXXLO	20,818,751	170,607	192,563	(53,778)				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	AXXX	29,073,294	148,408	137,819	238,550				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	2,288,896	5,609	5,138	7,190				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	ADB/I	XXXLO				7,196				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	ADB/I	OL				137				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	5,273,528,495	7,393,800	6,550,193	6,317,916				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	18,559,100	16,266	16,947	(3,688)				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	ADB/I	XXXLO				2,230				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	93,587,516	223,108	205,934	301,711				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	AXXX	224,058,364	977,728	867,757	1,192,868				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	OL	100,000			74				
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	YRT/G	OL				(599)				
93572	43-1235868	03/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	56,250,000	87,722	78,859	74,554				
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	1,264,953,689	424,752	354,544	6,823,104				
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	179,100,000			3,496,491				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	AXXX	899,450,898	1,735,900	1,123,167	1,488,053				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	OL	749,068	769	8,469					
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	YRT/G	OL	166,200,000			1,286,971				
93572	43-1235868	04/01/2017	RGA Reinsurance Company	MO	YRT/G	OL				89,561				
93572	43-1235868	04/01/2018	RGA Reinsurance Company	MO	YRT/G	OL				342,761				
93572	43-1235868	09/17/2018	RGA Reinsurance Company	MO	YRT/I	XXXLO	54,487,353	29,228		699				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reinsurance Co	DE	ADB/I	OL				103				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reinsurance Co	DE	CO/I	OL	2,164,206	9,471	9,496	54,734				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reinsurance Co	DE	DIS/I	OL				440				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reinsurance Co	DE	YRT/I	XXXLO	250,000	1,467	1,332	2,930				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	07/01/1986	SCOR Global Life USA Reinsurance Co	DE	YRT/I	OL	66,418	197	179	776				
97071	13-3126819	01/01/1989	SCOR Global Life USA Reinsurance Co	DE	CO/I	OL	1,990,609	5,428	11,730	28,167				
97071	13-3126819	01/01/1989	SCOR Global Life USA Reinsurance Co	DE	DIS/I	OL				230				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reinsurance Co	DE	DIS/I	OL				88				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reinsurance Co	DE	YRT/I	AXXX	2,695,905	5,191	4,726	27,926				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reinsurance Co	DE	YRT/I	OL	3,365,598	13,104	16,424	51,496				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reinsurance Co	DE	DIS/I	OL				127				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reinsurance Co	DE	YRT/I	AXXX	2,739,112	5,962	6,084	25,170				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reinsurance Co	DE	YRT/I	XXXLO	275,000	1,520	2,862	630				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reinsurance Co	DE	YRT/I	OL	14,722,924	27,238	28,836	111,078				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reinsurance Co	DE	DIS/I	XXXLO				36				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reinsurance Co	DE	YRT/I	AXXX	5,460,727	17,323	15,534	31,370				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reinsurance Co	DE	YRT/I	XXXLO	35,235,000	171,433	176,896	205,234				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reinsurance Co	DE	YRT/I	OL	395,580	700	648	3,694				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reinsurance Co	DE	YRT/I	AXXX	4,186,881	43,456	38,489	49,970				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reinsurance Co	DE	YRT/I	XXXLO	17,525,000	78,096	75,685	65,355				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reinsurance Co	DE	YRT/I	OL	100,000	151	141	202				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Co	DE	ADB/I	XXXL				77				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Co	DE	CO/I	XXXL	28,323,434	716,179	732,306	82,582				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Co	DE	DIS/I	XXXL				329				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Co	DE	YRT/I	AXXX	398,681	1,628	1,275	2,304				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Co	DE	YRT/I	OL	25,500	66	61	50				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Co	DE	YRT/I	XXXLO	25,500	249	227	34				
64688	75-6020048	03/01/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	2,974,226	8,040	7,288	11,770				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	11,545,842	22,264	20,522	35,810				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	45,750	94	97	72				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	460,000	725	652	349				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE	ADB/I	XXXLO				379				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	5,564,120	19,938	8,801	30,666				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	556,975,928	690,011	600,504	675,363				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	770,604	443	1,025	662				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	ADB/I	XXXL				95				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	XXXL	150,794,297	2,664,964	2,692,019	163,719				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	DIS/I	XXXL				431				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	AXXX	611,067	2,441	1,817	2,855				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	OL	702,713	1,424	1,351	1,308				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	ADB/I	XXXL				365				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	CO/I	XXXL	798,213,938	19,994,505	21,934,416	998,236				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	DIS/I	XXXL				3,894				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	37,578,820	124,032	107,166	116,228				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	XXXLO	1,087,500	2,924	22,828	(70,456)				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	2,148,509	6,002	6,390	4,201				
68713	84-0499703	09/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	AXXX			43,313	(6,605)				
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	11,538	352	335	446				
82627	06-0839705	06/25/1979	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	87,188			4,768				
82627	06-0839705	01/01/1980	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	99,000			(372)				
82627	06-0839705	07/01/1980	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	49,000			(573)				
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	56,714	273	243	1,188				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	MO	ADB/I	OL				64				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	9,526,080	39,915	38,049	165,913				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	364,780	724	981	11,957				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,591,705	17,793	17,430	38,115				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,298,059	2,704	7,610	14,038				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX			1,555	(1,411)				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	245,020	3,293	4,202	6,347				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	8,011,292	12,063	11,007	58,884				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	48,338,000	333,654	380,130	529,196				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	51,067,791	114,135	143,044	443,022				
82627	06-0839705	04/01/1995	Swiss Re Life & Health America, Inc.	CT	OTH/I	VA				315				
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	178,078,842			1,642,044				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America, Inc.	CT	OTH/I	VA				14,955				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	19,321,155	80,215	78,831	237,289				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	75,000	81	75	228				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	ADB/I	XXXL				160				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	100,055,957	2,701,487	2,651,264	257,645				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	67,754	77		113				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,777,500	19,412	23,548	2,595				
82627	06-0839705	04/01/2007	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	4,858,171			42,710				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	23,449,420	67,583	61,654	119,699				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	460,000	725	652	466				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	ADB/I	XXXLO				1,186				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	ADB/I	OL				19				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	6,184,527	21,282	9,560	51,303				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	950,718,976	1,273,077	1,124,291	1,086,175				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	3,195,504	3,291	3,539	4,196				
82627	06-0839705	06/01/2012	Swiss Re Life & Health America, Inc.	CT	OTH/I	VA				6,212				
82627	06-0839705	07/01/2012	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	463,267,936	1,685,233	1,478,327	1,676,841				
82627	06-0839705	02/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	263,694,586	317,525	272,976	399,567				
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	640,589,400	1,172,255	809,827	1,005,161				
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	499,378	512						
86231	39-0989781	01/01/1980	Transamerica Life Insurance Company	IA	YRT/I	OL	41,847			4,687				
86231	39-0989781	02/01/1982	Transamerica Life Insurance Company	IA	YRT/I	OL	748,212	6,087	5,751	25,994				
80659	38-0397420	07/01/2008	US Business of Canada Life Assurance Company	MI	YRT/I	AXXX	3,597,606	8,593	7,854	13,033				
80659	38-0397420	07/01/2008	US Business of Canada Life Assurance Company	MI	YRT/I	XXXLO	1,000	1	5	(2)				
80659	38-0397420	07/01/2008	US Business of Canada Life Assurance Company	MI	YRT/I	OL	460,000	725	652	353				
80659	38-0397420	05/01/2015	US Business of Canada Life Assurance Company	MI	YRT/I	AXXX	615,129,484	1,003,529	706,936	911,160				
80659	38-0397420	05/01/2015	US Business of Canada Life Assurance Company	MI	YRT/I	OL	499,378	512						
80659	38-0397420	09/17/2018	US Business of Canada Life Assurance Company	MI	YRT/I	XXXLO	27,325,489	14,448		351				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	ADB/I	XXXL				431				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	XXXL	611,497,859	14,825,057	15,034,556	904,334				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	DIS/I	XXXL				3,240				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	AXXX	3,483,305	12,536	10,618	26,257				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	XXXLO	3,858,995	34,564	41,473	(78,462)				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	OL	1,731,713	4,378	4,279	8,337				
0899999. General Account - Authorized U.S. Non-Affiliates							25,055,452,035	299,962,361	316,565,548	59,189,454			375,081	
1099999. Total General Account - Authorized Non-Affiliates							25,055,452,035	299,962,361	316,565,548	59,189,454			375,081	
1199999. Total General Account Authorized							25,670,269,144	516,829,040	513,379,161	72,291,802			375,081	156,324,473
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
74071	75-1281078	04/01/2018	FNL Insurance Company, LTD	HI	COFW/I	AXXX	2,321,541,634	408,543,246		356,341,235				315,819,019
71706	57-0290111	06/01/1970	Standard Life and Casualty Insurance Company	UT	YRT/I	OL	103,372			6,258				315,819,019
1999999. General Account - Unauthorized U.S. Non-Affiliates							2,321,645,006	408,543,246		356,347,493				631,638,038
00000	AA-3194154	05/01/2003	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA				313,181				
00000		07/01/2018	Resolution Re Ltd.	BMU	MCO/I	OA				4,010,290,378			5,483,424,369	
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										4,010,603,559			5,483,424,369	
2199999. Total General Account - Unauthorized Non-Affiliates							2,321,645,006	408,543,246		4,366,951,052			5,483,424,369	631,638,038
2299999. Total General Account Unauthorized							2,321,645,006	408,543,246		4,366,951,052			5,483,424,369	631,638,038
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3499999. Total General Account Authorized, Unauthorized and Certified							27,991,914,150	925,372,286	513,379,161	4,439,242,854			5,483,799,450	787,962,511
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							27,991,914,150	925,372,286	513,379,161	428,639,295			375,081	787,962,511
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)										4,010,603,559			5,483,424,369	
9999999 - Totals							27,991,914,150	925,372,286	513,379,161	4,439,242,854			5,483,799,450	787,962,511

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													
88340	59-2859797	10/01/2018	Hannover Life Reassurance Company of America	FL	OTH/G	SLEL	107,119						
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT	QA/G	A	84,645						
70815	06-0838648	03/01/2011	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI			671,288				
65676	35-0472300	10/05/1987	Lincoln National Life Insurance Company	IN	OTH/G	A	2,996						
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	OTH/I	LTDI	25,723		563,096				
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	OTH/G	SLEL	464,679						
68381	36-0883760	01/01/1999	Reliance Standard Life Insurance Company	IL	QA/G	LTDI			23,189,860				
68381	36-0883760	01/01/2006	Reliance Standard Life Insurance Company	IL	QA/G	LTDI			2,962,137				
68381	36-0883760	01/01/2012	Reliance Standard Life Insurance Company	IL	QA/G	STDI	(656)						
68381	36-0883760	01/01/2012	Reliance Standard Life Insurance Company	IL	QA/G	LTDI	642,297		2,035,237				
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	QA/G	LTDI	(1,888,513)		1,830,846				
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	QA/G	STDI	(125)						
68381	36-0883760	07/01/2013	Reliance Standard Life Insurance Company	IL	QA/G	LTDI			2,291,708				
93572	43-1235868	10/01/2012	RGA Reinsurance Company	MO	OTH/G	SLEL	(121)						
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	QA/G	LB	3,055						
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	OTH/G	A	(144)						
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO	OTH/G	SLEL	121						
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	OTH/G	A	142,144						
93572	43-1235868	10/01/2014	RGA Reinsurance Company	MO	OTH/G	SLEL	222						
93572	43-1235868	10/01/2015	RGA Reinsurance Company	MO	OTH/G	SLEL	13,900						
93572	43-1235868	01/01/2016	RGA Reinsurance Company	MO	OTH/G	SLEL	(70)						
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	OTH/G	SLEL	1,015,997						
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO	OTH/G	SLEL	1,505,025						
93572	43-1235868	10/01/2017	RGA Reinsurance Company	MO	OTH/G	SLEL	9,508,662						
93572	43-1235868	01/01/2018	RGA Reinsurance Company	MO	OTH/G	SLEL	516,304						
82627	06-0839705	06/26/2016	Swiss Re Life and Health America, Inc	CT	OTH/G	LTDI	2,344,386		4,582,299				
70408	81-0170040	11/01/2005	Union Security Insurance Company	MO	QA/G	LTDI			11,867				
0899999. General Account - Authorized U.S. Non-Affiliates							14,487,646		38,138,338				
1099999. Total General Account - Authorized Non-Affiliates							14,487,646		38,138,338				
1199999. Total General Account Authorized							14,487,646		38,138,338				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Company	MA	QA/G	SLEL	2,135,668						
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Company	MI	QA/G	SLEL	10,154,559						
1999999. General Account - Unauthorized U.S. Non-Affiliates							12,290,227						
2199999. Total General Account - Unauthorized Non-Affiliates							12,290,227						
2299999. Total General Account Unauthorized							12,290,227						
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified							26,777,873		38,138,338				
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
4499999. Total Separate Accounts - Authorized Non-Affiliates													
4599999. Total Separate Accounts Authorized													
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													

SCHEDULE S - PART 3 - SECTION 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
5299999. Total Separate Accounts - Unauthorized Affiliates													
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified													
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							26,777,873		38,138,338				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							26,777,873		38,138,338				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
74071	75-1281078	04/01/2018	FNL Insurance Company, LTD	408,543,246			408,543,246			101,812,703	315,819,019		382,825	408,543,246
0899999. General Account - Life and Annuity U.S. Non-Affiliates				408,543,246			408,543,246		XXX	101,812,703	315,819,019		382,825	408,543,246
00000		07/01/2018	Resolution Re Ltd.							644,448,233			33,516,831	
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates									XXX	644,448,233			33,516,831	
1099999. Total General Account - Life and Annuity Non-Affiliates				408,543,246			408,543,246		XXX	746,260,936	315,819,019		33,899,656	408,543,246
1199999. Total General Account Life and Annuity				408,543,246			408,543,246		XXX	746,260,936	315,819,019		33,899,656	408,543,246
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Co		2,899,115	1,407,369	4,306,484				4,306,484	(4,306,484)		
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Co		1,002,880		1,002,880			631,838			322,751	954,589
1999999. General Account - Accident and Health U.S. Non-Affiliates					3,901,995	1,407,369	5,309,364		XXX	631,838	4,306,484	(4,306,484)	322,751	954,589
2199999. Total General Account - Accident and Health Non-Affiliates					3,901,995	1,407,369	5,309,364		XXX	631,838	4,306,484	(4,306,484)	322,751	954,589
2299999. Total General Account Accident and Health					3,901,995	1,407,369	5,309,364		XXX	631,838	4,306,484	(4,306,484)	322,751	954,589
2399999. Total General Account				408,543,246	3,901,995	1,407,369	413,852,610		XXX	746,892,774	320,125,503	(4,306,484)	34,222,407	409,497,835
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)				408,543,246	3,901,995	1,407,369	413,852,610		XXX	102,444,541	320,125,503	(4,306,484)	705,576	409,497,835
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)									XXX	644,448,233			33,516,831	
9999999 - Totals				408,543,246	3,901,995	1,407,369	413,852,610		XXX	746,892,774	320,125,503	(4,306,484)	34,222,407	409,497,835

(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

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

		1 2018	2 2017	3 2016	4 2015	5 2014
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	4,466,021	94,991	65,322	103,915	225,882
2.	Commissions and reinsurance expense allowances	(248,975)	5,894	9,582	13,606	75,992
3.	Contract claims	81,891	119,490	76,231	80,420	65,100
4.	Surrender benefits and withdrawals for life contracts	(845)	(178)	(10)	(155)	
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	3,976,803	28	24	26	25
7.	Increase in aggregate reserve for life and accident and health contracts	407,402	20,188	(41,336)	19,248	170,631
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	17,030	8,304	16,013	18,587	5,991
9.	Aggregate reserves for life and accident and health contracts	963,511	556,098	535,910	577,246	557,998
10.	Liability for deposit-type contracts	97,401	15	19	24	56
11.	Contract claims unpaid	12,209	17,999	14,887	8,306	8,257
12.	Amounts recoverable on reinsurance	13,893	17,655	10,831	15,983	5,788
13.	Experience rating refunds due or unpaid	6,910	5,666	5,197	3,537	4,106
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	904	786	721	1,170	1,891
16.	Unauthorized reinsurance offset	4,355	4,467	1		290
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	320,126	4,380	3,563	2,938	
19.	Letters of credit (L)					
20.	Trust agreements (T)	746,893	646	741	568	
21.	Other (O)	(4,306)	(4,380)		8,344	
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	31,528,431,870		31,528,431,870
2.	Reinsurance (Line 16)	140,943,630	(140,943,630)	
3.	Premiums and considerations (Line 15)	59,362,331	17,030,220	76,392,551
4.	Net credit for ceded reinsurance	XXX	1,156,147,984	1,156,147,984
5.	All other admitted assets (balance)	472,755,857		472,755,857
6.	Total assets excluding Separate Accounts (Line 26)	32,201,493,688	1,032,234,574	33,233,728,262
7.	Separate Account assets (Line 27)	5,658,380,470		5,658,380,470
8.	Total assets (Line 28)	37,859,874,158	1,032,234,574	38,892,108,732
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	26,848,698,331	963,500,515	27,812,198,846
10.	Liability for deposit-type contracts (Line 3)	1,840,102,645	97,401,094	1,937,503,739
11.	Claim reserves (Line 4)	196,085,946	12,209,270	208,295,216
12.	Policyholder dividends/reserves (Lines 5 through 7)	3,435		3,435
13.	Premium & annuity considerations received in advance (Line 8)	3,938,106		3,938,106
14.	Other contract liabilities (Line 9)	169,009,243	(33,622,415)	135,386,828
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	4,354,775	(4,354,775)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	2,899,115	(2,899,115)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	1,150,628,910		1,150,628,910
20.	Total liabilities excluding Separate Accounts (Line 26)	30,215,720,506	1,032,234,574	31,247,955,080
21.	Separate Account liabilities (Line 27)	5,517,587,338		5,517,587,338
22.	Total liabilities (Line 28)	35,733,307,844	1,032,234,574	36,765,542,418
23.	Capital & surplus (Line 38)	2,126,566,314	XXX	2,126,566,314
24.	Total liabilities, capital & surplus (Line 39)	37,859,874,158	1,032,234,574	38,892,108,732

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	963,500,515
26.	Claim reserves	12,209,270
27.	Policyholder dividends/reserves	
28.	Premium & annuity considerations received in advance	
29.	Liability for deposit-type contracts	97,401,094
30.	Other contract liabilities	(33,622,415)
31.	Reinsurance ceded assets	140,943,630
32.	Other ceded reinsurance recoverables	
33.	Total ceded reinsurance recoverables	1,180,432,094
34.	Premiums and considerations	17,030,220
35.	Reinsurance in unauthorized companies	4,354,775
36.	Funds held under reinsurance treaties with unauthorized reinsurers	2,899,115
37.	Reinsurance with Certified Reinsurers	
38.	Funds held under reinsurance treaties with Certified Reinsurers	
39.	Other ceded reinsurance payables/offsets	
40.	Total ceded reinsurance payable/offsets	24,284,110
41.	Total net credit for ceded reinsurance	1,156,147,984

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	5,899,327	61,463,200	9,934,885		77,297,412	2,065,707
2.	Alaska AK	L	2,184,830	2,342,276	4,945,256		9,472,363	1,826,896
3.	Arizona AZ	L	9,145,770	75,796,278	18,698,383		103,640,431	2,224,484
4.	Arkansas AR	L	6,544,422	17,604,913	6,913,160		31,062,495	770,831
5.	California CA	L	68,860,673	540,370,157	67,814,988		677,045,818	21,797,580
6.	Colorado CO	L	19,531,651	50,973,847	16,384,595		86,890,093	2,965,625
7.	Connecticut CT	L	11,809,500	66,663,216	8,739,202		87,211,918	2,444,697
8.	Delaware DE	L	7,283,972	15,278,811	1,499,556		24,062,338	
9.	District of Columbia DC	L	799,452	2,587,833	3,040,818		6,428,103	
10.	Florida FL	L	59,343,197	341,898,403	71,435,951		472,677,551	23,114,680
11.	Georgia GA	L	9,006,135	105,787,395	19,828,065		134,621,596	5,896,564
12.	Hawaii HI	L	9,841,032	5,568,758	432,029		15,841,819	
13.	Idaho ID	L	4,840,874	30,570,745	2,364,102		37,775,721	464,419
14.	Illinois IL	L	23,748,206	125,403,193	41,043,141		190,194,540	4,935,528
15.	Indiana IN	L	30,211,149	56,265,419	34,201,288		120,677,856	2,756,562
16.	Iowa IA	L	8,146,620	19,678,457	8,492,813		36,317,890	2,266,789
17.	Kansas KS	L	4,524,036	5,304,203	3,353,725		13,181,964	2,687,827
18.	Kentucky KY	L	5,288,278	32,427,880	9,362,151		47,078,309	1,541,632
19.	Louisiana LA	L	6,156,514	39,963,061	9,603,544		55,723,119	1,453,867
20.	Maine ME	L	2,200,283	25,542,522	2,560,427		30,303,232	375,179
21.	Maryland MD	L	8,681,998	58,273,110	30,850,632		97,805,740	1,030,208
22.	Massachusetts MA	L	13,282,396	82,565,689	23,119,947		118,968,033	5,027,594
23.	Michigan MI	L	16,739,718	129,854,335	39,808,803		186,402,856	2,827,835
24.	Minnesota MN	L	10,761,396	23,487,719	5,227,431		39,476,546	4,264,233
25.	Mississippi MS	L	2,982,868	19,451,116	4,125,692		26,559,676	354,636
26.	Missouri MO	L	19,873,379	27,042,462	10,907,129		57,822,970	406,877
27.	Montana MT	L	2,975,722	5,458,944	8,320,953		16,755,618	603,242
28.	Nebraska NE	L	5,048,665	3,640,442	5,621,947		14,311,055	1,517,084
29.	Nevada NV	L	16,580,211	16,374,558	10,306,614		43,261,382	1,736,160
30.	New Hampshire NH	L	2,679,643	39,093,505	5,897,804		47,670,952	787,007
31.	New Jersey NJ	L	26,196,584	145,783,004	27,071,098		199,050,685	2,466,910
32.	New Mexico NM	L	1,754,695	8,556,920	1,805,907		12,117,522	839,518
33.	New York NY	N	4,092,710	203,864	10,244,519		14,541,093	
34.	North Carolina NC	L	14,379,078	68,406,108	27,745,991		110,531,176	3,817,143
35.	North Dakota ND	L	1,877,285	4,955,494	289,416		7,122,195	1,005,170
36.	Ohio OH	L	17,896,178	135,833,296	26,416,851		180,146,325	3,156,042
37.	Oklahoma OK	L	15,329,488	14,740,315	9,992,993		40,062,797	587,375
38.	Oregon OR	L	9,493,341	51,101,076	12,991,570		73,585,987	1,850,374
39.	Pennsylvania PA	L	23,218,219	168,706,658	23,434,639		215,359,516	4,981,230
40.	Rhode Island RI	L	1,550,429	21,236,819	1,403,126		24,190,373	
41.	South Carolina SC	L	4,604,232	42,678,680	7,463,099		54,746,010	3,878,578
42.	South Dakota SD	L	2,250,210	9,285,223	586,004		12,121,438	300,492
43.	Tennessee TN	L	12,659,792	71,394,904	16,250,265		100,304,961	3,200,602
44.	Texas TX	L	57,125,085	201,642,543	72,074,016		330,841,645	6,784,225
45.	Utah UT	L	8,265,158	40,894,481	12,831,431		61,991,071	4,136,389
46.	Vermont VT	L	537,530	3,922,354	1,678,756		6,138,640	
47.	Virginia VA	L	8,896,510	49,013,857	34,758,758		92,669,125	3,670,790
48.	Washington WA	L	27,896,675	118,970,793	33,484,630		180,352,099	3,422,434
49.	West Virginia WV	L	1,765,112	10,965,829	2,497,304		15,228,245	2,659,922
50.	Wisconsin WI	L	13,465,076	26,669,406	36,085,064		76,219,545	1,410,216
51.	Wyoming WY	L	1,269,997	8,314,136	4,558,066		14,142,198	250,000
52.	American Samoa AS	N	287				287	
53.	Guam GU	N	5,836				5,836	
54.	Puerto Rico PR	L	4,590		22,769		27,359	
55.	U.S. Virgin Islands VI	N	35,321		77,980		113,301	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	33,110	313,943			347,053	
58.	Aggregate Other Alien OT	XXX	145,201	50,000	1,813		197,014	
59.	Subtotal	XXX	649,719,648	3,230,372,149	848,601,094		4,728,692,892	146,561,152
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	177				177	
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	513,947		14,955		528,902	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	650,233,773	3,230,372,149	848,616,049		4,729,221,971	146,561,152
96.	Plus reinsurance assumed	XXX	3,937		1,232,939		1,236,876	
97	Totals (All Business)	XXX	650,237,710	3,230,372,149	849,848,988		4,730,458,847	146,561,152
98.	Less reinsurance ceded	XXX	81,090,956	1,727,338	26,446,006		109,264,299	
99.	Totals (All Business) less Reinsurance Ceded	XXX	569,146,753	3,228,644,812	(c) 823,402,982		4,621,194,547	146,561,152
	DETAILS OF WRITE-INS							
58001.	ZZZ OTHER ALIEN	XXX	145,201	50,000	1,813		197,014	
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	145,201	50,000	1,813		197,014	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

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

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	5,899,327	61,463,200	3,159,378		2,065,707	72,587,612
2. Alaska	AK	2,184,830	2,342,276	1,586,476		1,826,896	7,940,479
3. Arizona	AZ	9,145,770	75,796,278	1,391,152		2,224,484	88,557,684
4. Arkansas	AR	6,544,422	17,604,913	3,732,770		770,831	28,652,936
5. California	CA	68,860,673	540,370,157	6,660,808		21,797,580	637,689,217
6. Colorado	CO	19,531,651	50,973,847	1,331,374		2,965,625	74,802,498
7. Connecticut	CT	11,809,500	66,663,216	1,035,172		2,444,697	81,952,585
8. Delaware	DE	7,283,972	15,278,811	308,096			22,870,879
9. District of Columbia	DC	799,452	2,587,833	267,624			3,654,910
10. Florida	FL	59,343,197	341,898,403	5,806,201		23,114,680	430,162,482
11. Georgia	GA	9,006,135	105,787,395	1,670,230		5,896,564	122,360,325
12. Hawaii	HI	9,841,032	5,568,758	298,346			15,708,136
13. Idaho	ID	4,840,874	30,570,745	494,570		464,419	36,370,608
14. Illinois	IL	23,748,206	125,403,193	2,955,004		4,935,528	157,041,931
15. Indiana	IN	30,211,149	56,265,419	6,785,344		2,756,562	96,018,473
16. Iowa	IA	8,146,620	19,678,457	1,796,996		2,266,789	31,888,862
17. Kansas	KS	4,524,036	5,304,203	971,270		2,687,827	13,487,337
18. Kentucky	KY	5,288,278	32,427,880	2,418,091		1,541,632	41,675,881
19. Louisiana	LA	6,156,514	39,963,061	2,675,721		1,453,867	50,249,163
20. Maine	ME	2,200,283	25,542,522	214,477		375,179	28,332,460
21. Maryland	MD	8,681,998	58,273,110	1,782,292		1,030,208	69,767,608
22. Massachusetts	MA	13,282,396	82,565,689	3,339,763		5,027,594	104,215,443
23. Michigan	MI	16,739,718	129,854,335	4,715,997		2,827,835	154,137,885
24. Minnesota	MN	10,761,396	23,487,719	1,466,165		4,264,233	39,979,513
25. Mississippi	MS	2,982,868	19,451,116	1,041,976		354,636	23,830,596
26. Missouri	MO	19,873,379	27,042,462	1,343,709		406,877	48,666,427
27. Montana	MT	2,975,722	5,458,944	454,407		603,242	9,492,314
28. Nebraska	NE	5,048,665	3,640,442	1,948,563		1,517,084	12,154,754
29. Nevada	NV	16,580,211	16,374,558	1,481,102		1,736,160	36,172,030
30. New Hampshire	NH	2,679,643	39,093,505	712,528		787,007	43,272,683
31. New Jersey	NJ	26,196,584	145,783,004	2,171,096		2,466,910	176,617,593
32. New Mexico	NM	1,754,695	8,556,920	96,427		839,518	11,247,560
33. New York	NY	4,092,710	203,864	847,497			5,144,072
34. North Carolina	NC	14,379,078	68,406,108	3,536,782		3,817,143	90,139,111
35. North Dakota	ND	1,877,285	4,955,494	86,373		1,005,170	7,924,323
36. Ohio	OH	17,896,178	135,833,296	4,979,068		3,156,042	161,864,584
37. Oklahoma	OK	15,329,488	14,740,315	3,037,054		587,375	33,694,233
38. Oregon	OR	9,493,341	51,101,076	582,043		1,850,374	63,026,834
39. Pennsylvania	PA	23,218,219	168,706,658	5,117,713		4,981,230	202,023,820
40. Rhode Island	RI	1,550,429	21,236,819	209,647			22,996,894
41. South Carolina	SC	4,604,232	42,678,680	652,448		3,878,578	51,813,937
42. South Dakota	SD	2,250,210	9,285,223	103,001		300,492	11,938,927
43. Tennessee	TN	12,659,792	71,394,904	4,384,038		3,200,602	91,639,336
44. Texas	TX	57,125,085	201,642,543	5,718,671		6,784,225	271,270,525
45. Utah	UT	8,265,158	40,894,481	686,069		4,136,389	53,982,098
46. Vermont	VT	537,530	3,922,354	141,823			4,601,707
47. Virginia	VA	8,896,510	49,013,857	2,231,600		3,670,790	63,812,756
48. Washington	WA	27,896,675	118,970,793	7,462,948		3,422,434	157,752,851
49. West Virginia	WV	1,765,112	10,965,829	136,396		2,659,922	15,527,259
50. Wisconsin	WI	13,465,076	26,669,406	2,791,291		1,410,216	44,335,988
51. Wyoming	WY	1,269,997	8,314,136	93,613		250,000	9,927,745
52. American Samoa	AS	287					287
53. Guam	GU	5,836					5,836
54. Puerto Rico	PR	4,590		2,403			6,993
55. U.S. Virgin Islands	VI	35,321		77,980			113,301
56. Northern Mariana Islands	MP						
57. Canada	CAN	33,110	313,943				347,053
58. Aggregate Other Alien	OT	145,201	50,000				195,201
59. Total		649,719,648	3,230,372,149	108,991,584		146,561,152	4,135,644,534

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

Name	FEI #	NAIC #	Domicile	Ownership
Symetra Financial Corporation	20-0978027		DE	100% Sumitomo Life Insurance Company
Symetra Life Insurance Company	91-0742147	68608	IA	100% Symetra Financial Corporation
Symetra National Life Insurance Company	91-1079693	90581	IA	100% Symetra Life Insurance Company
First Symetra National Life Insurance Company of New York	91-1367496	78417	NY	100% Symetra Life Insurance Company
Symetra Reinsurance Corporation	47-2354842		IA	100% Symetra Life Insurance Company
Symetra Assigned Benefits Service Company	91-1246870		WA	100% Symetra Financial Corporation
Symetra Securities, Inc.	91-0824835		WA	100% Symetra Financial Corporation
Clearscape Funding Corporation	20-3820455		WA	100% Symetra Financial Corporation
WSF Receivables I, LLC	26-1099574		FL	100% Clearscape Funding Corporation
Medical Risk Managers, Inc.	51-0309072		DE	100% Symetra Financial Corporation
2090 McGee Lane, LLC	30-1069806		DE	100% Symetra Financial Corporation
Clio & Pierson, LLC	36-4897711		DE	100% Symetra Financial Corporation
Fayette Landings, LLC	35-2641618		DE	100% Symetra Financial Corporation

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			20-0978027				SYMETRA FINANCIAL CORPORATION	DE	UDP		Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
4855	SUMITOMO LIFE INSURANCE GROUP	68608	91-0742147				SYMETRA LIFE INSURANCE COMPANY	IA		SYMETRA FINANCIAL CORPORATION			SUMITOMO LIFE INSURANCE COMPANY	N	
4855	SUMITOMO LIFE INSURANCE GROUP	90581	91-1079693				SYMETRA NATIONAL LIFE INSURANCE COMPANY	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
4855	SUMITOMO LIFE INSURANCE GROUP	78417	91-1367496				FIRST SYMETRA NATIONAL LIFE INS CO OF NY	NY	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
4855	SUMITOMO LIFE INSURANCE GROUP		47-2354842				SYMETRA REINSURANCE CORPORATION	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			91-1246870				SYMETRA ASSIGNED BENEFITS SERVICE COMPANY	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			91-0824835				SYMETRA SECURITIES, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			20-3820455				CLEARSCAPE FUNDING CORPORATION	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			26-1099574				WSF RECEIVABLES I, LLC	FL	NIA	CLEARSCAPE FUNDING CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			51-0309072				MEDICAL RISK MANAGERS, INC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			30-1069806				2090 MCGEE LANE, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			36-4897711				CLIO & PIERSON, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			35-2641618				FAYETTE LANDINGS, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	

Asterisk	Explanation

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	20-0978027	Symetra Financial Corporation	50,000,000								50,000,000	
68608	91-0742147	Symetra Life Insurance Company	(50,000,000)	(25,000,000)				(3,162,938)			(78,162,938)	216,866,679
78417	91-1367496	First Symetra National Life Insurance Company of New York		25,000,000							25,000,000	
	47-2354842	Symetra Reinsurance Corporation						2,010,072			2,010,072	(216,866,679)
	91-1079693	Symetra National Life Insurance Company						1,152,866			1,152,866	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

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

14. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

44. Credit Insurance Experience Exhibit [Document Identifier 230]

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

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

52. Variable Annuities Supplement [Document Identifier 286]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Intangible assets	2,110,067	2,110,067		
2597. Summary of remaining write-ins for Line 25 from overflow page	2,110,067	2,110,067		

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Accrued interest on policy claims	445,963	586,648
2505. Founders premium benefit certificates	3,474	3,247
2597. Summary of remaining write-ins for Line 25 from overflow page	449,437	589,895

Additional Write-ins for Exhibit 2 Line 9.3

	Insurance				5	6
	1	Accident and Health		4		
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
09.304.						
09.305. Contributions	709,559		291,134		150	1,000,843
09.397. Summary of remaining write-ins for Line 9.3 from overflow page	709,559		291,134		150	1,000,843

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	277,978,154	0.882	277,978,154		277,978,154	0.882
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	8,752,407	0.028	8,752,407		8,752,407	0.028
1.22 Issued by U.S. government sponsored agencies	990,800	0.003	990,800		990,800	0.003
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	80,044,794	0.254	80,044,794		80,044,794	0.254
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	8,141,766	0.026	8,141,766		8,141,766	0.026
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	40,566,083	0.129	40,566,083		40,566,083	0.129
1.43 Revenue and assessment obligations	637,977,054	2.024	637,977,054		637,977,054	2.024
1.44 Industrial development and similar obligations	22,364,918	0.071	22,364,918		22,364,918	0.071
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	4,835,182	0.015	4,835,182		4,835,182	0.015
1.512 Issued or guaranteed by FNMA and FHLMC	3,704,202	0.012	3,704,202		3,704,202	0.012
1.513 All other	12,115	0.000	12,115		12,115	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	386,649,860	1.226	386,649,860		386,649,860	1.226
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
1.523 All other	958,048,262	3.039	958,048,262		958,048,262	3.039
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	15,488,775,340	49.127	15,488,775,340		15,488,775,340	49.127
2.2 Unaffiliated non-U.S. securities (including Canada)	6,954,409,369	22.058	6,954,409,369		6,954,409,369	22.058
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	390,832	0.001	390,832		390,832	0.001
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	101,106,820	0.321	101,106,820		101,106,820	0.321
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	157,965,060	0.501	157,965,060		157,965,060	0.501
3.32 Unaffiliated	85,705,193	0.272	85,705,193		85,705,193	0.272
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated	14,228,000	0.045	14,228,000		14,228,000	0.045
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans	5,686,809,220	18.037	5,686,809,220		5,686,809,220	18.037
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans	51,038,849	0.162	51,038,849		51,038,849	0.162
7. Derivatives	184,508,116	0.585	184,508,116		184,508,116	0.585
8. Receivables for securities	29,100,153	0.092	29,100,153		29,100,153	0.092
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	223,144,737	0.708	223,144,737		223,144,737	0.708
11. Other invested assets	120,678,726	0.383	120,678,726		120,678,726	0.383
12. Total invested assets	31,527,926,012	100.000	31,527,926,012		31,527,926,012	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		5,483,231,688
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	774,370,885	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	12,439,398	786,810,283
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		582,953,215
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	279,536	279,536
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,686,809,220
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		5,686,809,220
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		5,686,809,220

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		158,717,570
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	207	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,443,153	2,443,360
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	2,732	
	5.2 Totals, Part 3, Column 9		2,732
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		2,616,909
8.	Deduct amortization of premium and depreciation		34,680,578
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	3,187,449	
	10.2 Totals, Part 3, Column 11		3,187,449
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		120,678,726
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		120,678,726

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		23,860,272,089
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,369,020,665
3.	Accrual of discount		19,752,415
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	287,170	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(19,990,679)	
	4.4. Part 4, Column 11	(163,298,357)	(183,001,866)
5.	Total gain (loss) on disposals, Part 4, Column 19		305,084,514
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		7,027,385,942
7.	Deduct amortization of premium		73,506,913
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(37,087,073)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	4,345,258	(32,741,815)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	6,856,454	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	6,917,590	13,774,044
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		9,852,919
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		25,233,572,022
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		25,233,572,022

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	505,475,606	515,767,839	514,868,520	509,136,786
Governments	2.	Canada	1,525,794	1,709,689	1,659,700	1,450,000
(Including all obligations guaranteed by governments)	3.	Other Countries	78,519,000	80,534,941	77,758,322	78,481,994
	4.	Totals	585,520,400	598,012,469	594,286,542	589,068,780
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	8,141,766	8,200,943	8,308,751	7,725,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	46,004,846	48,115,612	39,129,016	47,755,000
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	924,800,301	952,701,444	915,034,198	916,719,562
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	16,355,744,963	16,459,642,331	16,500,762,951	16,123,779,235
	9.	Canada	1,137,020,612	1,129,674,428	1,153,578,741	1,124,583,836
	10.	Other Countries	5,816,017,417	5,800,621,427	6,004,388,871	5,784,305,594
	11.	Totals	23,308,782,992	23,389,938,185	23,658,730,563	23,032,668,665
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	24,873,250,305	24,996,968,654	25,215,489,071	24,593,937,007
PREFERRED STOCKS	14.	United States	101,106,820	94,865,851	103,286,062	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	101,106,820	94,865,851	103,286,062	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	101,106,820	94,865,851	103,286,062	
COMMON STOCKS	20.	United States	97,451,155	97,451,155	113,530,926	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	2,872,869	2,872,869	3,706,641	
	23.	Totals	100,324,024	100,324,024	117,237,567	
Parent, Subsidiaries and Affiliates	24.	Totals	157,965,060	157,965,060	111,000,000	
	25.	Total Common Stocks	258,289,084	258,289,084	228,237,567	
	26.	Total Stocks	359,395,905	353,154,935	331,523,629	
	27.	Total Bonds and Stocks	25,232,646,210	25,350,123,589	25,547,012,700	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	74,343,082	335,225,809	88,952,541	4,720,294	2,233,876	XXX	505,475,602	2.0	581,678,462	2.5	505,463,487	12,115
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	74,343,082	335,225,809	88,952,541	4,720,294	2,233,876	XXX	505,475,602	2.0	581,678,462	2.5	505,463,487	12,115
2. All Other Governments												
2.1 NAIC 1	10,459,336	32,277,439	7,608,863			XXX	50,345,637	0.2	61,705,079	0.3	1,525,794	48,819,843
2.2 NAIC 2	206,942	827,767	1,000,218		27,664,230	XXX	29,699,157	0.1	29,059,360	0.1		29,699,157
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	10,666,277	33,105,206	8,609,081		27,664,230	XXX	80,044,794	0.3	90,764,439	0.4	1,525,794	78,519,000
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		600,000	7,541,766			XXX	8,141,766	0.0	13,001,794	0.1	8,141,766	
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		600,000	7,541,766			XXX	8,141,766	0.0	13,001,794	0.1	8,141,766	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		16,177,894	22,738,339	1,620,000		XXX	40,536,233	0.2	33,900,534	0.1	40,536,233	
4.2 NAIC 2			5,468,613			XXX	5,468,613	0.0				5,468,613
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		16,177,894	28,206,952	1,620,000		XXX	46,004,847	0.2	33,900,534	0.1	40,536,233	5,468,613
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	87,072,692	425,000,469	240,838,514	92,936,046	39,899,166	XXX	885,746,888	3.6	925,281,200	4.0	834,969,955	50,776,932
5.2 NAIC 2	16,862,643	2,297,326	12,016,658	7,846,684		XXX	39,023,312	0.2	31,184,002	0.1	30,073,312	8,950,000
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX			30,348	0.0		
5.6 NAIC 6				30,102		XXX	30,102	0.0				30,102
5.7 Totals	103,935,336	427,297,796	252,855,171	100,812,833	39,899,166	XXX	924,800,301	3.7	956,495,550	4.2	865,043,267	59,757,034

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	796,804,024	3,902,025,592	4,062,802,322	634,948,338	956,163,566	XXX	10,352,743,841	41.6	9,423,044,948	41.1	7,077,895,795	3,274,848,047
6.2 NAIC 2	696,122,191	4,105,241,351	4,833,827,936	1,157,261,814	1,065,429,380	XXX	11,857,882,673	47.7	10,604,013,735	46.3	8,979,113,720	2,878,768,953
6.3 NAIC 3	16,057,747	171,412,185	228,218,778	30,811,916	12,291,410	XXX	458,792,037	1.8	533,388,093	2.3	254,781,142	204,010,895
6.4 NAIC 4	4,742,975	127,330,387	161,321,763	18,570,570		XXX	311,965,694	1.3	322,158,422	1.4	148,367,122	163,598,573
6.5 NAIC 5	2,939,358	18,580,613	8,006,618	244,258	3,854,390	XXX	33,625,237	0.1	43,838,830	0.2	15,934,654	17,690,583
6.6 NAIC 6		778,186		29,850	25,003	XXX	833,039	0.0	1,097,935	0.0	488,400	344,639
6.7 Totals	1,516,666,294	8,325,368,314	9,294,177,417	1,841,866,746	2,037,763,749	XXX	23,015,842,521	92.5	20,927,541,963	91.4	16,476,580,830	6,539,261,691
7. Hybrid Securities												
7.1 NAIC 1			13,150,777		20,314,123	XXX	33,464,900	0.1	33,882,535	0.1	33,464,900	
7.2 NAIC 2		783,752	43,196,448	84,066,762	66,326,308	XXX	194,373,271	0.8	155,058,484	0.7	189,738,316	4,634,954
7.3 NAIC 3		500,000		11,016,504	10,239,833	XXX	21,756,337	0.1	65,159,375	0.3	18,615,317	3,141,020
7.4 NAIC 4				3,146,903	33,264,562	XXX	36,411,465	0.1	40,139,157	0.2	3,146,903	33,264,562
7.5 NAIC 5					296,369	XXX	296,369	0.0	2,601,097	0.0		296,369
7.6 NAIC 6						XXX						
7.7 Totals		1,283,752	56,347,225	98,230,169	130,441,195	XXX	286,302,342	1.2	296,840,648	1.3	244,965,437	41,336,904
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3			2,425,131			XXX	2,425,131	0.0	XXX	XXX	2,425,131	
10.4 NAIC 4			4,145,165			XXX	4,145,165	0.0	XXX	XXX	2,589,558	1,555,607
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6	67,833					XXX	67,833	0.0	XXX	XXX	67,833	
10.7 Totals	67,833		6,570,296			XXX	6,638,128	0.0	XXX	XXX	5,082,521	1,555,607

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 968,679,133	4,711,307,203	4,443,633,121	734,224,679	1,018,610,731		11,876,454,867	47.7	XXX	XXX	8,501,997,930	3,374,456,937
11.2 NAIC 2	(d) 713,191,776	4,109,150,196	4,895,509,874	1,249,175,260	1,159,419,918		12,126,447,026	48.8	XXX	XXX	9,198,925,348	2,927,521,678
11.3 NAIC 3	(d) 16,057,747	171,912,185	230,643,909	41,828,420	22,531,243		482,973,505	1.9	XXX	XXX	275,821,589	207,151,915
11.4 NAIC 4	(d) 4,742,975	127,330,387	165,466,927	21,717,473	33,264,562		352,522,324	1.4	XXX	XXX	154,103,583	198,418,741
11.5 NAIC 5	(d) 2,939,358	18,580,613	8,006,618	244,258	4,150,758		(c) 33,921,606	0.1	XXX	XXX	15,934,654	17,986,952
11.6 NAIC 6	(d) 67,833	778,186		59,952	25,003		(c) 930,973	0.0	XXX	XXX	556,232	374,741
11.7 Totals	1,705,678,821	9,139,058,771	9,743,260,450	2,047,250,042	2,238,002,216		(b) 24,873,250,301	100.0	XXX	XXX	18,147,339,336	6,725,910,965
11.8 Line 11.7 as a % of Col. 7	6.9	36.7	39.2	8.2	9.0		100.0	XXX	XXX	XXX	73.0	27.0
12. Total Bonds Prior Year												
12.1 NAIC 1	533,166,133	3,538,586,639	5,136,452,321	1,041,315,366	822,974,093		XXX	XXX	11,072,494,552	48.4	7,862,602,374	3,209,892,178
12.2 NAIC 2	346,567,263	3,882,416,459	4,792,678,916	1,243,751,029	553,901,914		XXX	XXX	10,819,315,581	47.2	8,413,450,337	2,405,865,244
12.3 NAIC 3	8,105,938	108,975,134	347,765,349	90,269,560	43,431,487		XXX	XXX	598,547,468	2.6	395,714,311	202,833,157
12.4 NAIC 4	4,148,594	122,900,400	161,697,719	27,587,467	45,963,399		XXX	XXX	362,297,579	1.6	168,414,446	193,883,133
12.5 NAIC 5	731,999	26,403,818	15,498,477	2,601,097	1,234,884		XXX	XXX	(c) 46,470,275	0.2	26,119,453	20,350,822
12.6 NAIC 6		523,790	179,255		394,890		XXX	XXX	(c) 1,097,935	0.0	184,020	913,915
12.7 Totals	892,719,927	7,679,806,240	10,454,272,037	2,405,524,519	1,467,900,667		XXX	XXX	(b) 22,900,223,390	100.0	16,866,484,941	6,033,738,449
12.8 Line 12.7 as a % of Col. 9	3.9	33.5	45.7	10.5	6.4		XXX	XXX	100.0	XXX	73.7	26.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	616,533,803	3,231,253,208	3,203,859,438	555,757,453	894,594,029		8,501,997,930	34.2	7,862,602,374	34.3	8,501,997,930	XXX
13.2 NAIC 2	586,910,155	3,285,164,778	3,455,881,523	884,355,328	986,613,564		9,198,925,348	37.0	8,413,450,337	36.7	9,198,925,348	XXX
13.3 NAIC 3	9,849,850	131,158,528	98,453,586	16,469,403	19,890,224		275,821,590	1.1	395,714,311	1.7	275,821,590	XXX
13.4 NAIC 4	1,875,384	96,906,342	51,863,616	3,458,241			154,103,583	0.6	168,414,446	0.7	154,103,583	XXX
13.5 NAIC 5		10,232,597	1,603,409	244,258	3,854,390		15,934,653	0.1	26,119,453	0.1	15,934,653	XXX
13.6 NAIC 6	67,833	458,550		29,850			556,233	0.0	184,020	0.0	556,233	XXX
13.7 Totals	1,215,237,023	6,755,174,003	6,811,661,572	1,460,314,533	1,904,952,206		18,147,339,336	73.0	16,866,484,941	73.7	18,147,339,336	XXX
13.8 Line 13.7 as a % of Col. 7	6.7	37.2	37.5	8.0	10.5		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.9	27.2	27.4	5.9	7.7		73.0	XXX	XXX	XXX	73.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	352,145,330	1,480,053,995	1,239,773,683	178,467,225	124,016,703		3,374,456,937	13.6	3,209,892,178	14.0	XXX	3,374,456,937
14.2 NAIC 2	126,281,622	823,985,418	1,439,628,351	364,819,932	172,806,354		2,927,521,678	11.8	2,405,865,244	10.5	XXX	2,927,521,678
14.3 NAIC 3	6,207,897	40,753,658	132,190,323	25,359,017	2,641,020		207,151,915	0.8	202,833,157	0.9	XXX	207,151,915
14.4 NAIC 4	2,867,591	30,424,045	113,603,311	18,259,233	33,264,562		198,418,741	0.8	193,883,133	0.8	XXX	198,418,741
14.5 NAIC 5	2,939,358	8,348,016	6,403,210		296,369		17,986,953	0.1	20,350,822	0.1	XXX	17,986,953
14.6 NAIC 6		319,636		30,102	25,003		374,741	0.0	913,915	0.0	XXX	374,741
14.7 Totals	490,441,798	2,383,884,768	2,931,598,879	586,935,510	333,050,010		6,725,910,965	27.0	6,033,738,449	26.3	XXX	6,725,910,965
14.8 Line 14.7 as a % of Col. 7	7.3	35.4	43.6	8.7	5.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.0	9.6	11.8	2.4	1.3		27.0	XXX	XXX	XXX	XXX	27.0

(a) Includes $ 5,173,184,580 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 196,021,380 current year of bonds with Z designations, $ 66,828,194 prior 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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	12,482,081	225,427,021	74,650,688		2,152,304	XXX	314,712,094	1.3	355,709,489	1.6	314,712,094	
1.2 Residential Mortgage-Backed Securities	58,618,136	98,807,589	13,149,737	4,720,294	81,572	XXX	175,377,329	0.7	206,778,217	0.9	175,377,329	
1.3 Commercial Mortgage-Backed Securities	3,242,864	10,991,199	1,152,116			XXX	15,386,179	0.1	19,190,756	0.1	15,374,064	12,115
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	74,343,082	335,225,809	88,952,541	4,720,294	2,233,876	XXX	505,475,602	2.0	581,678,462	2.5	505,463,487	12,115
2. All Other Governments												
2.1 Issuer Obligations	10,666,277	33,105,206	8,609,081		27,664,230	XXX	80,044,794	0.3	90,764,439	0.4	1,525,794	78,519,000
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals	10,666,277	33,105,206	8,609,081		27,664,230	XXX	80,044,794	0.3	90,764,439	0.4	1,525,794	78,519,000
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		600,000	7,541,766			XXX	8,141,766	0.0	13,001,794	0.1	8,141,766	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals		600,000	7,541,766			XXX	8,141,766	0.0	13,001,794	0.1	8,141,766	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		16,177,894	28,206,952	1,620,000		XXX	46,004,847	0.2	33,900,534	0.1	40,536,233	5,468,613
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals		16,177,894	28,206,952	1,620,000		XXX	46,004,847	0.2	33,900,534	0.1	40,536,233	5,468,613
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	61,314,716	314,202,675	203,148,311	92,817,481	39,899,166	XXX	711,382,348	2.9	712,782,686	3.1	660,605,416	50,776,932
5.2 Residential Mortgage-Backed Securities	41,607,299	109,041,840	46,103,555	4,758,566		XXX	201,511,260	0.8	230,980,924	1.0	201,511,260	
5.3 Commercial Mortgage-Backed Securities	438,989	1,755,955	731,648			XXX	2,926,591	0.0	3,601,592	0.0	2,926,591	
5.4 Other Loan-Backed and Structured Securities	574,332	2,297,326	2,871,658	3,236,786		XXX	8,980,102	0.0	9,130,348	0.0		8,980,102
5.5 Totals	103,935,336	427,297,796	252,855,171	100,812,832	39,899,166	XXX	924,800,301	3.7	956,495,550	4.2	865,043,267	59,757,034
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,090,954,607	6,814,029,953	8,541,057,427	1,788,682,904	2,012,880,220	XXX	20,247,605,111	81.4	18,416,555,881	80.4	15,749,580,991	4,498,024,120
6.2 Residential Mortgage-Backed Securities	34,604,357	94,430,976	23,517,812	21,117,780	10,467,530	XXX	184,138,456	0.7	181,872,289	0.8	64,320,583	119,817,872
6.3 Commercial Mortgage-Backed Securities	113,161,470	414,994,293	216,178,594	1,293,930	1,671,326	XXX	747,299,613	3.0	614,219,882	2.7	498,835,114	248,464,499
6.4 Other Loan-Backed and Structured Securities	277,945,859	1,001,913,092	513,423,585	30,772,132	12,744,673	XXX	1,836,799,341	7.4	1,714,893,911	7.5	163,844,142	1,672,955,199
6.5 Totals	1,516,666,294	8,325,368,314	9,294,177,417	1,841,866,746	2,037,763,749	XXX	23,015,842,521	92.5	20,927,541,963	91.4	16,476,580,830	6,539,261,691
7. Hybrid Securities												
7.1 Issuer Obligations		1,283,752	43,196,448	14,974,945	61,175,031	XXX	120,630,176	0.5	66,836,307	0.3	112,854,202	7,775,974
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities			13,150,777	83,255,225	69,266,164	XXX	165,672,166	0.7	230,004,341	1.0	132,111,235	33,560,931
7.5 Totals		1,283,752	56,347,225	98,230,169	130,441,195	XXX	286,302,342	1.2	296,840,648	1.3	244,965,437	41,336,904
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 Totals	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 Bank Loans - Issued						XXX			XXX	XXX		
10.2 Bank Loans - Acquired	67,833		6,570,296			XXX	6,638,128	0.0	XXX	XXX	5,082,521	1,555,607
10.3 Totals	67,833		6,570,296			XXX	6,638,128	0.0	XXX	XXX	5,082,521	1,555,607
11. Total Bonds Current Year												
11.1 Issuer Obligations	1,175,417,682	7,404,826,500	8,906,410,674	1,898,095,329	2,143,770,950	XXX	21,528,521,136	86.6	XXX	XXX	16,887,956,496	4,640,564,640
11.2 Residential Mortgage-Backed Securities	134,829,793	302,280,406	82,771,104	30,596,640	10,549,102	XXX	561,027,044	2.3	XXX	XXX	441,209,172	119,817,872
11.3 Commercial Mortgage-Backed Securities	116,843,323	427,741,447	218,062,358	1,293,930	1,671,326	XXX	765,612,384	3.1	XXX	XXX	517,135,769	248,476,614
11.4 Other Loan-Backed and Structured Securities	278,520,191	1,004,210,418	529,446,019	117,264,142	82,010,837	XXX	2,011,451,608	8.1	XXX	XXX	295,955,377	1,715,496,231
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.6 Bank Loans	67,833		6,570,296			XXX	6,638,128	0.0	XXX	XXX	5,082,521	1,555,607
11.7 Totals	1,705,678,821	9,139,058,771	9,743,260,450	2,047,250,042	2,238,002,216		24,873,250,300	100.0	XXX	XXX	18,147,339,336	6,725,910,964
11.8 Line 11.7 as a % of Col. 7	6.9	36.7	39.2	8.2	9.0		100.0	XXX	XXX	XXX	73.0	27.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations	720,975,613	6,800,944,747	8,662,282,892	2,133,270,290	1,372,077,588	XXX	XXX	XXX	19,689,551,130	86.0	15,594,923,883	4,094,627,247
12.2 Residential Mortgage-Backed Securities	94,171,460	314,099,558	160,664,399	48,805,870	1,890,143	XXX	XXX	XXX	619,631,430	2.7	514,558,415	105,073,015
12.3 Commercial Mortgage-Backed Securities	13,779,245	232,621,192	385,731,353	4,186,663	693,777	XXX	XXX	XXX	637,012,230	2.8	375,147,550	261,864,680
12.4 Other Loan-Backed and Structured Securities	63,793,609	332,140,743	1,245,593,393	219,261,696	93,239,159	XXX	XXX	XXX	1,954,028,600	8.5	381,855,093	1,572,173,507
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	892,719,927	7,679,806,240	10,454,272,037	2,405,524,519	1,467,900,667		XXX	XXX	22,900,223,390	100.0	16,866,484,941	6,033,738,449
12.8 Line 12.7 as a % of Col. 9	3.9	33.5	45.7	10.5	6.4		XXX	XXX	100.0	XXX	73.7	26.3
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	988,434,811	6,151,136,547	6,542,881,586	1,344,175,576	1,861,327,976	XXX	16,887,956,496	67.9	15,594,923,883	68.1	16,887,956,496	XXX
13.2 Residential Mortgage-Backed Securities	111,595,580	237,591,756	69,906,771	22,021,800	93,266	XXX	441,209,172	1.8	514,558,415	2.2	441,209,172	XXX
13.3 Commercial Mortgage-Backed Securities	68,943,861	287,181,994	158,044,658	1,293,930	1,671,326	XXX	517,135,769	2.1	375,147,550	1.6	517,135,769	XXX
13.4 Other Loan-Backed and Structured Securities	46,194,939	79,263,706	35,813,868	92,823,227	41,859,638	XXX	295,955,377	1.2	381,855,093	1.7	295,955,377	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.6 Bank Loans	67,833		5,014,689			XXX	5,082,521	0.0	XXX	XXX	5,082,521	XXX
13.7 Totals	1,215,237,023	6,755,174,003	6,811,661,572	1,460,314,533	1,904,952,206		18,147,339,336	73.0	16,866,484,941	73.7	18,147,339,336	XXX
13.8 Line 13.7 as a % of Col. 7	6.7	37.2	37.5	8.0	10.5		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.9	27.2	27.4	5.9	7.7		73.0	XXX	XXX	XXX	73.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	186,982,871	1,253,689,953	2,363,529,088	553,919,753	282,442,975	XXX	4,640,564,640	18.7	4,094,627,247	17.9	XXX	4,640,564,640
14.2 Residential Mortgage-Backed Securities	23,234,213	64,688,650	12,864,333	8,574,840	10,455,836	XXX	119,817,872	0.5	105,073,015	0.5	XXX	119,817,872
14.3 Commercial Mortgage-Backed Securities	47,899,462	140,559,453	60,017,699			XXX	248,476,614	1.0	261,864,680	1.1	XXX	248,476,614
14.4 Other Loan-Backed and Structured Securities	232,325,252	924,946,712	493,632,152	24,440,915	40,151,200	XXX	1,715,496,231	6.9	1,572,173,507	6.9	XXX	1,715,496,231
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.6 Bank Loans			1,555,607			XXX	1,555,607	0.0	XXX	XXX	XXX	1,555,607
14.7 Totals	490,441,798	2,383,884,768	2,931,598,879	586,935,509	333,050,010		6,725,910,964	27.0	6,033,738,449	26.3	XXX	6,725,910,964
14.8 Line 14.7 as a % of Col. 7	7.3	35.4	43.6	8.7	5.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.0	9.6	11.8	2.4	1.3		27.0	XXX	XXX	XXX	XXX	27.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	17,463,505	17,463,505			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(10,476)	(10,476)			
6. Deduct consideration received on disposals	17,445,154	17,445,154			
7. Deduct amortization of premium	7,875	7,875			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			343,859,704
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	204,689,184		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,489,204		206,178,388
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(145,545,109)		
	3.2 Section 2, Column 19	(100,480,098)		(246,025,207)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			75,254,014
5.	Considerations received/(paid) on terminations, Section 2, Column 15			234,542,628
6.	Amortization:			
	6.1 Section 1, Column 19			
	6.2 Section 2, Column 21			
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	37,989,258		
	8.2 Section 2, Column 20	(4,910,837)		33,078,421
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			177,802,692
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			177,802,692

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				2,392,951
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				1,655,094
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	(449,453)			
	3.14 Section 1, Column 18, prior year	154,947	(604,400)	(604,400)	
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	(449,453)			
	3.24 Section 1, Column 19, prior year	154,947	(604,400)	(604,400)	
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)			(12,514,330)	
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)	(12,514,330)	(12,514,330)		
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)				4,048,045
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				4,048,045

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	177,802,692	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	4,048,045	
3.	Total (Line 1 plus Line 2)		181,850,737
4.	Part D, Section 1, Column 5	184,508,116	
5.	Part D, Section 1, Column 6	(3,106,833)	
6.	Total (Line 3 minus Line 4 minus Line 5)		449,454

		Fair Value Check	
7.	Part A, Section 1, Column 16	149,300,799	
8.	Part B, Section 1, Column 13	(449,453)	
9.	Total (Line 7 plus Line 8)		148,851,346
10.	Part D, Section 1, Column 8	179,343,909	
11.	Part D, Section 1, Column 9	(30,492,563)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	16,867,457	
14.	Part B, Section 1, Column 20	1,197,000	
15.	Part D, Section 1, Column 11	18,064,457	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,721		1,721	
2. Cost of cash equivalents acquired	104		104	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	276		276	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,549		1,549	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,549		1,549	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0830		TACOMA	WA		05/20/1997	4.950	133,689						1,507,294	03/12/1997
0980		LAKEWOOD	CA		02/22/1999	7.250	12,171						3,110,416	12/10/1998
1061		PLEASANTON	CA		09/20/1999	7.750	51,750						1,932,056	07/15/1999
1071		LITTLETON	CO		11/09/1999	5.810	328,103						2,026,690	08/27/1999
1122		GULFPORT	MS		05/16/2000	8.500	254,063						2,766,056	04/04/2000
1202		BELLEVUE	WA		05/31/2001	5.625	403,695						3,658,753	03/30/2001
1209		OXNARD	CA		06/14/2001	7.500	119,636						1,070,921	04/13/2001
1210		OXNARD	CA		06/14/2001	7.500	120,388						777,810	04/13/2001
1223		WESTMINSTER	CO		07/25/2001	7.625	257,946						2,066,933	05/24/2001
1247		TARZANA	CA		12/18/2001	6.800	350,529						3,167,814	08/03/2001
1282		SIGNAL HILL	CA		04/04/2002	4.850	242,465						3,351,487	12/17/2001
1295		CERRITOS	CA		05/09/2002	6.750	370,973						3,984,937	03/06/2002
1313		COLUMBIA	SC		09/05/2002	6.500	781,630						6,959,247	06/06/2002
1318		LOGAN	UT		09/17/2002	5.500	294,853						2,179,362	07/12/2002
1340		FEDERAL WAY	WA		12/17/2002	5.150	639,940						2,626,720	10/28/2002
1345		FRESNO	CA		04/04/2003	5.750	159,645						1,249,065	11/12/2002
1372		TUALATIN	OR		04/29/2003	4.750	946,566						4,969,133	03/11/2003
1401		POMONA	CA		08/18/2003	5.500	2,303,344						6,833,723	06/16/2003
1406		TUSTIN	CA		08/28/2003	5.750	200,873						1,614,335	07/01/2003
1410		RENTON	WA		09/24/2003	4.750	1,898,104						12,890,055	08/01/2003
1417		OREM	UT		10/16/2003	6.375	932,050						3,888,894	08/18/2003
1423		SEATTLE	WA		03/26/2004	6.250	257,855						3,995,297	09/09/2003
1436		LAGUNA BEACH	CA		12/29/2003	4.850	570,003						2,664,416	11/04/2003
1445		OREM	UT		02/11/2004	6.250	964,649						4,401,459	12/16/2003
1464		VANCOUVER	WA		07/15/2004	4.750	141,940						7,354,481	04/27/2004
1472		REDONDO BEACH	CA		08/30/2004	4.400	290,945						3,788,666	06/29/2004
1480		TACOMA	WA		10/28/2004	6.250	562,142						1,588,451	09/01/2004
1482		PASADENA	CA		11/10/2004	4.500	505,174						2,783,222	09/09/2004
1483		KENT	WA		11/03/2004	6.000	88,975						2,630,840	09/15/2004
1488		FRESNO	CA		12/28/2004	5.900	1,492,105						3,889,715	11/23/2004
1502		VERADALE	WA		05/03/2005	5.600	579,221						1,100,118	03/08/2005
1504		LITTLETON	CO		05/05/2005	5.710	329,951						1,646,707	03/11/2005
1519		LOS ANGELES	CA		06/23/2005	4.750	707,157						1,873,815	04/12/2005
1520		LOS ANGELES	CA		06/23/2005	4.750	502,894						1,427,312	04/12/2005
1522		YAKIMA	WA		07/15/2005	5.850	756,589						2,560,060	04/15/2005
1524		BEND	OR		06/23/2005	4.350	451,643						1,343,554	04/19/2005
1535		LAS VEGAS	NV		07/06/2005	4.750	339,663						1,818,182	05/17/2005
1539		GLENDALE	AZ		10/17/2005	5.800	225,864						2,557,201	06/07/2005
1540		SACRAMENTO	CA		03/14/2003	6.850	684,696						4,182,150	01/08/2003
1542		SEATTLE	WA		02/26/2002	6.750	371,999						2,241,296	01/02/2002
1545		FOLSOM	CA		01/18/2006	6.135	278,401						3,280,444	07/21/2005
1548		CITY OF INDUSTRY	CA		09/01/2005	4.750	1,045,477						2,571,429	07/29/2005
1550		CHANDLER	AZ		09/29/2005	5.650	563,647						1,680,624	08/01/2005
1552		TUCSON	AZ		10/14/2005	5.700	1,191,184						2,968,255	08/04/2005
1553		CASPER	WY		11/16/2005	6.125	241,267						1,044,970	08/15/2005
1559		WAYNEVILLE	NC		04/14/2004	5.940	3,270,462						7,827,851	03/15/2004
1566		EVERETT	WA		01/06/2006	5.950	1,993,886						4,977,067	10/05/2005
1567		KENT	WA		12/02/2005	5.750	562,362						2,265,361	10/06/2005
1569		SUNNYVALE	CA		12/28/2005	5.750	656,015						8,052,877	10/18/2005
1582		BELLINGHAM	WA		04/18/2006	4.500	1,533,915						3,803,045	12/28/2005
1586		FRESNO	CA		03/13/2006	5.840	868,838						2,933,086	01/04/2006
1591		INDIANA	PA		04/27/2006	4.200	605,416						2,730,642	01/26/2006
1598		GRANADA HILLS	CA		04/19/2006	6.200	190,673						2,476,760	02/21/2006
1603		LAKE FOREST	CA		05/17/2006	4.625	714,267						4,761,237	03/16/2006
1616		ARCADIA	CA		05/27/2004	6.500	2,151,718						4,583,998	04/14/2004
1617		FRESNO	CA		06/27/2006	6.690	735,492						1,098,947	05/09/2006
1623		FRESNO	CA		09/13/2006	6.580	1,765,219						7,583,768	05/30/2006
1636		HEALDSBURG	CA		10/13/2006	3.950	1,107,816						5,419,355	08/18/2006
1638		CARROLLTON	TX		10/25/2006	6.580	159,628						827,292	08/30/2006
1648		MEMPHIS	TN		02/08/2007	6.050	361,229						9,767,099	11/21/2006
1675		TULSA	OK		07/09/2007	6.255	1,561,865						3,056,801	06/13/2007

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1687		OCALA	FL		08/15/2007	6.920	696,248						1,040,330	07/16/2007
1690		SALEM	OR		08/29/2007	6.520	794,496						1,899,801	08/22/2001
1696		FRESNO	CA		08/15/2007	4.900	1,595,505						3,103,919	05/14/2007
1697		VAN NUYS	CA		09/12/2007	6.490	959,787						2,602,434	07/25/2007
1704		LYNNWOOD	WA		09/11/2007	6.510	1,440,775						3,703,852	08/10/2007
1713		BELFAIR	WA		09/21/2007	6.300	1,815,927						10,627,553	09/14/2007
1715		GARDNERVILLE	NV		10/04/2007	6.120	2,201,005						4,836,707	09/24/2007
1723		POMONA	CA		10/31/2007	6.540	1,330,885						3,863,195	09/13/2007
1725		ODESSA	TX		10/09/2007	6.540	1,034,375						3,166,953	09/17/2007
1726		COLLEGE STATION	TX		10/09/2007	6.590	1,117,915						3,442,340	09/17/2007
1733		BELL	CA		11/27/2007	6.375	840,129						5,530,667	09/25/2007
1739		REDWOOD CITY	CA		12/17/2007	6.650	3,972,962						17,005,066	11/27/2007
1742		ORLANDO	FL		01/28/2008	6.500	582,705						1,137,447	12/18/2007
1756		LAKE OSWEGO	OR		03/28/2008	6.250	1,423,589						2,296,985	01/31/2008
1760		MOUNTLAKE TERRACE	WA		05/01/2008	4.600	1,307,155						3,838,632	02/07/2008
1762		BOCA RATON	FL		04/07/2008	6.625	1,694,147						6,323,273	01/18/2008
1764		DEVENS	MA		03/14/2008	6.200	432,333						1,324,750	02/12/2008
1768		BURNSVILLE	MN		04/11/2008	4.500	1,405,328						6,208,800	03/25/2008
1769		DILWORTH	MN		04/11/2008	4.500	1,049,352						6,097,371	03/31/2008
1770		SHAKOPEE	MN		04/25/2008	6.000	1,960,650						8,773,661	03/28/2008
1771		SPOKANE VALLEY	WA		04/25/2008	6.100	1,549,273						3,113,942	03/28/2008
1775		HILLSBORO	OR		05/13/2008	4.950	2,031,720						5,895,664	03/26/2008
1799		JACKSONVILLE	FL		08/01/2008	6.710	681,442						3,277,550	06/30/2008
1806		GILROY	CA		09/19/2008	4.500	1,887,210						3,581,653	08/14/2008
1809		RANCHO CUCAMONGA	CA		10/02/2008	4.950	2,782,242						5,619,360	07/28/2008
1814		SPARKS	NV		08/27/2008	6.710	719,369						3,357,044	08/05/2008
1821		SAN JOSE	CA		11/10/2008	6.620	2,700,628						18,895,144	09/22/2008
1831		MARION	IN		11/14/2008	6.800	1,641,756						1,885,863	10/02/2008
1844		GRAND PRAIRIE	TX		01/23/2009	7.550	858,291						2,115,384	11/26/2008
1872		KAHULUI	HI		05/15/2009	7.850	1,417,079						5,044,507	10/14/2008
1883		PASADENA	TX		07/08/2009	6.625	2,936,937						3,832,346	06/03/2009
1895		KENT	WA		09/01/2009	7.860	409,010						3,979,152	08/04/2009
1902		VIENNA	VA		09/21/2009	7.940	5,139,927						9,542,869	07/12/2009
1922		BUFFALO	NY		12/08/2009	6.800	753,745						13,363,353	09/29/2009
1923		TONOWANDA	NY		12/11/2009	6.800	1,073,296						13,124,720	10/02/2009
1928		COEUR D'ALENE	ID		12/03/2009	6.870	2,443,256						4,260,030	09/26/2009
1931		BALTIMORE	MD		12/28/2009	7.375	4,319,255						12,841,500	11/16/2009
1933		LOS ANGELES	CA		12/16/2009	7.300	1,522,492						5,674,717	10/20/2009
1934		DANA POINT	CA		11/20/2009	7.500	2,879,371						12,185,609	03/03/2009
1939		SAN DIEGO	CA		12/17/2009	6.750	4,107,303						14,198,840	11/10/2009
1952		SAN JOSE	CA		01/20/2010	6.900	1,552,584						4,450,638	12/07/2009
1955		MONTEREY PARK	CA		02/08/2010	7.350	8,083,973						22,168,879	11/26/2009
1956		SEATTLE	WA		02/11/2010	6.900	1,095,922						55,640,895	12/14/2009
1957		RIO RANCHO	NM		01/29/2010	6.550	1,620,126						2,855,170	12/17/2009
1961		PITTSBURG	CA		01/29/2010	7.000	1,499,850						5,503,422	12/22/2009
1962		KENT	WA		02/25/2010	7.200	1,239,295						2,717,486	01/18/2010
1964		FEDERAL WAY	WA		05/03/2010	6.990	2,778,898						5,555,121	10/09/2009
1969		LAS VEGAS	NV		04/12/2010	7.000	1,033,734						2,597,079	02/09/2010
1972		AUBURN	WA		03/23/2010	7.000	1,895,954						5,283,720	02/23/2010
1976		PEORIA	AZ		03/31/2010	7.300	56,296						2,614,016	02/22/2010
1978		RENTON	WA		03/12/2010	6.900	3,947,313						8,148,089	02/05/2010
1979		SAN DIEGO	CA		04/05/2010	6.850	1,772,446						5,547,573	02/26/2010
1980		THOUSAND OAKS	CA		04/26/2010	6.950	3,517,560						8,413,159	03/08/2010
1984		VERO BEACH	FL		04/07/2010	7.000	1,471,483						4,485,579	03/15/2010
1985		STUDIO CITY	CA		04/19/2010	7.180	807,327						2,572,897	03/12/2010
1988		ADDISON	IL		06/25/2010	4.350	961,486						2,675,500	03/09/2010
1989		FLORISSANT	MO		06/25/2010	4.350	1,265,932						3,142,715	03/10/2010
1993		UPLAND	CA		06/01/2010	6.900	2,011,909						6,071,698	03/23/2010
1997		CARROLTON	TX		05/18/2010	7.000	4,695,068						10,866,764	03/15/2010
1998		KANSAS CITY	MO		04/30/2010	6.850	1,647,540						3,971,205	03/08/2010
1999		CARLSBAD	CA		04/26/2010	7.070	3,809,134						9,044,761	03/16/2010

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2004		LOS ANGELES	CA		06/30/2010	6.960	3,570,514						9,426,897	03/31/2010
2007		RIVERSIDE	CA		07/29/2010	6.950	2,033,421						6,845,040	04/01/2010
2008		MANHATTAN BEACH	CA		06/16/2010	7.500	2,988,477						10,598,626	12/23/2009
2010		PEARLAND	TX		07/30/2010	7.050	1,631,140						3,603,559	04/05/2010
2014		TORRANCE	CA		07/26/2010	6.940	514,977						6,127,126	04/14/2010
2015		SAN DIEGO	CA		06/21/2010	6.750	795,439						1,934,347	04/20/2010
2016		SAN JOSE	CA		05/24/2010	7.100	498,714						5,138,450	04/09/2010
2017		LOS ANGELES	CA		05/26/2010	6.900	826,702						2,503,091	05/07/2010
2021		DRIGGS	ID		06/22/2010	6.990	830,852						1,609,209	05/14/2010
2022		CLOVIS	CA		06/29/2010	6.750	2,230,930						5,383,608	05/06/2010
2024		LANCASTER	CA		07/01/2010	6.530	409,812						5,654,881	05/11/2010
2025		SOUTH JORDAN	UT		07/01/2010	6.700	1,407,482						2,849,419	05/10/2010
2030		DENVER	CO		07/28/2010	7.110	2,970,489						7,562,038	05/12/2010
2031		SUNRISE	FL		07/01/2010	6.930	1,133,265						3,799,345	05/26/2010
2033		REDWOOD CITY	CA		06/01/2010	6.900	1,975,239						6,075,043	05/05/2010
2038		MYRTLE BEACH	SC		09/14/2010	6.760	3,386,910						6,312,529	06/29/2010
2039		MYRTLE BEACH	SC		09/14/2010	6.760	6,559,624						10,041,432	06/25/2010
2040		MYRTLE BEACH	SC		09/14/2010	6.760	6,945,414						16,157,084	06/21/2010
2041		MERIDIAN	ID		08/12/2010	4.950	837,091						5,077,862	07/07/2010
2043		FEDERAL WAY	WA		07/22/2010	6.650	3,553,470						5,841,951	04/16/2010
2045		DAYTONA BEACH	FL		07/13/2010	6.700	3,309,440						7,070,374	06/02/2010
2046		GENEVA	IL		07/30/2010	6.700	4,242,524						7,333,467	06/09/2010
2047		SANTA MARIA	CA		08/17/2010	6.875	832,676						2,345,905	06/16/2010
2050		LOS ANGELES	CA		06/30/2010	6.700	2,228,267						6,269,810	06/11/2010
2054		WESTLAKE VILLAGE	CA		09/13/2010	4.850	1,600,293						3,042,871	06/09/2010
2056		DEER PARK	IL		07/21/2010	6.900	997,471						3,939,189	03/31/2010
2057		MYRTLE BEACH	SC		09/24/2010	6.400	1,262,224						4,231,355	07/14/2010
2058		LITTLE RIVER	SC		09/30/2010	6.400	975,332						3,264,839	07/14/2010
2060		HOUSTON	TX		09/01/2010	6.625	2,318,283						4,097,925	07/09/2010
2065		SAN ANTONIO	TX		09/08/2010	7.050	3,666,079						10,267,272	08/19/2010
2066		SAN ANTONIO	TX		09/08/2010	6.500	399,254						7,168,845	07/12/2010
2067		ROCKWALL	TX		09/27/2010	6.375	1,233,780						2,642,901	06/24/2010
2069		ALLEN	TX		09/01/2010	6.550	783,475						2,364,945	07/12/2010
2070		GREENVILLE	SC		07/30/2010	6.500	2,739,055						7,947,794	07/01/2010
2071		MAGNOLIA	TX		09/15/2010	6.670	1,350,185						3,176,755	07/28/2010
2072		DULUTH	GA		10/04/2010	6.450	1,103,053						3,145,473	06/10/2010
2075		EAST ELMHURST	NY		12/08/2010	6.400	4,579,187						23,896,160	08/12/2010
2076		EAST LANSING	MI		11/03/2010	6.100	3,091,916						5,514,522	10/01/2010
2078		SEATTLE	WA		10/15/2010	6.450	1,890,140						9,007,768	07/22/2010
2080		SAN FRANCISCO	CA		11/23/2010	5.900	1,313,705						5,544,832	09/28/2010
2081		SUMMERFIELD	FL		11/17/2010	6.750	2,009,067						3,877,672	07/08/2010
2083		SANTA ROSA	CA		10/06/2010	6.500	2,024,792						3,350,376	07/16/2010
2084		ELK GROVE	CA		10/06/2010	6.250	5,751,698						10,723,786	07/30/2010
2092		SAN JOSE	CA		09/23/2010	6.150	3,388,539						8,676,599	08/06/2010
2095		HURST	TX		09/20/2010	6.320	865,645						3,170,422	08/18/2010
2098		STOCKTON	CA		10/19/2010	6.400	1,245,160						4,404,960	09/02/2010
2099		FORT MEYERS	FL		09/17/2010	6.500	431,537						1,446,439	08/26/2010
2100		CINCINATTI	OH		12/01/2010	6.050	5,206,671						12,831,926	09/02/2010
2103		SAN MATEO	CA		09/02/2010	6.550	4,626,935						12,096,217	07/07/2010
2104		CARROLLTON	TX		09/30/2010	6.200	1,177,210						2,703,747	08/17/2010
2105		TEMPE	AZ		10/07/2010	6.200	1,836,378						6,057,478	06/18/2010
2111		SAN DIEGO	CA		11/16/2010	5.800	1,637,487						4,428,471	09/28/2010
2118		HOUSTON	TX		11/01/2010	6.100	6,285,376						14,476,490	09/16/2010
2119		HOUSTON	TX		11/01/2010	6.100	1,357,073						4,714,149	09/13/2010
2120		LOS ANGELES	CA		12/29/2010	6.500	3,099,011						10,799,275	08/31/2010
2123		FAYETTEVILLE	NC		01/21/2011	6.000	1,036,963						2,359,059	09/20/2010
2128		LAS VEGAS	NV		10/28/2010	5.400	435,517						4,167,385	10/01/2010
2129		INDIANAPOLIS	IN		12/30/2010	5.450	742,131						2,032,382	11/07/2010
2130		INDIANAPOLIS	IN		12/30/2010	5.450	819,437						2,215,548	11/10/2010
2131		INDIANAPOLIS	IN		12/30/2010	5.450	515,762						1,916,012	11/12/2010
2132		NORTH CANTON	OH		11/05/2010	6.450	2,233,063						4,802,222	09/30/2010

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2134		SAN JOSE	CA		12/13/2010	6.000	1,719,805						7,876,466	10/06/2010
2136		BEDMINISTER	NJ		12/09/2010	6.000	1,474,885						3,240,401	10/06/2010
2139		VERNON	CA		12/16/2010	5.780	1,099,662						4,483,357	10/05/2010
2140		DALLAS	TX		12/03/2010	5.950	3,079,244						5,866,667	10/04/2010
2141		MT JULIET	TN		12/13/2010	5.800	1,212,540						2,469,785	11/15/2010
2142		CYPRESS	CA		11/29/2010	5.750	1,798,998						4,666,666	10/29/2010
2144		BEDFORD	TX		12/10/2010	6.100	2,239,071						9,901,231	10/12/2010
2145		SPOKANE VALLEY	WA		11/18/2010	5.850	1,389,016						3,733,868	10/25/2010
2146		DOWNERS GROVE	IL		12/14/2010	5.950	2,241,020						6,364,279	11/30/2010
2147		LAKEWOOD	WA		12/10/2010	5.950	4,046,781						7,540,625	11/04/2010
2152		WEST SAINT PAUL	MN		12/27/2010	5.550	1,694,946						3,452,710	11/10/2010
2155		BINGHAM FARMS	MI		02/14/2011	6.290	2,094,357						5,588,522	11/22/2010
2156		DENVER	CO		12/29/2010	5.850	4,816,394						14,737,001	11/19/2010
2161		TEMPE	AZ		12/30/2010	5.850	1,982,995						7,115,112	10/27/2010
2162		SANTA MONICA	CA		01/21/2011	6.125	6,635,554						12,766,798	10/19/2010
2163		SACRAMENTO	CA		10/29/2010	6.500	1,411,026						4,753,333	10/21/2010
2164		NEWPORT BEACH	CA		01/27/2011	5.930	1,887,451						3,361,886	10/31/2010
2165		SAN CLEMENTE	CA		01/27/2011	5.730	1,565,848						3,026,079	11/19/2010
2167		SOUTH SAN FRANCISCO	CA		02/14/2011	5.750	2,310,328						7,050,844	11/10/2010
2168		LOS ANGELES	CA		03/22/2011	6.100	583,810						1,148,744	11/22/2010
2170		LOS ANGELES	CA		03/22/2011	6.100	1,281,183						3,155,330	11/22/2010
2171		TRENTON	TN		12/07/2010	5.350	393,115						1,633,931	11/18/2010
2177		LA JOLLA	CA		01/31/2011	5.900	1,971,646						2,943,432	12/13/2010
2178		LOS ANGELES	CA		03/01/2011	6.100	1,414,152						2,851,327	11/22/2010
2180		SPRING	TX		01/26/2011	5.710	2,224,613						4,973,195	11/16/2010
2182		SAN DIEGO	CA		12/16/2010	5.950	1,178,318						1,865,166	11/29/2010
2183		SALEM	OR		02/22/2011	5.620	1,762,748						10,314,455	12/22/2010
2184		VENTURA	CA		12/29/2010	5.850	1,294,185						3,182,041	11/26/2010
2197		DRAPER	UT		01/26/2011	5.730	1,955,860						4,934,091	12/14/2010
2200		SHOREWOOD	IL		01/26/2011	5.850	1,141,188						3,673,120	12/17/2010
2201		GENEVA	IL		05/31/2011	6.450	4,199,178						14,773,103	05/11/2011
2206		VENTURA	CA		02/17/2011	5.800	767,988						8,129,575	12/10/2010
2207		PADUCAH	KY		02/08/2011	5.700	3,523,828						10,784,692	12/13/2010
2213		CLEARWATER	FL		05/25/2011	5.650	1,686,713						7,998,172	04/22/2011
2214		SAN JUAN CAPISTRANO	CA		03/14/2011	5.750	835,797						3,223,200	12/29/2010
2215		FULLERTON	CA		01/31/2011	5.450	3,655,616						10,727,905	12/15/2010
2218		CULVER CITY	CA		02/10/2011	5.500	806,703						4,609,652	12/20/2010
2220		AUSTIN	TX		03/01/2011	4.100	1,985,935						4,300,538	01/26/2011
2221		HAZELHURST	MS		04/06/2011	6.850	1,913,959						4,130,343	10/01/2010
2224		ELIZABETH	NJ		02/22/2011	6.570	725,509						1,961,145	01/15/2011
2225		ATLANTA	GA		03/17/2011	6.240	1,279,762						2,717,600	01/31/2011
2227		CULVER CITY	CA		03/21/2011	5.950	2,327,245						10,794,090	01/28/2011
2228		NORTH OAKS	MN		02/28/2011	5.650	2,770,345						6,246,237	01/11/2011
2229		SAN DIEGO	CA		03/10/2011	5.950	2,077,810						4,015,984	01/12/2011
2232		SEATTLE	WA		03/18/2011	5.960	3,491,568						9,339,467	02/02/2011
2233		SANTA CLARA	CA		04/05/2011	6.230	1,223,270						3,127,890	01/14/2010
2234		PALMDALE	CA		03/22/2011	5.860	738,493						4,202,777	01/18/2011
2235		SANTA CLARITA	CA		04/28/2011	6.250	4,009,302						7,736,587	12/27/2010
2236		SAN JOSE	CA		02/28/2011	4.000	1,373,332						5,485,600	01/20/2011
2240		TULSA	OK		03/24/2011	5.990	780,195						2,761,388	01/25/2011
2243		MOUNTLAKE TERRACE	WA		03/25/2011	5.790	1,573,350						4,348,975	02/03/2011
2244		WOODBURY	MN		03/14/2011	6.190	1,988,992						3,726,987	01/31/2011
2247		SALINAS	CA		05/10/2011	6.000	2,007,769						4,146,410	02/24/2011
2248		NEWPORT BEACH	CA		04/07/2011	5.750	2,986,978						6,498,087	02/10/2011
2249		TORRANCE	CA		07/05/2011	5.850	1,598,095						9,684,363	04/02/2011
2250		HOUSTON	TX		03/29/2011	5.500	4,769,807						6,102,048	02/08/2011
2251		ANAHEIM	CA		04/19/2011	5.920	4,422,540						19,134,900	01/15/2011
2253		CRESTWOOD	IL		06/13/2011	6.010	3,034,113						6,134,271	04/04/2011
2257		FOLSOM	CA		03/30/2011	6.240	1,924,198						4,519,137	01/24/2011
2260		LAS VEGAS	NV		04/14/2011	6.320	959,375						4,073,690	03/03/2011
2261		VISTA	CA		04/25/2011	6.100	2,341,863						5,726,557	02/22/2011

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2262		DALY CITY	CA		04/28/2011	5.680	3,644,804						7,339,142	02/28/2011
2263		RIALTO	CA		04/27/2011	6.510	2,109,858						4,835,185	02/25/2011
2266		BENICIA	CA		05/11/2011	6.050	1,162,431						2,978,593	03/07/2011
2269		SAN ANTONIO	TX		03/31/2011	6.220	970,040						2,211,882	02/10/2011
2274		POWAY	CA		04/18/2011	6.600	2,365,861						8,944,988	11/30/2010
2276		NORCROSS	GA		07/21/2011	6.150	2,067,251						5,152,000	04/12/2011
2281		SPENCER	IN		04/29/2011	6.180	2,052,688						4,034,729	04/01/2011
2284		ELMHURST	IL		06/13/2011	6.010	2,475,478						4,429,239	04/11/2011
2285		SOUTHLAKE	TX		06/13/2011	6.000	1,139,439						2,887,423	03/31/2011
2288		SAN LUIS OBISPO	CA		07/29/2011	5.740	3,830,637						7,464,778	04/05/2011
2289		BROOKFIELD	WI		05/13/2011	5.950	1,341,051						4,351,392	04/06/2011
2291		CHICAGO	IL		07/05/2011	5.700	2,604,380						5,292,493	04/12/2011
2292		STANTON	CA		05/04/2011	5.900	3,542,309						8,450,692	03/31/2011
2294		CITRUS HEIGHTS	CA		05/31/2011	6.000	3,555,556						6,204,419	04/11/2011
2295		CARRBORO	NC		05/25/2011	6.120	1,362,906						3,286,752	05/09/2011
2300		PLEASANT VALLEY	MO		08/01/2011	5.600	1,317,004						2,654,866	06/18/2011
2302		CRANBERRY	PA		06/10/2011	5.950	1,005,638						3,308,325	04/01/2011
2303		MCDONOUGH	GA		06/30/2011	4.250	1,779,869						5,733,042	04/13/2011
2306		CANOGA PARK	CA		07/28/2011	5.920	2,938,502						6,017,931	04/26/2011
2310		SOUTHAMPTON	PA		06/17/2011	6.000	2,199,174						4,944,850	04/21/2011
2312		MELROSE PARK	IL		04/15/2011	5.000	4,889,867						13,054,588	03/31/2011
2314		BURNSVILLE	MN		12/22/2011	6.000	1,277,720						2,648,563	05/09/2011
2315		EDMONDS	WA		06/10/2011	5.900	767,699						4,663,955	04/11/2011
2317		SAN JOSE	CA		08/01/2011	5.950	1,064,821						6,586,832	05/10/2011
2318		SOLON	OH		05/04/2011	5.850	2,707,057						7,864,834	04/11/2011
2319		SPRINGFIELD	GA		06/09/2011	6.200	3,357,584						6,379,433	04/25/2011
2320		HOUSTON	TX		06/24/2011	6.000	2,805,909						5,074,648	04/29/2011
2328		HOUSTON	TX		06/01/2011	6.090	1,210,480						1,954,660	04/25/2011
2333		AUSTIN	TX		05/18/2011	6.000	1,924,187						3,893,827	04/08/2011
2334		PORTLAND	OR		08/25/2011	6.100	2,491,555						5,920,273	05/31/2011
2335		BAKERSFIELD	CA		10/17/2011	5.800	2,911,526						5,915,714	06/22/2011
2338		WEST JORDAN	UT		07/01/2011	5.960	4,819,749						13,380,030	04/20/2011
2339		ALGONQUIN	IL		06/02/2011	5.950	1,605,235						3,674,251	04/14/2011
2340		HIALEAH	FL		07/27/2011	6.040	2,286,886						4,909,662	04/29/2011
2341		MONROVIA	CA		06/30/2011	5.970	1,089,826						2,100,093	04/19/2011
2342		HANFORD	CA		08/16/2011	5.520	281,944						1,746,253	05/10/2011
2343		LAKE WYLIE	SC		06/30/2011	6.060	3,234,281						7,988,765	05/03/2011
2344		SAN JUAN CAPISTRANO	CA		06/30/2011	6.100	2,006,852						11,386,947	05/20/2011
2345		ROHNERT PARK	CA		06/30/2011	6.130	1,914,004						3,673,935	05/31/2011
2347		MOREHEAD CITY	NC		06/21/2011	5.900	1,088,190						2,330,083	05/04/2011
2348		ELIZABETHTOWN	PA		07/01/2011	6.100	1,093,004						2,610,617	05/11/2011
2351		SAND CITY	CA		08/09/2011	5.860	2,857,891						7,967,992	06/01/2011
2353		CLEBURNE	TX		09/23/2011	6.320	1,083,690						2,712,619	08/02/2011
2354		MESQUITE	TX		09/23/2011	6.320	1,199,865						4,264,491	08/02/2011
2355		MIDLAND	TX		09/23/2011	6.320	1,045,037						2,565,124	07/26/2011
2356		MAPLE GROVE	MN		07/01/2011	5.650	1,878,892						4,214,424	05/31/2011
2360		AUSTIN	TX		07/11/2011	5.750	678,336						2,536,034	06/16/2011
2362		ROSEVILLE	CA		09/01/2011	5.350	560,949						5,172,332	05/13/2011
2364		THOUSAND OAKS	CA		08/09/2011	6.050	1,603,652						4,058,025	05/15/2011
2365		ARVADA	CO		06/30/2011	5.650	2,097,553						5,546,613	05/24/2011
2366		HILLSBORO	OR		06/30/2011	5.530	6,075,775						20,762,077	05/27/2011
2369		MARRERO	LA		10/07/2011	6.060	2,240,012						4,873,800	08/11/2011
2370		MANDEVILLE	LA		10/07/2011	5.800	1,803,818						3,778,580	08/11/2011
2371		SAN ANTONIO	TX		07/01/2011	5.750	919,231						1,577,679	05/24/2011
2375		BRENHAM	TX		08/05/2011	5.500	1,605,381						5,482,415	06/30/2011
2377		BROADVIEW HEIGHTS	OH		07/15/2011	6.125	1,260,429						2,345,360	06/20/2011
2378		GARDEN GROVE	CA		09/28/2011	5.500	10,035,486						38,128,093	06/23/2011
2379		CHICAGO	IL		08/25/2011	5.900	743,694						1,394,357	06/21/2011
2381		KALAMAZOO	MI		08/01/2011	5.900	1,101,534						2,319,512	06/17/2011
2382		SACRAMENTO	CA		08/30/2011	5.720	2,752,716						7,567,905	06/13/2011
2383		FRESNO	CA		08/31/2011	5.600	1,415,789						4,289,784	07/28/2011

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2385		SAN BERNARDINO	CA		08/09/2011	5.700	2,770,568						5,863,288	06/15/2011
2390		HAWTHORNE	CA		07/26/2011	4.750	2,042,515						5,886,239	06/15/2011
2392		FOX LAKE	IL		09/30/2011	5.900	1,054,512						1,883,467	06/22/2011
2393		SACRAMENTO	CA		08/01/2011	4.950	1,982,165						7,508,881	06/22/2011
2394		PARAMOUNT	CA		08/02/2011	5.320	5,052,226						13,072,750	06/15/2011
2395		MADISON	WI		08/19/2011	5.850	5,188,131						9,690,648	07/15/2011
2396		BROOKLYN	NY		08/04/2011	5.920	3,492,954						6,896,420	06/27/2011
2398		CANOGA PARK	CA		12/15/2011	5.510	1,264,682						4,411,225	07/18/2011
2401		TWIN FALLS	ID		11/09/2011	5.600	5,814,287						10,611,065	07/14/2011
2402		OAKLAND	CA		09/27/2011	5.400	4,805,630						11,780,808	07/11/2011
2404		DENVER	CO		09/20/2011	4.950	998,268						1,780,994	07/25/2011
2406		LARAMIE	WY		11/09/2011	5.540	5,301,818						10,131,744	07/14/2011
2407		PALATINE	IL		09/02/2011	4.900	386,274						1,149,564	07/20/2011
2408		LAKELAND	FL		11/08/2011	5.600	1,759,853						3,650,521	06/16/2011
2410		RENO	NV		12/30/2011	5.300	2,179,937						4,319,531	07/20/2011
2411		HAPEVILLE	GA		09/28/2011	6.000	1,075,355						2,110,759	07/25/2011
2412		RANCHO CUCAMONGA	CA		09/23/2011	5.620	1,481,186						4,794,686	06/25/2011
2413		ROWLAND HEIGHTS	CA		09/26/2011	5.400	4,767,777						13,358,280	07/22/2011
2417		PHOENIX	AZ		08/22/2011	5.750	1,672,016						3,774,367	07/11/2011
2418		COLORADO SPRINGS	CO		10/04/2011	5.600	1,428,434						4,138,268	06/28/2011
2419		RIVERSIDE	CA		10/12/2011	5.770	3,066,076						4,238,761	07/25/2011
2421		ANAHEIM	CA		09/27/2011	5.650	8,978,083						23,532,963	07/27/2011
2422		FORT LAUDERDALE	FL		11/01/2011	5.400	3,800,295						9,424,185	08/30/2011
2423		RANCHO SANTA MARGARI	CA		09/19/2011	5.640	4,348,084						9,842,786	08/18/2011
2428		ALVIN	TX		10/14/2011	5.400	5,510,412						13,118,241	07/29/2011
2429		POTTSTOWN	PA		09/30/2011	5.250	1,478,818						1,970,244	06/28/2011
2430		ENID	OK		09/30/2011	5.250	1,400,583						1,542,923	08/02/2011
2432		CLEVELAND	OH		09/30/2011	5.250	4,162,631						6,770,570	07/12/2011
2433		AUSTELL	GA		09/30/2011	5.250	2,593,836						5,152,190	07/19/2011
2434		SOLON	OH		09/30/2011	5.250	1,604,021						3,221,538	07/07/2011
2435		ST PETERSBURG	FL		09/30/2011	5.250	1,275,380						2,067,654	07/18/2011
2436		WILLOW GROVE	PA		09/30/2011	5.250	1,795,717						3,222,538	06/18/2011
2437		ZANESVILLE	OH		09/30/2011	5.250	1,185,403						1,883,021	06/18/2011
2438		FAYETTEVILLE	NC		10/11/2011	5.250	4,053,711						11,066,970	08/05/2011
2443		TYLER	TX		11/28/2011	5.520	5,047,238						8,824,295	07/25/2011
2444		PEARLAND	TX		12/29/2011	5.650	1,089,840						6,651,579	07/27/2011
2448		EMERYVILLE	CA		09/29/2011	5.900	2,394,667						6,244,531	07/28/2011
2449		BARRINGTON	IL		12/30/2011	5.450	2,303,176						4,381,331	08/17/2011
2451		EDEN PRAIRIE	MN		08/05/2011	7.000	2,156,002						4,803,687	09/09/2009
2453		LINTHICUM	MD		09/29/2011	5.750	1,345,439						4,898,388	06/20/2011
2454		CHICAGO	IL		10/20/2011	5.720	1,608,838						3,717,625	08/04/2011
2455		NORTH LAS VEGAS	NV		10/27/2011	5.500	5,580,692						8,485,633	10/07/2011
2460		DUNEDIN	FL		10/25/2011	5.413	1,363,965						2,941,840	08/29/2011
2461		WALNUT CREEK	CA		12/08/2011	5.500	4,636,424						9,548,023	08/12/2011
2462		THOUSAND OAKS	CA		12/15/2011	5.500	1,003,121						2,738,307	08/15/2011
2466		HOFFMAN ESTATES	IL		10/27/2011	7.375	1,268,122						2,810,993	08/02/2011
2468		DOWNERS GROVE	IL		11/03/2011	5.750	1,902,072						3,222,974	09/12/2011
2473		LISLE	IL		09/02/2011	4.900	443,579						1,212,524	07/20/2011
2474		CHICAGO	IL		09/02/2011	4.900	543,670						1,426,932	07/20/2011
2477		LA CROSSE	WI		12/08/2011	5.800	6,362,586						14,382,301	10/12/2011
2480		HOUSTON	TX		12/21/2011	5.500	1,468,641						5,760,277	09/06/2011
2481		AZUSA	CA		10/03/2011	5.900	3,207,308						6,122,367	08/18/2011
2482		DAYTON	OH		01/06/2012	5.500	1,177,534						3,681,478	09/26/2011
2490		PALATINE	IL		10/26/2012	4.550	3,845,950						9,641,441	09/13/2011
2492		CARRBORO	NC		12/28/2011	5.500	1,404,757						5,129,377	09/23/2011
2498		COLORADO SPRINGS	CO		12/09/2011	5.400	1,566,509						3,819,410	09/27/2011
2499		ST LOUIS	MO		10/31/2011	5.350	1,838,446						4,435,103	09/08/2011
2504		INDIAN WELLS	CA		11/28/2011	5.250	3,261,238						7,418,018	09/30/2011
2505		BROWNSTOWN	MI		10/28/2011	4.600	2,427,506						12,770,073	09/16/2011
2509		EAGAN	MN		10/31/2011	5.600	509,134						3,357,741	09/22/2011
2511		ROGERS	MN		05/18/2012	5.560	1,776,864						4,732,972	10/28/2011

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2512		ANNANDALE	VA		03/12/2012	5.300	6,770,699						9,210,429	10/17/2011
2515		CHICAGO	IL		12/12/2011	5.300	923,203						2,000,324	11/08/2011
2519		HICKSVILLE	NY		01/05/2012	5.375	1,063,969						3,318,137	11/26/2011
3006		RALEIGH	NC		11/22/2011	5.375	1,526,134						4,653,138	10/21/2011
3016		LYNNWOOD	WA		01/11/2012	5.150	7,129,861						18,561,475	01/04/2012
3020		CAMPBELL	CA		12/29/2011	5.300	952,541						3,275,560	11/15/2011
3023		NAMPA	ID		01/30/2012	5.400	2,310,072						5,502,997	11/09/2011
3026		TEMPLETON	CA		02/17/2012	5.350	1,085,173						15,554,223	11/18/2011
3031		INDIANAPOLIS	IN		12/27/2011	5.500	1,322,059						3,161,239	11/07/2011
3036		SEATTLE	WA		01/10/2012	5.250	7,817,835						24,166,265	11/09/2011
3037		MONTEREY PARK	CA		04/19/2012	4.450	2,174,813						3,928,269	01/21/2011
3040		APPLE VALLEY	CA		11/16/2011	5.350	1,456,495						3,460,941	10/24/2011
3041		APPLE VALLEY	CA		11/16/2011	5.350	1,387,911						6,435,788	10/24/2011
3045		PORTLAND	OR		12/14/2011	5.050	4,919,226						16,714,134	10/26/2011
3047		LITTLETON	CO		12/09/2011	5.200	1,425,260						3,597,914	10/27/2011
3048		BELLEVUE	WA		01/17/2012	5.250	1,534,266						6,966,033	09/13/2011
3050		CHANDLER	AZ		01/03/2012	5.450	1,738,845						3,654,958	10/24/2011
3052		WASHINGTON	DC		12/14/2011	5.450	446,864						2,288,934	10/28/2011
3053		ARROYO GRANDE	CA		12/27/2011	4.900	452,106						3,434,545	12/01/2011
3063		HOUSTON	TX		01/18/2012	5.500	1,619,671						3,196,102	11/30/2011
3066		TWINSBURG	OH		02/22/2012	4.950	4,591,794						9,900,840	12/02/2011
3068		WOODINVILLE	WA		12/21/2011	5.600	3,548,032						6,537,681	11/11/2011
3080		PORTLAND	OR		02/29/2012	5.530	4,656,543						18,915,027	12/02/2011
3082		COLUMBIA	SC		03/05/2012	4.550	3,720,559						9,303,106	01/06/2012
3083		MARTINSVILLE	VA		04/17/2012	5.450	6,835,804						15,700,336	03/21/2012
3089		WOODSIDE	NY		03/23/2012	5.250	2,516,044						7,160,857	12/28/2011
3095		DAVENPORT	FL		05/30/2012	5.250	2,030,150						4,795,652	02/29/2012
3096		PORT ARTHUR	TX		01/31/2012	5.250	2,685,114						6,972,026	12/16/2011
3100		PORTLAND	OR		01/20/2012	4.850	2,947,909						10,574,200	12/16/2011
3111		BRYAN	TX		02/17/2012	5.500	1,163,246						904,078	12/09/2011
3114		LAYTON	UT		03/05/2012	5.250	2,779,953						3,682,122	12/20/2011
3121		COLUMBUS	OH		02/29/2012	5.250	2,879,296						4,285,547	12/20/2011
3122		SEATTLE	WA		05/03/2012	5.450	1,191,831						15,145,023	02/15/2012
3125		DOVER	NJ		03/23/2012	5.200	2,955,876						6,344,559	12/22/2011
3126		DOVER	NJ		03/23/2012	5.200	1,435,649						4,123,203	12/22/2011
3130		SARASOTA	FL		04/27/2012	6.200	2,105,488						4,514,647	01/25/2012
3132		LAS VEGAS	NV		01/13/2012	5.150	3,142,506						17,963,722	12/14/2011
3136		LONG ISLAND CITY	NY		06/22/2012	5.400	1,538,839						5,107,274	02/16/2012
3138		ST LOUIS	MO		03/20/2012	5.250	1,397,298						3,306,315	01/13/2012
3140		RENO	NV		02/23/2012	5.250	1,289,638						8,326,678	01/05/2012
3142		SACRAMENTO	CA		02/21/2012	5.500	1,186,744						3,199,999	01/16/2012
3145		SEATTLE	WA		03/14/2012	5.300	1,860,168						4,943,182	02/14/2012
3155		SAN ANTONIO	TX		10/05/2012	4.850	2,349,947						4,642,123	07/25/2012
3157		ORLANDO	FL		05/18/2012	5.000	1,189,561						4,899,302	02/28/2012
3161		WINCHESTER	VA		04/10/2012	5.500	1,564,268						5,950,816	02/03/2012
3167		LANCASTER	TX		03/01/2012	5.400	1,818,765						2,731,492	02/06/2012
3169		PHOENIX	AZ		03/15/2012	5.650	463,764						3,433,459	02/08/2012
3171		CHARLOTTESVILLE	VA		06/12/2012	5.300	2,826,388						5,357,721	03/05/2012
3174		KIRKLAND	WA		01/18/2013	4.500	1,326,065						2,323,934	11/16/2012
3176		OVERLAND PARK	KS		07/13/2012	5.250	1,340,942						5,544,611	05/02/2012
3178		SAN ANTONIO	TX		03/28/2012	5.200	3,631,535						10,231,754	02/13/2012
3189		BEAUMONT	TX		03/13/2012	4.750	1,630,764						3,129,786	02/15/2012
3191		SCOTTSDALE	AZ		03/15/2012	5.650	339,241						3,351,150	02/07/2012
3192		YUKON	OK		05/31/2012	5.000	1,180,712						3,953,466	03/20/2012
3199		CLEARWATER	FL		04/27/2012	4.950	968,752						3,137,177	02/23/2012
3214		FAYETTEVILLE	NC		04/24/2012	5.070	1,195,252						2,430,010	02/20/2012
3223		PANAMA CITY BEACH	FL		05/18/2012	5.230	3,590,101						9,406,303	04/11/2012
3233		GREENWOOD	IN		07/05/2012	5.200	2,595,575						4,198,811	04/15/2012
3237		GREENVILLE	NC		04/26/2012	5.050	1,315,626						2,531,933	03/08/2012
3240		SANTA ANA	CA		07/18/2012	5.050	1,489,376						3,173,200	06/11/2012
3245		BURIEN	WA		07/31/2012	5.050	1,604,349						3,143,957	06/11/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3246		TEMPE	AZ		05/22/2012	5.250	1,561,647						3,098,338	03/26/2012
3252		VALDOSTA	GA		05/23/2012	5.220	1,755,628						3,120,973	03/30/2012
3259		BUFFALO GROVE	IL		06/04/2012	4.700	1,045,167						3,384,767	03/04/2012
3264		LAS VEGAS	NV		07/31/2012	4.375	1,761,995						4,891,990	04/03/2012
3265		LAS VEGAS	NV		07/31/2012	4.375	2,642,992						7,219,289	04/05/2012
3273		CHESAPEAKE	VA		06/28/2012	5.350	5,027,158						13,498,936	05/04/2012
3275		CARPENTERSVILLE	IL		06/11/2012	5.100	1,058,935						975,698	03/31/2012
3276		SAN MARCOS	CA		06/04/2012	5.125	2,209,412						5,342,137	04/05/2012
3279		LITTLETON	CO		04/18/2012	5.200	931,567						2,615,819	03/30/2012
3285		HOUSTON	TX		05/23/2012	4.800	4,155,988						8,845,898	04/04/2012
3297		LAS VEGAS	NV		06/22/2012	5.450	2,524,341						4,265,104	04/30/2012
3300		NEW CASTLE	DE		08/28/2012	4.950	2,120,612						4,591,438	05/18/2012
3301		NEW CASTLE	DE		08/28/2012	4.950	942,465						2,110,000	05/27/2012
3302		NEW CASTLE	DE		08/28/2012	4.950	1,649,336						4,098,630	05/16/2012
3307		ARCADIA	CA		07/24/2012	4.850	6,568,726						20,804,208	05/02/2012
3310		VENICE	FL		05/10/2012	4.950	1,689,338						3,421,440	04/20/2012
3311		SAN ANTONIO	TX		07/25/2012	5.000	3,655,899						6,596,095	05/23/2012
3312		SAN DIEGO	CA		05/03/2012	4.300	1,567,358						5,281,340	04/11/2012
3316		NILES	IL		09/28/2012	5.000	1,184,392						3,191,895	08/01/2012
3317		BRADENTON	FL		08/21/2012	5.250	898,409						2,371,500	05/22/2012
3319		TUCSON	AZ		06/29/2012	5.100	795,367						3,761,560	05/30/2012
3320		TUCSON	AZ		06/08/2012	5.250	1,019,506						2,881,471	05/30/2012
3321		MESA	AZ		06/26/2012	5.250	2,173,318						4,688,023	05/09/2012
3325		HOUSTON	TX		08/17/2012	5.000	2,886,991						12,457,292	06/14/2012
3329		RICHMOND	KY		07/30/2012	5.250	3,543,561						11,968,267	06/06/2012
3335		SCOTTSDALE	AZ		05/30/2012	5.280	1,066,558						2,860,480	03/15/2012
3336		MIDVALE	UT		06/29/2012	4.625	6,729,539						11,060,654	05/23/2012
3338		SANDY SPRINGS	GA		08/03/2012	5.050	1,365,325						2,554,591	05/23/2012
3339		NAPERVILLE	IL		08/31/2012	4.550	4,669,359						7,763,783	03/30/2012
3341		GOLDSBORO	NC		09/28/2012	4.950	2,681,732						5,982,200	06/15/2012
3343		RENO	NV		07/25/2012	4.900	3,243,277						10,361,800	05/18/2012
3344		SAN DIEGO	CA		06/29/2012	5.050	1,782,447						6,275,509	06/13/2012
3346		BEVERLY HILLS	CA		05/23/2013	5.050	1,224,619						5,045,814	09/11/2012
3348		TORRANCE	CA		07/18/2012	5.000	1,879,195						3,095,560	05/18/2012
3349		BROOKINGS	OR		07/20/2012	4.850	1,716,600						4,365,734	05/24/2012
3350		MEDFORD	OR		10/10/2012	4.950	1,871,968						8,194,349	08/15/2012
3351		MESA	AZ		06/22/2012	5.375	1,704,709						3,871,578	05/10/2012
3352		ST PAUL	MN		07/31/2012	5.375	728,122						1,691,271	05/17/2012
3359		CHESAPEAKE	VA		08/29/2012	4.750	1,738,676						4,429,893	07/03/2012
3360		SANTA CRUZ	CA		07/26/2012	5.000	1,957,491						4,642,579	06/04/2012
3361		STRONGSVILLE	OH		03/15/2013	4.650	2,851,974						4,398,325	02/05/2013
3364		BROOKFIELD	WI		09/11/2012	4.600	5,485,906						14,578,127	04/16/2012
3366		NEWARK	DE		11/02/2012	5.250	2,970,524						3,333,440	07/30/2012
3367		SANTA MARIA	CA		09/13/2012	4.900	1,496,904						4,387,096	08/08/2012
3373		ARDEN HILLS	MN		10/17/2012	5.000	2,913,975						6,446,016	06/14/2012
3374		HIRAM	GA		09/24/2012	4.750	2,591,135						6,363,636	07/11/2012
3375		TUCSON	AZ		09/10/2012	4.800	2,554,080						4,926,341	07/26/2012
3377		JENNINGS	MO		08/01/2012	4.700	1,319,733						2,892,335	06/14/2012
3378		DOLTON	IL		08/01/2012	4.700	2,350,605						4,437,554	06/13/2012
3379		SAN ANTONIO	TX		09/21/2012	4.800	2,815,487						7,341,548	07/27/2012
3380		GRAND PRAIRIE	TX		07/16/2012	4.750	2,399,433						4,872,000	06/21/2012
3382		Santa Clarita	CA		11/08/2012	4.950	1,287,693						2,655,677	07/26/2012
3384		THORNTON	CO		08/08/2012	5.000	1,381,020						3,077,935	06/15/2012
3385		NILES	IL		08/30/2012	4.950	2,202,862						3,969,259	06/28/2012
3394		ST PETERSBURG	FL		09/20/2012	4.600	712,272						4,063,663	08/08/2012
3395		NAPLES	FL		08/30/2012	4.700	2,329,950						3,874,764	07/03/2012
3397		NEW YORK	NY		12/31/2012	4.500	625,135						3,524,267	12/14/2012
3398		PANORAMA CITY	CA		09/20/2012	4.900	1,012,234						3,445,690	07/19/2012
3401		DENVILLE	NJ		09/20/2012	4.850	3,231,635						10,688,214	07/11/2012
3402		DRAPER	UT		09/28/2012	4.750	2,355,601						7,889,016	08/17/2012
3407		TEMECULA	CA		08/30/2012	4.700	3,497,059						5,746,767	07/10/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3410		HILLSBORO	OR		08/16/2012	4.500	514,057						3,045,800	07/05/2012
3411		DALLAS	TX		09/25/2012	4.700	1,073,514						1,723,813	07/11/2012
3413		ORLANDO	FL		12/19/2012	4.750	6,542,482						12,507,506	06/30/2012
3420		STERLING HEIGHTS	MI		09/20/2012	4.950	1,969,671						3,777,778	07/17/2012
3424		FARMINGTON	NM		11/30/2012	5.000	892,543						2,046,782	08/06/2012
3433		FISHERS	IN		10/12/2012	4.950	1,417,171						2,767,018	08/28/2012
3434		FISHERS	IN		10/12/2012	4.950	801,036						1,527,212	09/28/2012
3435		AUSTIN	TX		11/30/2012	4.500	1,659,131						5,802,101	08/30/2012
3436		BLUFFTON	SC		10/03/2012	4.750	2,370,855						5,613,139	08/15/2012
3437		DALLAS	TX		08/20/2012	4.500	7,133,781						15,513,229	08/03/2012
3439		ST PETERSBURG	FL		09/07/2012	4.750	840,138						2,042,566	08/07/2012
3442		WASHINGTON	DC		11/28/2012	4.750	2,992,903						7,610,014	09/26/2012
3444		BELLEVUE	WA		08/31/2012	4.500	4,826,036						13,031,120	07/15/2012
3451		PITTSBURGH	PA		11/16/2012	5.370	1,604,986						3,422,718	09/04/2012
3452		SEATTLE	WA		10/05/2012	4.350	4,736,660						14,459,762	09/07/2012
3454		DISTRICT HEIGHTS	MD		09/19/2012	4.350	1,770,715						3,859,569	08/18/2012
3455		ABINGDON	MD		11/01/2012	4.420	5,178,991						17,783,978	09/24/2012
3458		NOVI	MI		11/19/2012	4.640	4,662,479						12,389,729	09/14/2012
3459		SALT LAKE CITY	UT		11/09/2012	4.700	1,167,781						2,925,127	09/19/2012
3460		CHANHASSEN	MN		11/05/2012	4.840	2,107,343						3,842,250	09/17/2012
3463		SAN DIEGO	CA		12/31/2012	4.650	5,134,540						11,756,563	09/12/2012
3465		LOS ANGELES	CA		12/28/2012	4.650	4,278,715						6,161,007	09/17/2012
3466		FRESNO	CA		10/17/2012	4.550	2,198,647						5,179,926	08/15/2012
3467		GRAPEVINE	TX		12/13/2012	4.500	2,135,256						4,646,675	10/15/2012
3470		ELGIN	IL		10/26/2012	4.750	1,726,950						3,310,412	09/01/2012
3474		ORLANDO	FL		01/24/2013	4.500	1,790,048						6,469,639	09/05/2012
3476		AUSTIN	TX		12/05/2012	4.550	3,483,535						6,748,047	09/30/2012
3477		SAN RAFAEL	CA		12/18/2012	4.600	2,377,763						8,493,449	09/24/2012
3478		COLUMBIA	MD		11/01/2012	4.510	10,003,270						18,416,673	09/25/2012
3479		HAMPSTEAD	MD		11/01/2012	4.630	2,858,030						9,549,169	09/21/2012
3480		PHOENIX	AZ		10/24/2012	4.680	798,826						4,071,429	09/17/2012
3481		CANTON	OH		11/16/2012	4.740	5,858,529						13,031,873	09/20/2012
3483		BOTHELL	WA		11/05/2012	4.350	2,535,591						6,950,912	10/04/2012
3485		METAIRIE	LA		11/26/2012	4.670	2,134,362						3,841,273	09/28/2012
3486		WEATHERFORD	TX		10/09/2012	4.800	1,041,450						2,198,322	09/04/2012
3487		DALLAS	TX		09/24/2012	4.550	4,416,152						8,814,026	08/22/2012
3489		AUSTIN	TX		10/17/2012	4.650	2,124,306						8,367,544	09/27/2012
3490		SAN ANGELO	TX		11/15/2012	4.650	2,885,426						5,782,599	10/04/2012
3491		ALGONQUIN	IL		10/26/2012	4.750	1,513,720						2,573,341	08/31/2012
3497		FALLSTON	MD		11/27/2012	4.550	2,525,046						5,960,815	10/29/2012
3498		WHEATON	IL		12/11/2012	4.450	1,421,886						3,348,138	10/05/2012
3503		ODESSA	FL		10/30/2012	4.650	2,281,608						6,202,901	09/28/2012
3504		SAN ANTONIO	TX		11/30/2012	4.550	4,684,342						9,127,776	10/11/2012
3512		OGDEN	UT		12/21/2012	4.350	4,965,742						9,722,040	10/26/2012
3516		LANDOVER	MD		06/17/2013	4.400	2,670,060						5,791,453	01/06/2013
3517		GRAND PRAIRIE	TX		10/29/2012	4.950	1,755,226						3,034,923	09/30/2012
3530		ORLANDO	FL		12/06/2012	4.650	1,842,281						5,253,780	10/16/2012
3533		SANTA ANA	CA		12/31/2012	4.700	1,870,760						4,693,714	10/04/2012
3535		AUSTIN	TX		12/28/2012	4.650	1,904,275						4,168,170	10/15/2012
3536		BURNSVILLE	MN		01/14/2013	4.450	595,392						1,595,822	10/08/2012
3537		EDINA	MN		01/14/2013	4.450	527,386						1,553,152	10/11/2012
3539		GARLAND	TX		12/26/2012	4.450	1,228,655						3,197,787	10/12/2012
3546		SANTA MONICA	CA		01/29/2013	4.500	2,652,210						6,634,126	11/06/2012
3554		FAYETTEVILLE	NC		12/19/2012	4.250	3,338,341						8,578,111	10/26/2012
3557		SHERWOOD	OR		12/27/2012	4.650	2,481,622						5,413,620	11/20/2012
3559		RALEIGH	NC		12/20/2012	4.550	1,340,856						2,184,331	11/05/2012
3561		NASHVILLE	TN		04/05/2013	4.700	2,663,100						6,383,933	10/24/2012
3562		DOWNERS GROVE	IL		02/11/2013	4.500	4,067,351						7,188,497	11/14/2012
3563		SANTA ANA	CA		02/28/2013	4.550	902,588						1,945,600	11/14/2012
3566		SANTA MONICA	CA		12/06/2012	6.200	4,203,702						14,182,422	10/22/2012
3567		TUKWILA	WA		12/04/2012	4.360	4,730,286						12,004,419	10/26/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3568		BELLEVUE	WA		12/14/2012	4.350	1,616,163						3,503,325	10/26/2012
3570		RANCHO CORDOVA	CA		12/21/2012	4.550	3,403,144						8,669,901	10/11/2012
3573		BREA	CA		02/07/2013	4.850	2,885,921						10,263,176	10/25/2012
3577		AUSTIN	TX		12/28/2012	4.400	4,772,282						15,713,758	11/12/2012
3579		SHAKER HEIGHTS	OH		02/27/2013	4.700	800,933						1,548,888	01/15/2013
3580		FRESNO	CA		05/28/2013	5.100	1,703,873						7,384,324	11/14/2012
3582		ONTARIO	CA		06/27/2013	4.750	814,750						2,517,989	12/03/2012
3583		FRESNO	CA		04/03/2013	4.900	1,216,534						2,400,000	01/23/2013
3584		BELLEVUE	WA		12/14/2012	4.350	2,220,123						3,565,004	11/19/2012
3589		NORTHRIDGE	CA		02/28/2013	5.200	986,738						2,971,129	01/02/2013
3590		WESTLAKE	OH		02/26/2013	4.750	3,007,139						9,578,765	11/23/2012
3592		SAN FRANCISCO	CA		02/27/2013	4.650	1,600,138						4,244,818	12/19/2012
3594		ROCHESTER	NY		03/15/2013	4.500	1,032,276						3,834,777	01/04/2013
3601		CLOVIS	CA		02/28/2013	4.700	850,609						1,795,419	01/10/2013
3612		DALLAS	TX		12/05/2012	4.650	649,192						1,208,399	11/14/2012
3619		FRESNO	CA		02/28/2013	4.625	1,199,438						1,863,414	12/27/2012
3620		PRAIRIE VILLAGE	KS		02/25/2013	4.250	1,280,452						3,001,440	10/18/2012
3623		FORT COLLINS	CO		04/05/2013	4.350	6,092,478						10,839,977	01/12/2013
3627		SALT LAKE CITY	UT		02/05/2013	4.500	693,529						2,339,627	12/06/2012
3630		PORT ARTHUR	TX		03/01/2013	4.600	1,310,770						3,791,850	01/31/2013
3631		MURRAY	UT		02/01/2013	4.750	2,235,722						4,573,966	12/21/2012
3639		SEGUIN	TX		02/01/2013	4.650	1,261,326						3,542,620	01/04/2013
3648		BURNSVILLE	MN		02/28/2013	4.700	947,308						2,447,348	01/25/2013
3651		MODESTO	CA		03/28/2013	4.700	4,365,068						7,930,261	01/21/2013
3653		BUENA PARK	CA		02/28/2013	4.400	856,200						5,265,029	01/02/2013
3654		HIGH POINT	NC		01/11/2013	4.600	1,285,849						2,849,144	01/05/2013
3655		ORANGE	CA		03/28/2013	4.650	1,664,953						3,144,818	02/08/2013
3656		PLAINFIELD	IN		04/15/2013	4.750	2,829,107						13,734,004	01/22/2013
3660		TUCSON	AZ		03/20/2013	4.520	246,939						1,723,019	02/08/2013
3662		TUCSON	AZ		03/20/2013	4.520	352,107						1,282,688	02/08/2013
3664		GRAPEVINE	TX		03/20/2013	4.540	3,426,129						7,486,988	02/04/2013
3671		COMMERCE	MI		03/11/2013	4.670	1,437,606						3,175,018	02/01/2013
3673		CONROE	TX		03/26/2013	4.400	1,254,432						3,985,714	01/22/2013
3676		KENTWOOD	MI		08/06/2013	4.550	628,381						1,275,081	03/21/2013
3677		SAN JOSE	CA		04/11/2013	4.550	2,173,468						6,170,565	02/05/2013
3683		FONTANA	CA		02/27/2013	4.950	2,104,977						4,319,868	01/30/2013
3686		WESTMINSTER	CA		05/23/2013	4.350	12,960,112						34,573,762	03/24/2013
3691		HOUSTON	TX		03/22/2013	4.400	4,435,280						9,967,363	01/17/2013
3692		ISLANDIA	NY		03/22/2013	4.500	1,536,832						5,125,291	01/22/2013
3695		LACEY	WA		05/01/2013	4.400	1,326,062						5,959,310	02/26/2013
3698		HOMETOWN	IL		02/28/2013	4.050	2,948,634						7,490,554	02/14/2013
3702		PEORIA	AZ		03/05/2013	4.400	2,976,240						6,631,034	02/07/2013
3703		INGLEWOOD	CA		06/17/2013	4.500	7,848,924						15,238,711	03/21/2013
3704		LYNNWOOD	WA		03/18/2013	4.350	4,073,321						11,327,661	02/05/2013
3705		DU QUOIN	IL		03/22/2013	4.400	975,686						2,298,869	01/29/2013
3706		DOTHAN	AL		04/24/2013	4.600	591,917						1,149,148	03/23/2013
3707		AUGUSTA	GA		04/24/2013	4.600	591,917						1,322,307	03/29/2013
3708		LAKEWOOD	NY		04/24/2013	4.600	686,951						1,413,936	03/09/2013
3711		LODI	CA		07/10/2013	4.150	855,106						3,802,260	02/20/2013
3715		PIKESVILLE	MD		04/01/2013	4.680	3,884,249						8,319,187	02/27/2013
3716		PIKESVILLE	MD		05/29/2013	4.610	1,132,948						1,686,570	03/22/2013
3717		PORTLAND	OR		04/30/2013	4.500	10,134,959						23,671,253	03/13/2013
3718		SANTA CLARITA	CA		05/08/2013	4.550	1,211,897						3,018,545	02/19/2013
3720		OCALA	FL		05/06/2013	4.650	1,316,113						3,017,309	02/08/2013
3723		MILWAUKIE	OR		04/30/2013	4.750	2,020,769						7,116,085	02/27/2013
3724		NORTH LAS VEGAS	NV		04/09/2013	4.500	3,967,695						7,967,280	03/01/2013
3726		SALT LAKE CITY	UT		04/10/2013	4.700	807,491						1,666,061	02/20/2013
3733		RAYTOWN	MO		03/22/2013	4.550	868,102						1,625,226	03/11/2013
3734		EMERYVILLE	CA		03/27/2013	4.501	3,466,831						8,054,647	02/21/2013
3735		SEATTLE	WA		04/12/2013	4.560	2,173,044						5,512,801	03/08/2013
3743		ROME	GA		07/12/2013	4.770	3,273,371						11,465,146	05/03/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3744		JEFFERSON CITY	MO		09/20/2013	4.500	6,400,167						9,980,480	06/18/2013
3745		SAMMAMISH	WA		04/05/2013	4.610	1,289,575						3,249,234	03/11/2013
3746		SANFORD	FL		05/08/2013	4.750	1,278,149						2,476,344	03/31/2013
3750		MT PLEASANT	TX		06/03/2013	4.450	2,307,905						5,246,994	04/21/2013
3753		LILBURN	GA		05/29/2013	4.275	594,786						3,547,235	04/17/2013
3758		SAN JOSE	CA		05/30/2013	5.000	2,408,669						7,344,886	03/19/2013
3765		PORTLAND	OR		06/06/2013	4.520	999,345						6,464,163	03/28/2013
3768		CANOGA PARK	CA		06/28/2013	4.840	2,652,774						5,873,230	04/03/2013
3769		REDWOOD CITY	CA		06/28/2013	4.370	1,025,158						3,270,057	05/01/2013
3770		THORNTON	CO		05/01/2013	4.860	1,892,944						3,808,483	03/25/2013
3771		SPARKS	NV		05/03/2013	4.550	709,327						1,905,939	04/03/2013
3774		SANTA MONICA	CA		09/26/2013	4.800	1,368,714						9,499,483	07/24/2013
3775		SHEBOYGAN	WI		04/04/2013	4.650	1,355,436						3,000,497	03/26/2013
3778		MILL VALLEY	CA		10/15/2013	5.030	4,597,174						12,740,708	08/16/2013
3782		SAN DIEGO	CA		06/18/2013	4.700	1,218,404						2,797,545	04/17/2013
3789		SANTA MONICA	CA		06/13/2013	4.400	1,731,128						5,108,676	04/30/2013
3795		COLORADO SPRINGS	CO		07/09/2013	4.700	1,756,993						3,483,871	04/22/2013
3800		MADISON HEIGHTS	MI		08/19/2013	4.700	1,148,634						1,853,337	06/19/2013
3801		COLLEGE STATION	TX		06/24/2013	4.750	5,283,318						9,667,805	04/18/2013
3802		CLEVELAND HEIGHTS	OH		11/01/2013	4.900	2,274,306						4,633,437	05/31/2013
3805		CLIFFSIDE PARK	NJ		12/31/2013	4.950	908,534						2,063,614	06/27/2013
3808		ALBUQUERQUE	NM		05/30/2013	4.400	2,246,785						4,463,430	04/30/2013
3809		DOWNEY	CA		06/04/2013	4.250	1,376,575						3,064,083	05/10/2013
3818		LAS VEGAS	NV		07/30/2013	4.500	3,491,882						9,003,291	06/19/2013
3819		VALLEJO	CA		08/01/2013	4.450	1,425,737						2,345,137	05/30/2013
3821		VALLEJO	CA		08/01/2013	4.450	3,186,911						5,893,319	05/30/2013
3825		SEATTLE	WA		06/28/2013	4.400	2,188,352						5,597,369	05/10/2013
3826		WESTFIELD	IN		05/30/2013	4.500	1,133,703						3,089,623	05/08/2013
3827		ASHTABULA	OH		08/30/2013	4.500	571,475						1,345,123	06/28/2013
3837		FLORENCE	KY		07/30/2013	4.660	727,128						2,162,648	05/29/2013
3838		CHINO HILLS	CA		08/28/2013	5.110	1,240,242						3,004,658	05/28/2013
3849		LONGVIEW	TX		08/08/2013	4.970	2,709,363						6,031,635	07/12/2013
3851		ANGELS CAMP	CA		07/22/2013	4.560	3,390,305						6,101,004	06/03/2013
3853		SANTA BARBARA	CA		07/30/2013	4.500	1,565,051						3,379,170	06/12/2013
3854		WEST VALLEY CITY	UT		08/01/2013	4.400	892,562						2,298,248	06/03/2013
3857		GOOSE CREEK	SC		07/30/2013	4.280	1,403,683						5,957,108	06/18/2013
3859		BLOOMFIELD HILLS	MI		08/19/2013	4.700	836,841						2,235,247	06/20/2013
3860		BEVERLY HILLS	MI		08/19/2013	4.700	1,788,538						4,257,652	06/20/2013
3864		HAWTHORNE	CA		09/12/2013	5.100	3,756,659						10,726,543	06/12/2013
3867		OLATHE	KS		09/30/2013	4.450	2,052,175						4,441,539	07/01/2013
3868		CHULA VISTA	CA		09/19/2013	4.710	1,140,344						3,039,402	07/29/2013
3869		CARLSBAD	CA		09/23/2013	4.710	1,140,344						3,004,107	07/25/2013
3870		CHICAGO	IL		10/18/2013	5.130	2,572,081						5,760,896	07/29/2013
3872		SONOMA	CA		09/09/2013	4.700	2,379,315						5,571,469	07/22/2013
3874		EL CAJON	CA		09/12/2013	4.500	2,709,521						5,352,886	07/26/2013
3876		GRESHAM	OR		09/18/2013	5.250	2,035,673						4,708,700	07/25/2013
3881		AUSTIN	TX		09/05/2013	4.650	1,703,641						4,341,232	06/21/2013
3886		SAN ANTONIO	TX		09/11/2013	5.030	828,689						1,920,010	07/12/2013
3887		HOUSTON	TX		07/31/2013	4.670	1,395,336						3,678,262	06/12/2013
3888		SAN ANTONIO	TX		09/11/2013	5.030	718,506						1,000,202	07/15/2013
3889		NEW BRAUNFELS	TX		09/26/2013	4.900	2,295,835						5,996,974	07/31/2013
3891		SOLON	OH		08/22/2013	4.750	1,396,098						3,331,632	07/08/2013
3893		LAKEWOOD	OH		09/18/2013	4.650	2,628,884						4,963,597	07/09/2013
3896		TACOMA	WA		09/30/2013	4.720	1,659,426						5,419,561	06/28/2013
3897		PENDLETON	OR		09/30/2013	4.720	677,292						1,821,613	06/28/2013
3898		PORTLAND	OR		09/30/2013	4.720	575,719						1,499,310	06/28/2013
3899		PFLUGERVILLE	TX		08/29/2013	4.600	769,501						1,331,960	07/05/2013
3900		VAN NUYS	CA		09/04/2013	4.850	743,338						2,638,089	08/12/2013
3901		BRIGHTON	MI		10/04/2013	5.320	1,254,273						2,899,065	08/09/2013
3904		HOLLYWOOD	CA		09/25/2013	4.750	1,483,926						3,767,386	07/11/2013
3906		DEPEW	NY		09/20/2013	4.800	1,099,331						2,514,318	07/19/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3914		KENNEWICK	WA		10/01/2013	5.130	2,490,797						5,794,476	07/17/2013
3916		HENDERSON	NV		08/02/2013	4.660	3,197,277						7,534,184	06/21/2013
3917		DEER PARK	TX		09/11/2013	4.610	1,164,680						1,565,945	08/05/2013
3918		KENNESAW	GA		09/11/2013	4.610	1,659,443						3,209,082	07/31/2013
3920		MIAMI	FL		07/31/2013	4.790	2,869,821						7,509,736	07/11/2013
3923		LAS VEGAS	NV		08/27/2013	4.580	2,156,885						5,661,165	07/17/2013
3929		FARMINGTON	NM		09/12/2013	4.860	2,974,102						5,391,725	07/24/2013
3932		BAY SHORE	NY		10/30/2013	5.090	749,464						2,163,013	08/24/2013
3936		NANTUCKET	MA		10/15/2013	5.290	1,420,757						2,173,357	08/20/2013
3944		MERCED	CA		09/30/2013	4.900	767,863						3,024,375	07/31/2013
3945		TAMPA	FL		01/24/2014	5.250	2,279,716						4,357,235	10/08/2013
3946		FRONT ROYAL	VA		11/05/2013	5.100	595,341						1,569,600	09/26/2013
3947		HENDERSON	NV		11/05/2013	5.100	552,778						2,226,519	09/23/2013
3948		MARYLAND HEIGHTS	MO		10/23/2013	4.900	5,734,309						15,758,220	08/08/2013
3956		SAN DIEGO	CA		10/23/2013	4.600	2,018,890						5,818,761	08/09/2013
3960		SANTA ROSA	CA		10/15/2013	4.950	3,001,895						5,224,679	09/04/2013
3964		GLENDALE	AZ		12/02/2013	5.150	1,157,010						2,696,525	10/15/2013
3972		SALT LAKE CITY	UT		02/05/2014	4.490	1,075,492						1,623,807	11/18/2013
3973		WOODMERE	OH		12/04/2013	4.800	1,461,995						3,360,387	09/19/2013
3977		PLEASANTON	CA		09/30/2013	5.000	2,644,427						4,293,441	08/28/2013
3979		CLEVELAND	OH		12/04/2013	4.800	1,000,295						2,306,836	09/19/2013
3980		CLEVELAND	OH		12/04/2013	4.800	1,100,351						1,783,612	09/19/2013
3986		LAS VEGAS	NV		10/23/2013	5.180	847,205						2,512,173	09/18/2013
3987		BIRMINGHAM	AL		11/01/2013	4.800	2,327,760						5,557,806	09/30/2013
3989		ANTIOCH	CA		10/08/2013	5.350	2,495,389						3,373,611	09/25/2013
3990		GREENVILLE	TX		10/24/2013	5.350	1,279,527						2,548,934	09/09/2013
3993		AVONDALE	AZ		11/22/2013	4.940	1,681,401						4,488,873	10/14/2013
3994		LAYTON	UT		05/27/2014	5.380	943,939						1,364,333	09/23/2013
3997		SIOUX FALLS	SD		11/14/2013	4.950	2,755,819						5,848,388	10/21/2013
3998		TUCSON	AZ		12/06/2013	5.160	1,493,941						3,170,755	09/27/2013
3999		LA HABRA	CA		02/19/2014	5.150	2,324,980						4,308,846	12/27/2013
4000		EL SEGUNDO	CA		12/10/2013	5.350	4,803,576						8,237,510	10/09/2013
4004		NORCROSS	GA		12/10/2013	4.900	1,123,331						3,001,750	11/07/2013
4006		LOS ANGELES	CA		12/04/2013	4.940	620,957						1,453,829	10/18/2013
4007		VAN NUYS	CA		12/04/2013	4.940	931,436						2,458,629	10/18/2013
4009		COLORADO SPRINGS	CO		10/29/2013	5.350	1,332,850						4,800,857	10/09/2013
4011		VACAVILLE	CA		11/27/2013	5.100	1,891,077						3,948,752	10/15/2013
4013		BRIGHTON	CO		03/05/2014	5.300	1,009,859						1,888,885	10/21/2013
4014		UNIVERSITY HEIGHTS	OH		12/20/2013	5.300	2,140,954						2,940,489	11/08/2013
4018		WESTLAKE VILLAGE	CA		02/03/2014	5.000	3,791,848						7,904,160	12/23/2013
4019		PFLUGERVILLE	TX		01/28/2014	5.140	837,685						1,549,910	10/22/2013
4020		BLYTHE	CA		12/11/2013	5.440	1,385,622						2,183,902	10/23/2013
4022		SAN FRANCISCO	CA		12/26/2013	5.100	1,609,681						3,668,749	11/30/2013
4025		SAN FRANCISCO	CA		04/16/2014	5.150	1,131,969						3,196,260	03/26/2014
4027		FORT MEYERS	FL		12/05/2013	5.300	1,677,936						5,001,229	11/04/2013
4029		GREENSBORO	NC		12/30/2013	5.200	1,431,735						5,832,473	12/04/2013
4030		VENTURA	CA		12/26/2013	5.250	5,537,821						18,657,892	11/25/2013
4031		TUCSON	AZ		12/30/2013	5.250	1,384,405						3,905,558	11/27/2013
4033		LAS VEGAS	NV		01/24/2014	4.750	2,487,498						7,367,291	11/27/2013
4035		TEMPLE	TX		11/21/2013	4.930	1,061,719						3,696,585	10/23/2013
4038		EL DORADO HILLS	CA		12/02/2013	5.070	768,800						1,629,572	10/31/2013
4039		NORCO	CA		11/26/2013	5.120	2,511,099						4,241,200	10/30/2013
4041		ROCKVILLE CENTRE	NY		01/21/2014	5.150	1,053,603						3,334,080	12/05/2013
4043		FRESNO	CA		04/01/2014	4.970	1,164,865						3,626,212	02/20/2014
4045		HILLSBORO	OR		11/27/2013	5.080	1,951,225						4,200,347	10/20/2013
4048		ST CLOUD	MN		12/30/2013	4.550	743,709						2,447,155	11/18/2013
4049		DENVILLE	NJ		12/19/2013	5.050	4,776,420						9,910,804	12/05/2013
4051		AUSTIN	TX		12/20/2013	4.800	3,363,391						10,966,032	11/21/2013
4052		CEDAR PARK	TX		12/20/2013	4.800	1,158,471						3,808,746	11/21/2013
4053		AUSTIN	TX		12/20/2013	4.800	859,524						2,452,945	11/21/2013
4055		LANCASTER	CA		04/23/2014	5.130	1,145,116						1,900,431	02/19/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4057		SEATTLE	WA		02/07/2014	4.750	3,732,977						8,058,651	12/20/2013
4058		DENVILLE	NJ		12/19/2013	5.050	4,198,816						7,126,729	12/03/2013
4060		CLINTON TOWNSHIP	MI		01/15/2014	4.900	1,275,740						2,442,553	11/05/2013
4062		BALTIMORE	MD		03/11/2014	5.180	833,933						1,289,321	01/26/2014
4065		PLAINFIELD	IL		02/12/2014	5.670	1,791,881						3,978,832	12/11/2013
4067		PHOENIX	OR		12/04/2013	4.820	1,657,192						4,290,782	11/15/2013
4070		INDIANAPOLIS	IN		12/20/2013	4.500	9,116,612						18,698,208	11/27/2013
4071		WEST HOLLYWOOD	CA		12/20/2013	5.000	1,775,883						4,371,907	11/25/2013
4074		FORNEY	TX		12/20/2013	4.500	3,523,291						5,337,189	11/22/2013
4075		ARLINGTON HEIGHTS	IL		01/22/2014	4.500	9,934,607						16,387,249	11/27/2013
4076		MEDFORD	OR		01/07/2014	4.500	3,399,833						5,353,441	12/05/2013
4077		AMES	IA		01/16/2014	4.500	6,976,325						10,946,290	12/10/2013
4082		ST LOUIS PARK	MN		02/20/2014	5.160	1,989,943						3,336,865	12/17/2013
4084		KENOSHA	WI		01/21/2014	5.560	615,322						1,205,755	12/10/2013
4094		RICHMOND	CA		07/10/2014	4.600	175,605						15,088,574	04/21/2014
4097		MONTCLAIR	CA		02/12/2014	4.970	798,313						2,369,212	01/06/2014
4098		LOS ANGELES	CA		02/05/2014	4.670	5,237,414						7,327,769	12/11/2013
4101		BALTIMORE	MD		12/31/2013	4.140	8,396,053						37,501,013	12/18/2013
4102		SANTA ROSA	CA		01/15/2014	5.250	4,945,835						15,880,833	11/26/2013
4103		SAN MARCOS	CA		12/23/2013	4.740	5,512,569						21,185,424	12/12/2013
4104		RICHARDSON	TX		03/12/2014	5.270	7,338,474						12,909,216	01/10/2014
4105		PHOENIX	AZ		04/01/2014	4.850	760,313						2,802,765	02/06/2014
4107		HENDERSON	CO		01/13/2014	5.240	1,972,260						4,047,680	12/23/2013
4111		CULVER CITY	CA		02/26/2014	4.970	963,153						1,876,279	01/29/2014
4115		ROSEBURG	OR		02/28/2014	5.140	1,447,508						2,919,648	02/05/2014
4116		BRANDON	FL		04/28/2014	5.150	771,360						1,583,552	01/10/2014
4118		ANTIOCH	CA		03/03/2014	5.110	4,596,740						11,056,607	01/24/2014
4119		CATHEDRAL CITY	CA		09/25/2014	4.450	1,440,207						4,299,686	08/19/2014
4120		MANDEVILLE	LA		02/27/2014	5.140	2,145,816						3,058,724	02/05/2014
4122		REDONDO BEACH	CA		04/09/2014	5.450	708,109						1,965,976	02/26/2014
4124		LOS ANGELES	CA		02/13/2014	5.060	2,143,249						5,754,286	01/15/2014
4125		KIRKLAND	WA		03/20/2014	5.300	1,021,301						2,451,296	01/31/2014
4126		CLERMONT	FL		07/17/2014	4.860	2,143,154						4,333,432	03/26/2014
4129		DEPEW	NY		09/17/2015	4.990	1,394,766						2,097,041	09/19/2014
4130		SACRAMENTO	CA		02/26/2014	5.020	2,141,959						3,397,086	12/06/2013
4132		FOLSOM	CA		03/26/2014	5.150	3,137,085						4,763,980	02/14/2014
4134		SAN LUIS OBISPO	CA		05/30/2014	5.050	4,560,929						8,974,746	05/16/2014
4136		BEAVERTON	OR		04/01/2014	4.950	3,664,039						7,341,569	02/14/2014
4137		NIAGARA FALLS	NY		09/24/2014	4.650	7,091,442						17,824,916	08/21/2014
4138		DURHAM	NC		03/28/2014	4.950	2,115,513						8,005,944	02/18/2014
4139		LEMON GROVE	CA		05/08/2014	4.750	2,253,772						11,793,005	02/12/2014
4140		SAN FRANCISCO	CA		04/15/2014	4.500	2,491,359						8,805,090	03/04/2014
4141		OAKDALE	PA		05/19/2014	5.200	1,855,472						6,211,138	03/12/2014
4142		INDIANAPOLIS	IN		04/18/2014	4.890	2,375,632						5,425,653	03/17/2014
4144		BEAVER FALLS	PA		05/19/2014	5.200	1,485,292						5,643,200	03/14/2014
4145		Pittsburgh	PA		05/21/2014	5.200	1,215,654						5,044,925	03/14/2014
4147		RAVENNA	OH		05/19/2014	5.200	1,133,392						2,091,510	03/13/2014
4150		FAYETTEVILLE	NC		04/04/2014	4.500	1,178,277						8,160,593	03/03/2014
4151		LITTLETON	CO		03/28/2014	4.720	1,148,535						2,531,522	03/10/2014
4152		DENVER	CO		03/28/2014	4.720	768,225						1,507,567	03/10/2014
4153		COLORADO SPRINGS	CO		03/28/2014	4.720	783,438						1,738,127	03/10/2014
4154		ARVADA	CO		06/02/2014	4.930	1,020,363						2,223,633	03/10/2014
4155		CENTENNIAL	CO		06/02/2014	4.930	950,793						2,066,810	03/10/2014
4156		THORNTON	CO		06/02/2014	4.930	950,793						2,065,932	03/10/2014
4157		KETCHIKAN	AK		06/02/2014	4.930	711,162						1,539,739	03/12/2014
4159		GILROY	CA		05/13/2014	4.800	3,913,898						12,283,829	03/28/2014
4162		SACRAMENTO	CA		03/31/2014	5.050	1,698,425						6,743,516	02/28/2014
4163		LAKE FOREST	CA		07/31/2014	5.120	7,504,877						14,265,064	03/11/2014
4164		PORTLAND	OR		04/24/2014	4.570	6,118,577						11,866,935	03/13/2014
4168		POOLER	GA		07/22/2014	5.000	1,444,358						3,182,543	03/11/2014
4169		TINLEY PARK	IL		04/09/2014	5.200	3,408,777						9,070,108	03/10/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4170		SAN DIEGO	CA		02/28/2014	5.100	3,574,225						12,452,322	02/20/2014
4174		TORRANCE	CA		04/16/2014	4.920	2,682,323						4,762,391	02/18/2014
4176		KERRVILLE	TX		04/28/2014	4.750	2,040,836						4,232,582	03/31/2014
4177		PFLUGERVILLE	TX		04/28/2014	4.750	918,951						2,263,540	03/28/2014
4179		WOOSTER	OH		06/10/2014	5.150	4,204,422						7,123,994	03/20/2014
4180		MOUNTAIN VIEW	CA		05/19/2014	4.700	6,928,582						15,836,783	02/27/2014
4182		PROVO	UT		05/01/2014	4.710	1,184,288						2,068,981	03/20/2014
4183		PONTIAC	MI		05/09/2014	4.820	4,143,582						10,666,667	04/23/2014
4185		GLENDALE	AZ		05/01/2014	4.750	2,488,659						4,263,612	03/24/2014
4188		OAKLAND	CA		04/28/2014	4.100	2,100,023						4,904,512	03/17/2014
4189		BEREA	OH		04/28/2014	5.100	543,780						1,002,171	03/14/2014
4192		GREENWOOD VILLAGE	CO		06/13/2014	4.880	1,165,501						2,563,738	04/16/2014
4193		NORTHRIDGE	CA		06/18/2014	4.450	3,172,027						7,152,594	03/28/2014
4194		NORTHRIDGE	CA		06/18/2014	4.450	2,680,586						6,057,093	03/28/2014
4195		CANOGA PARK	CA		06/18/2014	4.450	1,563,675						4,012,185	03/28/2014
4199		PORTLAND	OR		05/29/2014	4.400	1,207,479						6,180,963	04/10/2014
4200		CHANDLER	AZ		03/31/2014	4.850	747,263						6,256,343	03/21/2014
4201		AKRON			05/08/2014	4.980	4,671,102						7,960,626	03/25/2014
4202		MAYFIELD VILLAGE	OH		05/02/2014	4.400	2,703,017						5,813,636	03/31/2014
4203		COPLEY	OH		06/11/2014	4.600	1,545,966						4,275,667	04/24/2014
4204		NILES	IL		05/14/2014	5.090	2,519,991						5,207,094	03/31/2014
4207		TACOMA	WA		05/30/2014	4.350	2,205,946						7,273,709	04/16/2014
4210		ARVADA	CO		06/13/2014	4.600	1,176,163						2,125,024	03/31/2014
4211		MARTINEZ	CA		04/29/2014	4.740	3,828,259						9,823,320	03/19/2014
4213		WESTBURY	NY		06/30/2014	4.530	5,310,348						12,325,113	05/08/2014
4216		TEMPE	AZ		07/17/2014	5.020	2,874,454						5,264,696	04/03/2014
4218		PALM DESERT	CA		05/30/2014	4.700	10,303,472						17,640,459	04/28/2014
4221		SACRAMENTO	CA		04/30/2014	4.770	1,225,715						2,750,497	03/26/2014
4222		SAN FRANCISCO	CA		06/04/2014	4.700	1,972,969						5,289,125	05/06/2014
4224		BROOKLYN	NY		08/22/2014	4.530	2,735,820						4,102,907	07/18/2014
4225		MEMPHIS	TN		07/25/2014	4.620	5,208,013						17,452,862	05/16/2014
4226		QUEEN CREEK	AZ		04/15/2014	4.700	1,996,040						4,602,668	04/01/2014
4227		CLEVELAND	OH		06/06/2014	5.030	1,648,659						2,399,297	05/06/2014
4228		FORT WALTON BEACH	FL		06/30/2014	5.000	1,913,858						3,714,267	04/11/2014
4229		SAN MARCOS	TX		06/20/2014	4.550	894,848						2,005,138	05/07/2014
4230		TUCSON	AZ		06/23/2014	4.720	2,450,249						6,235,365	04/29/2014
4231		NEW HARTFORD	NY		06/02/2014	4.900	2,136,752						5,134,042	04/07/2014
4232		JOLIET	IL		07/01/2014	4.650	1,879,683						4,078,801	05/02/2014
4233		PHOENIX	AZ		05/12/2014	4.700	1,247,868						2,558,359	04/08/2014
4234		ENGLEWOOD	CO		05/06/2014	4.650	4,057,708						7,715,840	04/10/2014
4237		SAN FRANCISCO	CA		05/15/2014	4.780	2,776,654						7,916,308	04/23/2014
4238		DEER PARK	TX		09/02/2014	4.750	3,245,622						5,717,380	04/25/2014
4241		KALAMAZOO	MI		08/15/2014	4.700	2,479,713						4,178,459	05/05/2014
4243		FORT WALTON BEACH	FL		06/30/2014	5.000	1,733,730						3,907,320	04/11/2014
4245		COLORADO SPRINGS	CO		10/31/2014	4.700	941,574						2,010,249	05/08/2014
4246		RAEFORD	NC		06/11/2014	4.680	2,902,837						5,444,965	04/17/2014
4247		TUCSON	AZ		05/08/2014	4.770	1,063,035						2,724,790	04/17/2014
4252		CHILLICOTHE	OH		06/19/2014	4.870	2,242,527						4,281,896	04/28/2014
4254		MESA	AZ		06/17/2014	4.720	1,677,508						2,149,905	04/24/2014
4257		VILLE PLATTE	LA		06/02/2014	4.950	618,485						1,318,794	04/24/2014
4265		PORT ARTHUR	TX		05/30/2014	4.580	903,713						1,866,664	04/22/2014
4269		COMMERCE CITY	CO		10/20/2014	4.970	1,536,254						2,485,342	05/20/2014
4270		COLORADO SPRINGS	CO		06/27/2014	4.910	1,068,544						3,020,895	05/21/2014
4271		MANSURA	LA		09/02/2014	5.150	993,608						2,710,223	05/22/2014
4272		SCOTTSDALE	AZ		06/05/2014	4.400	2,248,234						3,471,350	04/29/2014
4273		TEMPLE TERRACE	FL		05/29/2014	5.050	684,652						1,565,735	04/25/2014
4274		ROCKFORD	IL		05/15/2014	4.500	923,204						1,673,578	04/25/2014
4278		DRAPER	UT		07/03/2014	4.730	1,525,227						4,047,393	05/19/2014
4279		SILVERDALE	WA		07/01/2014	4.750	1,076,940						3,482,037	04/29/2014
4280		LOS ANGELES	CA		07/18/2014	4.700	1,483,276						3,514,948	05/27/2014
4281		RENO	NV		07/03/2014	4.900	5,403,779						12,837,411	01/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4282		RENO	NV		07/03/2014	4.900	4,889,133						10,770,411	01/31/2014
4284		RENO	NV		07/11/2014	4.900	6,433,070						13,411,178	01/13/2014
4285		SACRAMENTO	CA		05/27/2014	4.780	3,144,986						5,435,071	01/31/2014
4287		SACRAMENTO	CA		07/07/2014	4.700	2,337,743						5,488,629	05/22/2014
4288		WILLIAMSVILLE	NY		07/21/2014	4.700	5,618,472						8,290,060	05/12/2014
4291		SIOUX FALLS	SD		06/06/2014	4.700	1,937,096						4,525,055	05/12/2014
4297		LAS VEGAS	NV		08/08/2014	4.600	2,484,787						4,355,640	07/10/2014
4299		CORAL GABLES	FL		06/12/2014	4.950	1,260,010						2,940,622	05/08/2014
4300		STONE MOUNTAIN	GA		06/23/2014	4.860	764,033						1,577,088	05/27/2014
4303		ANTIOCH	CA		07/25/2014	4.750	539,119						1,461,553	05/31/2014
4307		MIDVALE	UT		07/15/2014	4.710	966,514						2,054,147	05/03/2014
4309		WATSONVILLE	CA		07/14/2014	4.660	2,172,595						5,413,357	05/29/2014
4312		ROTHSCHILD	WI		07/23/2014	4.600	2,192,537						8,226,111	05/30/2014
4315		DENVER	CO		08/01/2014	4.850	2,252,131						7,112,639	06/27/2014
4318		CANASTOTA	NY		09/11/2014	4.800	3,712,536						7,289,039	08/04/2014
4319		FREDONIA	NY		09/11/2014	4.800	3,870,516						8,159,743	08/05/2014
4320		JEFFERSON CITY	MO		07/31/2014	4.270	1,740,910						2,766,662	06/26/2014
4323		ROUND ROCK	TX		07/10/2014	4.760	787,253						1,841,511	06/10/2014
4326		AUBURN HILLS	MI		08/15/2014	4.750	772,926						1,546,510	06/17/2014
4329		BURLINGAME	CA		09/12/2014	4.450	5,099,305						11,813,202	07/31/2014
4330		SOUTH JORDAN	UT		08/28/2014	4.810	1,719,190						3,215,623	07/18/2014
4331		JACKSONVILLE	FL		07/09/2014	4.650	2,024,289						6,594,563	06/03/2014
4332		HOUSTON	TX		09/29/2014	4.780	904,212						1,547,225	07/17/2014
4337		JACKSON	TN		07/23/2014	4.610	3,995,232						9,001,100	06/10/2014
4340		SARATOGA	CA		07/02/2014	4.600	3,868,571						6,356,320	06/10/2014
4341		EL CAJON	CA		08/13/2014	5.600	1,823,797						3,895,112	07/16/2014
4343		VICTORVILLE	CA		07/24/2014	4.310	1,698,417						4,896,594	06/20/2014
4344		CYPRESS	TX		07/10/2014	4.570	2,303,967						4,358,665	05/30/2014
4345		ALLEN	TX		07/01/2014	4.950	1,552,512						2,677,585	06/17/2014
4347		LOS LUNAS	NM		07/15/2014	4.640	774,165						1,406,897	06/16/2014
4348		PORTLAND	OR		07/15/2014	4.640	611,985						1,078,134	06/16/2014
4349		VANCOUVER	WA		07/15/2014	4.640	674,706						1,188,020	06/16/2014
4353		ST CHARLES	MO		09/02/2014	4.500	5,390,546						8,763,246	07/01/2014
4355		FORT WAYNE	IN		08/29/2014	4.860	2,751,177						7,159,095	07/28/2014
4359		BRONX	NY		10/16/2014	4.510	4,063,728						10,555,753	08/07/2014
4360		MIAMI	FL		08/13/2014	4.570	1,173,297						1,186,150	06/26/2014
4362		EL PASO	TX		08/19/2014	4.580	2,073,177						4,342,404	07/15/2014
4364		SOUTH EUCLID	OH		09/10/2014	4.360	6,292,962						15,198,091	07/17/2014
4368		WAXHAW	NC		11/19/2014	4.500	1,991,203						4,419,263	08/05/2014
4369		PFLUGERVILLE	TX		09/12/2014	4.630	752,230						1,514,008	07/07/2014
4370		SHAKER HEIGHTS	OH		08/29/2014	4.950	1,327,135						2,169,758	07/11/2014
4371		NORTH CANTON	OH		08/20/2014	5.120	1,268,752						2,263,333	07/18/2014
4375		MERCER ISLAND	WA		08/13/2014	4.670	1,441,157						2,642,471	06/30/2014
4378		PENSACOLA	FL		09/11/2014	5.940	3,700,572						11,127,105	07/08/2014
4379		TROY	MI		11/24/2014	4.630	1,342,948						2,716,964	07/30/2014
4380		RENTON	WA		10/30/2014	4.700	1,037,111						2,656,371	08/27/2014
4389		MAYWOOD	IL		10/31/2014	5.050	650,300						1,212,080	08/05/2014
4390		BOTHELL	WA		08/28/2014	4.480	5,387,903						17,779,690	07/15/2014
4392		VERO BEACH	FL		08/07/2014	4.540	1,721,166						4,471,182	07/11/2014
4397		WHITESTONE	NY		10/23/2014	4.750	4,529,805						11,825,615	08/27/2014
4399		VAN NUYS	CA		08/29/2014	4.600	1,988,652						5,202,798	07/24/2014
4401		INGLESIDE	TX		08/08/2014	4.460	1,025,946						1,857,731	07/21/2014
4403		BRIDGETON	MO		09/08/2014	4.800	1,884,520						4,674,765	07/24/2014
4404		PHOENIX	AZ		12/22/2014	4.450	792,122						2,726,917	11/10/2014
4407		SHERWOOD	OR		08/19/2014	4.810	3,086,439						6,053,786	07/21/2014
4408		LAS VEGAS	NV		10/14/2014	4.680	1,728,008						2,995,350	08/19/2014
4409		NEW YORK	NY		05/21/2015	5.250	10,748,895						34,107,312	04/10/2015
4410		PACIFIC PALISADES	CA		09/08/2014	4.800	3,405,171						5,798,736	07/24/2014
4411		THOUSAND OAKS	CA		09/11/2014	5.900	2,934,944						7,872,171	06/25/2014
4412		RAYTOWN	MO		09/22/2014	4.950	598,137						1,073,333	08/15/2014
4413		PICKERINGTON	OH		09/24/2014	4.500	2,442,567						5,859,692	08/11/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4416		PICO RIVERA	CA		12/12/2014	4.590	1,907,443						8,141,486	10/14/2014
4417		PALM HARBOR	FL		09/15/2014	4.470	1,395,589						2,372,400	07/24/2014
4418		MOUNTAIN VIEW	CA		08/28/2014	4.650	2,161,133						6,038,829	07/29/2014
4420		COVINGTON	LA		10/30/2014	4.190	2,654,456						4,955,285	08/20/2014
4422		FLOWERTY BRANCH	GA		09/12/2014	5.180	589,796						921,918	08/05/2014
4424		LOS ANGELES	CA		10/31/2014	4.690	2,142,333						5,310,478	08/13/2014
4425		SAN BERNARDINO	CA		10/30/2014	4.530	722,637						2,695,658	08/13/2014
4427		DALLAS	TX		10/06/2014	4.460	2,256,091						4,018,457	08/28/2014
4428		CLOVIS	CA		10/16/2014	4.650	613,171						1,304,324	08/18/2014
4429		CLOVIS	CA		10/16/2014	4.650	613,171						1,722,624	08/18/2014
4433		DES MOINES	IA		10/17/2014	4.570	2,329,005						3,367,334	09/03/2014
4434		CEDAR RAPIDS	IA		10/17/2014	4.570	3,690,714						5,588,356	09/03/2014
4436		AUSTIN	TX		11/17/2014	4.450	1,587,378						2,353,385	10/09/2014
4437		CHICAGO	IL		10/22/2014	4.700	1,448,576						1,913,779	08/27/2014
4438		MORTON GROVE	IL		10/22/2014	4.700	814,824						2,000,000	08/25/2014
4440		TUCSON	AZ		08/28/2014	4.430	1,110,918						2,646,389	08/05/2014
4443		TACOMA	WA		08/28/2014	4.450	1,885,668						3,278,969	08/12/2014
4448		WASHINGTON	DC		01/22/2015	5.170	2,683,098						4,963,570	09/19/2014
4449		LONG BEACH	CA		10/30/2014	4.410	5,771,643						12,550,357	09/09/2014
4450		ST CHARLES	IL		09/25/2014	4.470	1,170,494						1,575,625	08/18/2014
4451		MALVERN	PA		09/16/2014	4.100	1,791,332						6,313,609	07/29/2014
4455		SAN FRANCISCO	CA		11/12/2014	4.410	8,136,039						16,325,936	09/09/2014
4456		REDDING	CA		10/21/2014	4.350	5,020,039						12,910,458	09/03/2014
4457		AUBURNDALE	FL		11/14/2014	4.400	2,745,374						4,986,825	09/29/2014
4459		ALBUQUERQUE	NM		10/06/2014	4.500	1,625,271						2,521,528	08/28/2014
4461		CHULA VISTA	CA		10/23/2014	4.400	7,485,450						14,674,355	08/25/2014
4462		CARSON CITY	NV		12/11/2014	4.720	6,338,154						13,446,609	09/04/2014
4463		LAS VEGAS	NV		11/24/2014	4.620	1,195,273						3,576,297	08/27/2014
4464		DAPHNE	AL		09/30/2014	4.530	2,469,599						4,524,201	08/25/2014
4465		COMPTON	CA		10/15/2014	5.350	2,484,734						5,856,309	08/27/2014
4466		CHARLOTTE	NC		10/01/2014	4.250	2,437,566						4,722,371	08/22/2014
4467		SAN ANTONIO	TX		10/30/2014	4.400	4,485,468						7,838,839	09/23/2014
4468		BATON ROUGE	LA		10/02/2014	4.450	2,565,368						4,507,143	09/03/2014
4469		GILBERT	AZ		09/26/2014	4.630	2,526,639						4,589,948	09/03/2014
4470		DAYTON	NV		10/23/2014	4.400	3,168,633						5,112,594	09/04/2014
4475		JACKSONVILLE	FL		09/30/2014	4.500	1,227,730						2,540,375	08/29/2014
4476		LAS VEGAS	NV		09/29/2014	4.360	5,981,837						12,318,989	08/18/2014
4477		GREENSBORO	NC		09/22/2014	4.880	863,533						1,685,867	08/26/2014
4479		RICHMOND	VA		09/18/2014	4.480	1,913,574						3,433,076	08/27/2014
4482		BALTIMORE	MD		11/26/2014	4.500	2,326,301						5,946,685	10/17/2014
4484		MURRIETA	CA		10/01/2014	4.550	1,288,880						2,350,121	09/01/2014
4485		LOMBARD	IL		01/05/2015	4.430	2,126,086						4,709,004	09/12/2014
4486		NAPERVILLE	IL		01/05/2015	4.430	1,962,541						5,167,069	09/12/2014
4488		HOUSTON	TX		10/24/2014	4.200	1,966,822						6,388,068	09/02/2014
4490		LOS ANGELES	CA		12/04/2014	4.400	1,500,000						10,582,213	09/09/2014
4492		COLORADO SPRINGS	CO		10/14/2014	4.650	1,809,512						4,122,987	09/16/2014
4495		LAS VEGAS	NV		11/25/2014	4.450	1,718,529						3,205,686	09/19/2014
4497		DEER PARK	TX		12/11/2014	4.320	1,787,584						3,139,282	11/19/2014
4498		HOUSTON	TX		12/11/2014	4.350	1,992,024						3,447,210	11/19/2014
4500		RICHMOND	VA		12/19/2014	4.650	1,328,913						1,891,379	11/17/2014
4501		ORLANDO	FL		11/10/2014	4.360	1,622,424						2,689,934	09/19/2014
4502		DINUBA	CA		09/29/2014	4.360	1,176,168						3,804,654	09/17/2014
4503		PORTLAND	OR		09/30/2014	4.500	1,711,436						3,916,614	08/22/2014
4506		BREA	CA		11/14/2014	4.490	721,767						3,645,731	09/22/2014
4507		HAVERHILL	MA		10/09/2014	4.750	2,293,509						3,503,941	09/09/2014
4516		SANTA ANA	CA		10/30/2014	4.420	834,297						4,860,222	09/16/2014
4517		EUGENE	OR		11/07/2014	4.680	1,772,460						3,514,018	09/11/2014
4520		MONROVIA	CA		12/22/2014	5.990	1,524,036						2,690,045	09/17/2014
4522		FARMERS BRANCH	TX		12/31/2014	4.090	7,828,144						26,414,417	11/06/2014
4523		SPRING	TX		11/25/2014	4.460	949,840						2,903,145	10/08/2014
4524		LYNNWOOD	WA		10/31/2014	5.000	2,617,532						4,632,662	09/18/2014

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4526		GOODYEAR	AZ		10/08/2014	4.530	2,303,404						11,124,000	09/12/2014
4527		SAN JOSE	CA		10/29/2014	4.700	4,255,192						9,605,628	09/23/2014
4528		NASVILLE	TN		11/05/2014	4.510	1,312,558						2,296,670	10/02/2014
4531		NORTHRIDGE	CA		12/11/2014	4.880	1,458,651						2,492,756	10/22/2014
4532		GRETNA	LA		12/01/2014	4.500	3,419,861						5,620,642	10/07/2014
4533		COVINA	CA		12/08/2014	4.400	1,359,093						2,375,750	11/19/2014
4534		SAN LUIS OBISPO	CA		01/13/2015	5.040	1,647,885						3,339,123	11/14/2014
4536		SAN ANTONIO	TX		10/29/2014	4.460	602,822						1,565,302	09/04/2014
4537		BUFFALO	NY		11/18/2014	4.710	478,796						1,096,951	09/28/2014
4538		HUNTINGTON BEACH	CA		12/17/2014	4.650	5,218,246						9,861,081	10/24/2014
4539		HILLSBORO	OR		11/25/2014	4.550	6,339,849						10,274,156	10/29/2014
4540		LAWRENCEVILLE	GA		12/11/2014	4.450	1,903,979						3,163,282	11/20/2014
4542		ORLANDO	FL		12/23/2014	4.570	6,912,796						19,016,991	11/05/2014
4543		FOLSOM	CA		11/26/2014	4.660	4,572,347						7,139,359	10/21/2014
4544		LAS VEGAS	NV		12/23/2014	4.730	2,829,750						4,509,725	10/15/2014
4547		ROME	GA		10/23/2014	4.660	1,022,612						2,233,257	10/08/2014
4550		HOUSTON	TX		12/10/2014	4.940	1,131,366						3,109,447	10/22/2014
4551		UNION CITY	CA		12/02/2014	4.550	7,760,570						16,780,441	10/20/2014
4554		CLEVELAND	OH		12/31/2014	4.150	1,770,052						4,420,376	10/28/2014
4557		SUNNYVALE	CA		12/04/2014	4.520	3,724,438						12,751,607	10/24/2014
4562		AURORA	CO		01/16/2015	4.300	10,884,730						14,073,801	11/21/2014
4563		VERO BEACH	FL		11/18/2014	4.880	782,586						3,607,426	10/22/2014
4564		SEATTLE	WA		12/31/2014	4.650	9,540,612						29,001,046	11/10/2014
4567		WEST CHESTER	OH		12/17/2014	4.000	5,306,099						20,015,063	11/11/2014
4568		HOUSTON	TX		11/10/2014	4.750	700,226						2,681,391	10/16/2014
4569		INDIANAPOLIS	IN		11/06/2014	4.710	13,064,812						29,202,400	10/17/2014
4571		DENVER	CO		11/25/2014	4.650	1,473,339						3,025,381	10/21/2014
4572		SAINT PETERS	MO		12/11/2014	4.350	1,765,658						3,735,560	11/20/2014
4573		UNION	MO		12/11/2014	4.350	1,448,744						3,012,720	11/20/2014
4574		SAINT PETERS	MO		12/11/2014	4.350	1,222,378						2,577,680	11/20/2014
4576		TALLAHASSEE	FL		11/24/2014	4.640	1,386,471						1,751,020	11/04/2014
4577		PLAINFIELD	IN		12/18/2014	4.600	2,237,906						3,769,548	11/13/2014
4578		CANOGA PARK	CA		12/01/2014	4.340	1,490,201						2,985,990	11/10/2014
4579		HERKIMER	NY		03/24/2015	4.800	3,719,090						7,016,407	02/13/2015
4584		DEER PARK	TX		12/30/2014	4.600	1,173,271						2,431,895	11/12/2014
4585		DEER PARK	TX		01/28/2015	4.600	1,395,403						2,620,878	11/12/2014
4586		NOVI	MI		12/30/2014	4.500	3,818,530						9,191,100	11/05/2014
4588		SEATTLE	WA		12/18/2014	4.350	4,892,733						8,685,133	11/04/2014
4590		NEWPORT BEACH	CA		12/01/2014	4.520	1,131,666						2,771,788	10/24/2014
4592		EUGENE	OR		12/18/2014	4.350	882,829						1,409,219	11/13/2014
4593		VENICE	FL		01/30/2015	4.250	3,205,950						7,532,060	11/13/2014
4596		ROCKINGHAM	NC		01/09/2015	4.200	1,097,657						2,358,777	11/10/2014
4597		HOUSTON	TX		12/22/2014	4.500	3,384,606						4,820,139	11/26/2014
4598		OGDEN	UT		12/12/2014	4.350	3,169,129						4,869,680	11/03/2014
4599		EDINBURG	TX		01/12/2015	4.250	988,027						1,952,375	11/18/2014
4600		HOUSTON	TX		01/30/2015	5.500	848,155						1,671,746	12/03/2014
4601		SANTA CLARITA	CA		12/17/2014	4.650	2,447,296						4,325,185	11/18/2014
4602		ALHAMBRA	CA		04/01/2015	4.350	2,806,735						4,585,723	12/29/2014
4605		SYLMAR	CA		12/31/2014	4.350	1,810,931						2,622,057	11/24/2014
4609		TRACY	CA		01/26/2015	4.250	4,729,662						7,602,911	11/24/2014
4610		RIVERSIDE	CA		02/13/2015	4.790	1,829,561						4,200,946	11/21/2014
4611		ALBERTVILLE	AL		12/29/2014	4.100	992,684						1,678,782	11/06/2014
4612		FARMINGTON	UT		12/30/2014	4.350	1,125,761						3,277,920	11/10/2014
4615		SHAWNEE	KS		02/11/2015	4.660	1,445,180						2,210,359	12/18/2014
4616		LAS VEGAS	NV		01/21/2015	4.410	2,461,630						5,533,675	12/15/2014
4618		FAIRLAWN	OH		01/28/2015	4.550	885,169						1,446,152	12/17/2014
4619		CHICAGO	IL		02/10/2015	4.490	786,454						2,039,063	01/07/2015
4620		CHICAGO	IL		02/10/2015	4.490	655,378						1,168,490	12/10/2014
4621		HOUSTON	TX		02/18/2015	4.250	5,225,614						17,252,518	12/04/2014
4622		DALLAS	TX		03/11/2015	4.640	1,372,819						3,195,491	12/09/2014
4623		STAFFORD	TX		01/08/2015	4.540	1,361,580						3,644,088	12/08/2014

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4624		POOLER	GA		05/01/2015	4.660	1,245,856						2,695,639	12/15/2014
4629		CANTON	OH		02/23/2015	4.340	4,457,575						6,235,756	12/17/2014
4634		ROCHESTER HILLS	MI		04/21/2015	3.990	1,956,756						3,043,583	03/10/2015
4635		HEBRON	KY		02/27/2015	4.320	1,133,323						2,728,527	01/12/2015
4636		COLUMBIA	TN		03/17/2015	4.600	1,141,617						2,319,578	02/12/2015
4649		COSTA MESA	CA		01/20/2015	4.730	2,097,669						3,417,216	12/18/2014
4650		SPRING	TX		02/04/2015	4.410	1,980,363						3,618,505	12/08/2014
4653		WESLEY CHAPEL	FL		02/27/2015	4.660	1,839,319						2,943,932	12/23/2014
4654		PHOENIX	AZ		05/08/2015	4.350	1,924,237						3,700,487	01/29/2015
4659		AUBURN	MA		02/02/2015	4.400	2,611,304						11,955,575	01/26/2015
4660		DEER PARK	TX		03/03/2015	4.440	1,366,281						2,456,418	12/30/2014
4662		TEMPE	AZ		01/23/2015	4.670	692,625						1,269,527	12/19/2014
4664		INDIO	CA		01/29/2015	4.610	872,248						1,867,873	01/02/2015
4665		FLUSHING	NY		02/17/2015	4.650	4,018,192						7,949,066	01/12/2015
4666		TEMPE	AZ		01/23/2015	4.670	583,263						1,038,702	12/19/2014
4667		SAN DIEGO	CA		02/13/2015	4.250	1,567,684						3,786,100	01/07/2015
4668		PHOENIX	AZ		02/03/2015	4.300	3,330,752						6,765,921	12/18/2014
4669		SEATTLE	WA		05/07/2015	4.300	7,582,874						14,227,793	04/06/2015
4671		ROCKWALL	TX		04/23/2015	4.250	3,174,793						10,165,585	02/28/2015
4672		DOWNEY	CA		03/19/2015	4.600	1,620,218						2,950,371	01/15/2015
4673		GREECE	NY		02/27/2015	4.800	890,683						2,133,333	01/27/2015
4674		FREDONIA	NY		02/27/2015	4.800	750,280						2,122,907	01/27/2015
4678		ORMOND BEACH	FL		01/28/2015	4.600	1,339,159						2,536,978	01/07/2015
4680		ANN ARBOR	MI		03/26/2015	4.150	1,862,070						3,591,894	02/22/2015
4681		LOS ANGELES	CA		04/03/2015	4.600	922,076						2,264,788	02/05/2015
4683		CHARLOTTESVILLE	VA		02/13/2015	4.350	1,049,597						6,966,566	01/12/2015
4685		CHULA VISTA	CA		03/04/2015	4.250	1,529,557						5,974,867	01/06/2015
4687		BROOKFIELD	WI		03/31/2015	5.500	317,786						905,290	02/02/2015
4688		NORTH LAS VEGAS	NV		03/16/2015	4.250	1,704,364						4,693,323	01/19/2015
4690		MURRIETA	CA		03/03/2015	4.550	991,668						1,710,934	01/23/2015
4692		COLUMBUS	OH		03/20/2015	4.700	1,345,377						5,760,560	02/18/2015
4693		PHOENIX	AZ		03/31/2015	4.650	6,132,659						11,208,927	03/03/2015
4694		LOS ANGELES	CA		02/18/2015	4.650	1,369,838						2,532,433	01/16/2015
4695		VALLEJO	CA		02/12/2015	4.230	1,816,874						3,750,231	01/09/2015
4696		BISHOP	CA		02/27/2015	4.750	5,486,030						19,000,563	01/16/2015
4697		GERMANTOWN	TN		02/13/2015	4.460	1,647,863						3,332,150	01/20/2015
4698		ALBANY	GA		02/27/2015	4.150	1,253,411						2,932,681	02/12/2015
4700		PFLUGERVILLE	TX		04/22/2015	4.750	893,055						1,442,507	01/28/2015
4701		LAS VEGAS	NV		05/22/2015	4.120	6,008,222						13,138,668	03/24/2015
4702		FLORENCE	KY		03/30/2015	4.250	1,289,198						3,124,793	02/18/2015
4707		RIVERDALE	UT		04/13/2015	4.400	1,933,505						5,568,181	01/22/2015
4709		LOS ANGELES	CA		03/23/2015	4.200	1,230,873						2,846,738	02/11/2015
4712		CHICAGO	IL		04/13/2015	4.200	1,186,234						2,084,934	03/03/2015
4713		PACIFICA	CA		03/20/2015	4.400	1,368,830						8,211,785	02/06/2015
4714		KIRKLAND	WA		04/22/2015	4.350	3,513,141						7,423,116	02/09/2015
4716		LONG BEACH	CA		05/19/2015	4.150	1,508,311						2,597,008	03/31/2015
4718		BOULDER	CO		04/14/2015	4.200	1,231,858						2,729,397	04/07/2015
4719		OREM	UT		04/01/2015	4.150	2,638,188						6,793,192	02/10/2015
4720		TONAWANDA	NY		06/30/2015	4.300	2,563,072						4,903,590	03/25/2015
4721		LEWISVILLE	TX		03/17/2015	4.150	4,387,411						7,119,084	02/03/2015
4722		SPOKANE	WA		04/07/2015	4.200	3,067,862						9,610,363	02/19/2015
4723		HOUSTON	TX		05/22/2015	4.350	3,436,138						6,243,506	03/16/2015
4726		GLENDALE HEIGHTS	IL		06/05/2015	4.260	6,091,361						11,257,757	03/30/2015
4730		REDMOND	WA		04/22/2015	4.350	1,010,028						2,449,861	02/18/2015
4734		SCHERTZ	TX		06/23/2015	4.750	668,874						1,480,750	03/06/2015
4735		MESA	AZ		03/18/2015	4.250	810,807						1,851,031	02/19/2015
4736		CLIFTON PARK	NY		05/07/2015	4.150	1,582,278						2,168,812	03/12/2015
4739		BALTIMORE	MD		05/19/2015	4.050	12,404,968						37,906,243	03/25/2015
4741		CLEVELAND	OH		03/20/2015	4.500	584,748						878,529	03/06/2015
4744		LOS ANGELES	CA		04/02/2015	4.500	1,400,000						5,776,664	03/16/2015
4746		EASTPOINTE	MI		03/05/2015	4.200	908,088						2,948,229	02/11/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4747		JACKSONVILLE	FL		03/31/2015	4.300	1,789,159						2,823,229	02/25/2015
4750		INDIANAPOLIS	IN		08/28/2015	4.200	3,307,751						6,790,581	03/18/2015
4753		OCEANSIDE	CA		06/02/2015	4.530	780,493						1,718,759	03/16/2015
4754		SAN FRANCISCO	CA		06/30/2015	4.050	3,495,060						9,827,200	03/31/2015
4755		AUSTIN	TX		04/30/2015	4.190	3,991,644						7,037,660	03/13/2015
4760		TRACY	CA		05/15/2015	4.110	913,688						1,939,504	04/10/2015
4762		SUN VALLEY	CA		04/15/2015	4.330	938,847						2,147,087	03/06/2015
4763		WOODLAND HILLS	CA		06/01/2015	4.290	2,112,852						4,070,760	03/13/2015
4764		BUCKEYE	AZ		04/15/2015	4.270	6,666,847						11,862,720	03/10/2015
4766		CATHEDRAL CITY	CA		04/09/2015	4.160	1,596,069						2,452,393	03/16/2015
4767		MILL CREEK	WA		05/28/2015	4.370	3,746,647						11,046,547	03/17/2015
4768		MOUNT VERNON	OH		05/12/2015	4.370	969,720						1,911,724	03/30/2015
4769		FORT PIERCE	FL		06/22/2015	4.150	4,035,231						14,109,033	06/03/2015
4770		TUKWILA	WA		05/21/2015	5.250	1,268,663						3,404,262	05/14/2015
4771		ATASCADERO	CA		05/14/2015	4.250	4,674,339						12,708,400	04/10/2015
4773		FORTUNA	CA		04/16/2015	4.440	1,143,128						2,044,614	03/12/2015
4774		HOUSTON	TX		07/09/2015	4.400	4,439,748						9,942,925	06/25/2015
4776		DEPEW	NY		12/14/2015	4.300	2,131,091						4,304,353	10/13/2015
4777		HOUSTON	TX		05/06/2015	4.780	750,489						1,352,533	03/18/2015
4783		GREENDALE	WI		05/01/2015	4.470	1,464,746						2,338,938	03/31/2015
4784		ATLANTA	GA		05/19/2015	3.800	1,139,128						7,977,779	04/23/2015
4785		SANTA BARBARA	CA		06/11/2015	4.070	2,690,688						11,035,386	04/27/2015
4788		CHICAGO	IL		05/28/2015	4.400	2,727,602						4,443,093	04/03/2015
4789		BAKERSFIELD	CA		05/20/2015	4.520	5,679,249						10,163,156	04/08/2015
4791		PASSAIC	NJ		04/30/2015	4.350	3,656,606						5,264,103	03/25/2015
4795		AUSTIN	TX		05/22/2015	4.750	861,328						1,689,595	04/27/2015
4796		VANCOUVER	WA		06/09/2015	4.260	2,568,986						6,525,806	03/30/2015
4797		SAN DIEGO	CA		06/23/2015	4.300	7,512,451						12,709,367	04/24/2015
4798		PERRYSBURG	OH		05/21/2015	4.530	936,377						1,789,207	04/17/2015
4799		SACRAMENTO	CA		06/11/2015	4.320	3,069,110						5,478,902	04/20/2015
4801		ALBERTVILLE	AL		09/04/2015	4.720	4,368,452						11,201,045	07/15/2015
4803		HOUSTON	TX		05/22/2015	4.450	2,515,045						6,695,489	05/15/2015
4809		ORANGE	CA		05/22/2015	4.550	2,755,317						8,616,153	04/02/2015
4813		SAN MATEO	CA		09/28/2015	4.400	3,238,630						5,916,743	07/31/2015
4814		SAN MATEO	CA		09/28/2015	4.400	1,387,984						3,846,910	07/31/2015
4818		MONROE	OH		11/05/2015	3.960	1,427,288						2,689,042	04/14/2015
4825		HOUSTON	TX		05/19/2015	4.190	3,292,438						5,736,343	04/07/2015
4826		SALT LAKE CITY	UT		05/28/2015	4.350	2,027,073						3,408,032	04/16/2015
4831		VERNON HILLS	IL		06/24/2015	4.150	2,955,141						6,416,866	04/15/2015
4832		PARAMUS	NJ		06/25/2015	4.050	6,074,730						18,392,108	04/14/2015
4833		STOCKTON	CA		09/21/2015	4.320	1,155,674						5,109,238	07/29/2015
4834		PORT ST LUCIE	FL		05/20/2015	4.100	1,964,192						3,521,800	04/23/2015
4837		APPLE VALLEY	CA		06/03/2015	4.250	3,486,078						8,107,694	04/29/2015
4839		CLEVELAND	OH		06/15/2015	4.500	1,324,824						1,449,368	04/22/2015
4840		HOUSTON	TX		05/21/2015	4.250	2,464,541						5,189,981	04/20/2015
4841		VENICE	CA		06/05/2015	4.030	4,800,000						10,282,840	04/22/2015
4842		SANTA MONICA	CA		06/05/2015	4.030	3,500,000						8,913,417	04/22/2015
4843		VENICE	CA		06/05/2015	4.050	2,400,000						6,351,950	04/22/2015
4844		VENICE	CA		06/05/2015	4.030	2,017,928						9,982,167	04/22/2015
4845		CAROL STREAM	IL		08/03/2015	4.140	966,609						2,888,328	05/16/2015
4846		SAN DIMAS	CA		05/29/2015	4.100	2,009,871						3,737,678	04/13/2015
4847		VAN NUYS	CA		05/29/2015	4.100	2,009,871						3,937,657	04/14/2015
4850		LOMBARD	IL		06/18/2015	4.050	3,330,587						6,959,467	05/07/2015
4851		NORTH HOLLYWOOD	CA		06/25/2015	4.000	1,522,974						3,469,693	05/20/2015
4852		MISSOULA	MT		09/30/2015	4.250	14,781,567						25,568,629	05/21/2015
4856		TOOELE	UT		06/25/2015	4.000	3,301,609						5,777,956	04/16/2015
4857		SEATTLE	WA		08/19/2015	4.310	9,003,337						12,616,869	06/12/2015
4863		EL PASO	TX		05/21/2015	4.250	3,080,677						5,218,200	04/23/2015
4864		GILBERT	AZ		07/15/2015	4.300	4,784,353						7,759,007	06/01/2015
4867		COLUMBUS	OH		07/14/2015	4.250	1,949,884						8,490,473	05/29/2015
4869		OREM	UT		06/29/2015	4.000	1,143,374						1,710,986	04/27/2015

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4870		SAN DIEGO	CA		03/01/2016	4.150	9,244,373						29,035,960	08/12/2015
4871		SAN DIEGO	CA		06/17/2015	4.300	5,507,516						10,684,043	05/05/2015
4872		BRADENTON	FL		07/16/2015	4.430	1,479,887						2,992,855	06/03/2015
4881		POTEAU	OK		06/30/2015	4.270	8,867,568						16,400,125	05/13/2015
4884		WESTMINSTER	CA		07/31/2015	4.550	4,151,807						9,602,252	04/29/2015
4888		CORONA	CA		05/20/2015	4.150	2,107,599						4,311,725	04/30/2015
4891		HOUSTON	TX		08/14/2015	4.350	1,068,508						2,886,684	06/20/2015
4893		HOUSTON	TX		05/21/2015	3.900	1,481,013						3,872,101	05/18/2015
4894		LAS VEGAS	NV		05/21/2015	3.900	1,904,160						6,138,931	05/18/2015
4900		WEST PALM BEACH	FL		06/10/2015	3.990	1,480,960						2,671,621	05/11/2015
4901		CHICAGO	IL		06/10/2015	3.990	1,364,488						2,214,801	05/13/2015
4902		HEBRON	KY		08/28/2015	4.150	3,021,566						9,504,679	07/24/2015
4906		VENICE	CA		07/09/2015	5.450	5,043,773						11,933,700	05/15/2015
4907		VENICE	CA		06/30/2015	4.100	2,000,000						4,399,272	05/22/2015
4908		MARYSVILLE	WA		07/06/2015	4.150	2,250,338						6,069,349	05/22/2015
4909		SALEM	OR		06/09/2015	4.100	3,585,792						6,462,754	05/13/2015
4910		SANDY	UT		07/02/2015	4.250	841,995						1,367,903	05/14/2015
4911		TRACY	CA		07/08/2015	4.150	2,204,413						3,817,341	05/21/2015
4913		SEATTLE	WA		07/09/2015	4.240	2,758,337						4,579,884	06/05/2015
4916		KENT	WA		07/24/2015	4.290	2,299,911						5,457,936	06/17/2015
4921		NORTHRIDGE	CA		08/10/2015	4.650	3,001,796						8,939,943	06/12/2015
4923		HOUSTON	TX		09/22/2015	4.490	3,334,313						6,106,875	06/18/2015
4925		BEAVERTON	OR		07/29/2015	6.125	1,123,267						3,640,783	05/22/2015
4926		WORTHINGTON	OH		10/01/2015	4.350	2,866,984						5,443,767	08/31/2015
4927		WAYNE	NJ		08/03/2015	4.570	4,444,489						8,367,929	06/02/2015
4928		VALENCIA	CA		07/30/2015	4.250	925,388						3,065,763	06/11/2015
4929		ELK RIVER	MN		07/16/2015	4.500	983,899						1,767,060	04/23/2015
4932		GEORGETOWN	TX		08/12/2015	4.120	1,551,762						6,948,524	06/22/2015
4934		ELMHURST	IL		02/02/2016	4.560	2,858,179						4,964,429	08/24/2015
4936		FORSYTH	GA		07/22/2015	4.420	1,776,334						4,112,951	06/10/2015
4937		SAN DIEGO	CA		07/15/2015	4.390	2,397,171						3,778,537	05/27/2015
4938		SAN DIEGO	CA		07/15/2015	4.600	1,753,942						3,777,213	06/15/2015
4939		NAMPA	ID		06/29/2015	4.200	3,163,153						5,222,562	05/21/2015
4940		SAN ANTONIO	TX		06/29/2015	4.200	2,544,275						3,835,126	06/09/2015
4941		PHOENIX	AZ		07/17/2015	5.150	1,138,604						4,862,368	05/26/2015
4943		THOUSAND OAKS	CA		12/02/2015	4.150	2,044,500						3,920,305	09/22/2015
4946		TRACY	CA		09/25/2015	4.330	2,034,202						3,298,027	09/09/2015
4947		WOODINVILLE	WA		07/22/2015	5.150	8,405,348						16,067,256	06/11/2015
4949		WHITE LAKE	MI		07/27/2015	4.360	1,291,333						2,490,893	06/10/2015
4950		OAK CREEK	WI		09/11/2015	4.410	2,723,777						3,982,310	07/31/2015
4951		MARIETTA	GA		07/21/2015	4.290	2,216,874						3,236,370	06/03/2015
4965		UNIVERSAL CITY	TX		07/30/2015	4.260	2,372,850						4,861,757	06/10/2015
4969		SAN MATEO	CA		09/21/2015	4.440	1,341,547						3,134,371	08/06/2015
4970		LITTLE ROCK	AR		09/23/2015	4.450	364,961						2,883,750	06/22/2015
4973		TUKWILA	WA		09/28/2015	4.300	1,155,427						3,032,054	06/18/2015
4974		WATERFORD	MI		07/27/2015	4.360	599,072						1,022,011	05/26/2015
4975		SAN FRANCISCO	CA		09/21/2015	4.440	1,788,730						4,479,680	08/06/2015
4976		LUFKIN	TX		10/19/2015	4.310	5,565,490						14,676,606	06/19/2015
4977		CYPRESS	TX		07/20/2015	4.470	3,181,578						5,513,786	06/24/2015
4978		AUBURN	WA		06/19/2015	4.380	4,271,161						8,148,705	06/09/2015
4979		HUTTO	TX		07/01/2015	4.230	1,059,639						1,989,778	05/29/2015
4984		CHAGRIN FALLS	OH		07/31/2015	4.650	1,777,987						2,604,081	07/07/2015
4987		RAYMORE	MO		10/01/2015	4.390	1,659,141						2,863,398	07/09/2015
4988		DOWNEY	CA		06/30/2015	4.290	4,405,505						7,197,188	06/09/2015
4992		MILWAUKEE	WI		07/22/2015	4.500	5,075,409						11,037,508	07/02/2015
4995		CANOGA PARK	CA		10/01/2015	4.170	668,658						1,384,690	07/16/2015
4998		WILLOUGHBY	OH		08/13/2015	4.600	1,160,987						2,434,876	07/01/2015
4999		HOUMA	LA		08/13/2015	4.410	815,067						1,523,147	07/22/2015
5000		INDEPENDENCE	MO		07/29/2015	4.410	862,328						1,395,287	07/14/2015
5001		BEACH CITY	TX		07/29/2015	4.410	775,339						1,286,716	07/22/2015
5003		BOLINGBROOK	IL		08/28/2015	4.510	1,605,816						3,060,929	08/06/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5004		BEND	OR		07/31/2015	4.150	595,524						3,044,220	06/30/2015
5005		CEDAR PARK	TX		08/26/2015	4.530	945,871						1,974,252	07/16/2015
5007		RIALTO	CA		08/26/2015	4.350	3,690,850						6,828,473	07/07/2015
5009		PORTLAND	OR		08/26/2015	4.360	1,647,480						3,213,462	07/20/2015
5010		STAFFORD	TX		12/01/2015	4.250	3,248,406						6,329,225	11/12/2015
5014		MOBILE	AL		10/08/2015	4.340	627,427						1,347,472	08/17/2015
5022		TRACY	CA		10/02/2015	4.520	1,061,673						4,804,525	07/30/2015
5024		BECKLEY	WV		12/08/2015	4.050	6,364,483						13,963,125	10/05/2015
5025		TUCSON	AZ		09/28/2015	4.240	1,385,624						2,881,117	08/04/2015
5027		ATLANTA	GA		09/17/2015	4.680	2,273,651						3,560,409	08/24/2015
5028		ANN ARBOR	MI		10/13/2015	4.480	4,039,843						6,391,035	08/03/2015
5029		CINCINNATI	OH		08/14/2015	4.460	2,235,627						4,040,185	07/21/2015
5030		GLEN HEAD	NY		08/06/2015	4.670	1,710,135						3,485,510	07/17/2015
5031		CLAREMONT	CA		09/22/2015	4.780	951,716						1,209,699	07/17/2015
5032		CHINO	CA		10/05/2015	4.500	1,044,418						2,212,014	07/27/2015
5034		PENNSAUKEN	NJ		08/27/2015	4.320	979,113						1,830,374	07/21/2015
5036		ALHAMBRA	CA		12/01/2015	4.300	2,883,006						7,717,899	08/06/2015
5037		JACKSONVILLE BEACH	FL		09/18/2015	4.440	680,399						1,139,668	08/13/2015
5038		TALLAHASSEE	FL		09/15/2015	4.680	1,434,928						1,748,148	07/02/2015
5041		KIRKLAND	WA		09/16/2015	4.540	2,442,730						5,276,499	07/30/2015
5045		FEDERAL WAY	WA		09/10/2015	4.510	1,432,141						5,997,941	07/21/2015
5046		LAS VEGAS	NV		09/03/2015	4.330	1,945,351						4,606,855	07/26/2015
5049		COSTA MESA	CA		10/23/2015	4.430	1,991,868						4,994,257	09/10/2015
5050		SAN DIEGO	CA		10/23/2015	4.230	2,359,554						5,974,171	09/15/2015
5051		SAN DIEGO	CA		10/23/2015	4.230	1,070,226						2,611,614	09/15/2015
5052		SAN DIEGO	CA		10/23/2015	4.430	2,023,720						4,459,972	09/15/2015
5054		CLINTON	CT		10/13/2015	4.660	3,933,345						6,799,267	08/19/2015
5055		OAK LAWN	IL		09/14/2015	4.730	1,485,592						3,187,159	08/11/2015
5056		REDMOND	WA		10/20/2015	4.480	1,211,953						3,793,956	09/11/2015
5057		ROSEVILLE	MI		09/11/2015	4.100	2,204,741						4,370,626	07/30/2015
5059		PORTLAND	OR		09/28/2015	4.450	949,777						2,452,053	08/07/2015
5060		PASADENA	CA		10/14/2015	4.470	3,590,568						7,667,946	08/03/2015
5062		ALBUQUERQUE	NM		12/31/2015	4.200	2,207,276						4,309,813	11/09/2015
5063		COLORADO SPRINGS	CO		09/23/2015	4.320	923,034						1,802,897	09/02/2015
5064		RANCHO CORDOVA	CA		09/14/2015	3.900	2,535,495						4,654,361	07/30/2015
5065		FUQUAY VARINA	NC		08/21/2015	4.470	1,314,402						2,761,593	07/14/2015
5067		MARION	IA		09/28/2015	4.500	1,655,722						2,299,222	08/11/2015
5068		CHANDLER	TX		09/25/2015	4.180	592,662						1,437,440	08/10/2015
5070		DALLAS	TX		09/10/2015	4.290	3,327,276						4,917,128	08/20/2015
5071		SYRACUSE	NY		10/15/2015	4.770	3,435,930						6,350,372	08/13/2015
5072		BAKERSFIELD	CA		11/20/2015	4.500	3,357,440						5,943,696	09/28/2015
5073		GEORGETOWN	TX		09/08/2015	4.690	2,511,409						5,269,094	08/12/2015
5074		FULLERTON	CA		11/06/2015	4.460	1,326,488						3,631,336	08/21/2015
5075		LEXINGTON	KY		10/15/2015	4.480	3,231,874						5,713,992	09/11/2015
5079		PASADENA	CA		10/02/2015	4.500	2,963,216						33,130,917	08/24/2015
5084		VENTURA	CA		09/29/2015	4.080	1,244,904						2,068,852	09/02/2015
5085		RESEDA	CA		09/29/2015	4.080	501,923						823,779	06/08/2015
5086		SOUTHLAKE	TX		09/30/2015	4.380	2,729,126						4,789,743	07/31/2015
5089		CHESAPEAKE	VA		10/09/2015	4.350	1,684,348						2,941,478	10/09/2015
5090		BRONX	NY		10/29/2015	3.850	2,673,770						5,222,986	09/25/2015
5091		HIGHLANDS RANCH	CO		10/16/2015	4.040	1,108,725						2,071,429	09/03/2015
5092		TUCSON	AZ		09/24/2015	4.560	1,343,404						3,312,840	08/25/2015
5094		WORTHINGTON	OH		12/09/2015	4.550	3,025,422						4,530,940	10/29/2015
5095		DUBLIN	OH		12/09/2015	4.550	2,885,787						5,852,270	10/28/2015
5096		ROCKLIN	CA		09/01/2015	4.330	2,583,001						4,892,289	08/19/2015
5097		RIVERSIDE	CA		09/24/2015	4.300	2,957,894						6,096,786	08/21/2015
5098		ROUND LAKE BEACH	IL		10/09/2015	4.650	1,585,438						3,053,135	08/24/2015
5099		CHESAPEAKE	VA		10/20/2015	4.900	1,720,404						3,780,046	08/31/2015
5101		LOS ANGELES	CA		10/14/2015	4.340	3,075,920						7,118,385	08/31/2015
5103		GROVETOWN	GA		05/19/2016	4.260	1,552,353						2,855,198	01/29/2016
5105		CLEARLAKE	CA		10/16/2015	4.280	3,582,853						7,163,061	10/05/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5106		SAINT LOUIS	MO		11/20/2015	4.000	1,573,992						3,706,764	09/04/2015
5107		O FALLON	MO		11/20/2015	4.000	1,573,992						3,671,153	09/04/2015
5108		ATLANTA	GA		10/05/2015	4.260	996,280						1,471,736	08/14/2015
5109		ST PETERSBURG	FL		12/14/2015	4.470	6,654,200						12,716,410	12/04/2015
5114		IRVINE	CA		10/16/2015	4.380	4,752,676						9,968,743	09/02/2015
5115		FRESNO	CA		11/10/2015	4.090	12,996,266						20,001,732	10/15/2015
5116		SULPHUR	LA		11/30/2015	4.040	845,262						2,011,056	09/23/2015
5117		MONONA	WI		09/29/2015	4.120	3,682,669						7,395,200	09/08/2015
5118		CHULA VISTA	CA		12/09/2015	4.200	5,704,601						14,338,674	11/03/2015
5120		SAN FRANCISCO	CA		10/23/2015	4.290	1,210,087						6,228,028	08/31/2015
5122		ROSEMONT	IL		10/20/2015	4.220	1,569,750						2,758,092	08/31/2015
5124		MIDVALE	UT		10/27/2015	4.340	741,481						1,221,949	10/09/2015
5125		SALT LAKE CITY	UT		10/28/2015	4.150	2,378,365						6,979,363	09/16/2015
5126		INDIANAPOLIS	IN		10/16/2015	4.150	1,346,968						4,304,206	09/10/2015
5127		WEST JORDAN	UT		10/19/2015	4.300	1,571,398						4,312,528	08/28/2015
5128		MILWAUKEE	WI		10/02/2015	4.410	4,158,417						9,445,314	08/18/2015
5130		LOS ANGELES	CA		11/04/2015	4.150	973,529						4,931,974	09/15/2015
5132		VALLEY CENTER	CA		11/04/2015	4.410	6,276,313						15,302,454	10/08/2015
5142		KENMORE	WA		10/09/2015	4.100	1,614,116						3,400,941	09/03/2015
5143		CHARLOTTE	NC		02/16/2016	4.140	1,003,517						1,808,186	01/29/2016
5148		NASHVILLE	TN		11/19/2015	4.400	636,725						1,394,005	10/14/2015
5149		ANAHEIM	CA		11/10/2015	4.230	2,245,542						5,351,531	10/07/2015
5154		FRESNO	CA		11/30/2015	4.480	3,488,463						7,394,050	09/30/2015
5158		VALLEY STREAM	NY		11/25/2015	4.280	1,949,797						3,363,264	10/20/2015
5162		GROVE CITY	OH		01/22/2016	4.220	7,013,950						15,282,303	11/30/2015
5165		MAPLE VALLEY	WA		12/15/2015	4.230	6,901,022						10,045,836	09/25/2015
5168		COLORADO SPRINGS	CO		12/31/2015	4.430	2,050,123						3,066,526	12/11/2015
5169		RIDGEFIELD	WA		11/02/2015	4.310	2,004,803						4,586,591	10/06/2015
5170		LAS VEGAS	NV		12/03/2015	4.120	1,786,317						4,619,096	10/19/2015
5174		LYNNWOOD	WA		01/11/2016	4.300	1,768,322						3,554,419	11/13/2015
5175		NAVASOTA	TX		10/19/2015	4.330	1,687,496						3,668,424	09/25/2015
5176		BIRMINGHAM	AL		11/10/2015	4.480	1,346,614						2,291,144	10/21/2015
5180		SANTA ANA	CA		11/30/2015	4.640	613,537						1,535,769	10/26/2015
5181		LAKE WORTH	FL		11/30/2015	4.640	586,469						1,925,529	10/26/2015
5182		LAS VEGAS	NV		12/15/2015	4.100	3,262,158						7,715,539	11/06/2015
5183		FORT WORTH	TX		12/02/2015	4.420	1,332,016						2,875,450	10/22/2015
5188		ALBANY	OR		12/02/2015	4.130	6,280,495						12,556,390	10/27/2015
5189		DUNCANVILLE	TX		12/04/2015	3.970	1,716,450						3,048,071	10/20/2015
5191		TROY	MI		12/28/2015	4.300	2,705,707						4,702,810	12/07/2015
5195		FORT WAYNE	IN		11/19/2015	4.170	2,019,635						4,054,408	11/03/2015
5199		MOUNT WASHINGTON	KY		12/29/2015	4.300	7,573,898						11,939,187	11/25/2015
5200		MILWAUKEE	WI		11/20/2015	4.390	3,183,240						5,731,903	10/27/2015
5202		DENVILLE	NJ		12/17/2015	4.440	3,541,463						7,160,864	11/09/2015
5203		INDIALANTIC	FL		12/07/2015	4.400	832,414						1,306,793	10/28/2015
5204		ALBUQUERQUE	NM		12/18/2015	4.400	3,167,452						7,764,706	11/01/2015
5206		DENTON	TX		12/07/2015	4.150	1,701,859						5,290,074	11/05/2015
5213		FAIR OAKS	CA		11/30/2015	3.950	1,477,394						2,943,136	11/20/2015
5216		COSTA MESA	CA		02/01/2016	4.510	4,491,991						9,832,769	12/09/2015
5217		MILWAUKEE	WI		12/22/2015	5.690	3,580,839						11,826,859	04/01/2015
5222		LOS ANGELES	CA		12/29/2015	3.750	2,082,483						3,667,114	11/11/2015
5224		THORNTON	CO		12/23/2015	4.420	1,403,301						2,401,363	11/10/2015
5225		WEST CHESTER	OH		12/30/2015	4.500	3,799,947						8,678,365	11/25/2015
5227		LOS ANGELES	CA		12/07/2015	6.500	940,358						1,530,492	09/11/2015
5229		SANDY	UT		01/08/2016	4.220	5,951,767						11,068,452	11/23/2015
5230		BURBANK	CA		12/29/2015	4.100	4,769,730						7,239,486	11/23/2015
5231		FEDERAL WAY	WA		04/04/2016	4.100	8,453,705						11,993,974	02/25/2016
5232		TORRANCE	CA		01/07/2016	5.400	3,920,648						8,884,615	11/17/2015
5233		HOUSTON	TX		02/22/2016	4.260	1,588,733						3,229,120	01/10/2016
5235		COLUMBUS	OH		12/29/2015	4.720	3,986,042						6,436,680	12/08/2015
5237		FIRESTONE	CO		12/23/2015	4.390	1,176,398						2,212,138	11/18/2015
5238		SALT LAKE CITY	UT		12/29/2015	4.250	4,494,964						9,849,143	11/20/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5239		FARMINGTON	NM		12/29/2015	4.250	1,815,274						3,582,227	11/24/2015
5242		EAST LIVERPOOL	OH		12/17/2015	4.290	894,953						1,460,780	11/11/2015
5245		ROCHESTER	MN		01/15/2016	4.280	2,917,625						6,447,421	01/07/2016
5246		WOOSTER	OH		12/17/2015	4.290	733,009						1,196,411	12/11/2015
5247		NEW KENSINGTON	PA		12/17/2015	4.290	886,430						1,446,149	12/11/2015
5248		RICHLAND	WA		01/20/2016	4.390	827,769						1,823,959	10/30/2015
5251		CUYAHOGA FALLS	OH		02/11/2016	4.480	936,433						2,189,816	01/13/2016
5254		CHICAGO	IL		01/26/2016	4.670	3,744,091						9,039,013	12/31/2015
5255		LIBERTY	MO		12/15/2015	4.120	1,639,431						2,536,894	11/19/2015
5257		ONTARIO	CA		12/28/2015	4.410	4,873,687						10,037,535	12/16/2015
5259		AKRON	OH		12/29/2015	4.380	1,083,212						2,068,897	12/04/2015
5267		SAN RAFEAL	CA		03/11/2016	4.500	3,559,043						5,730,777	01/11/2016
5268		ROMEOVILLE	IL		06/06/2016	4.480	2,817,888						7,055,699	02/28/2016
5269		BOISE	ID		03/10/2016	4.720	2,011,897						4,425,739	01/06/2016
5270		FEDERAL WAY	WA		01/26/2016	4.470	3,737,178						5,992,022	12/30/2015
5273		SWANSEA	MA		02/24/2016	4.230	1,995,840						3,590,391	12/31/2015
5278		JACKSONVILLE	FL		02/02/2016	4.490	1,359,994						2,576,173	01/04/2016
5279		MENASHA	WI		02/19/2016	4.430	1,333,812						2,202,261	01/25/2016
5282		MARION	IN		02/09/2016	4.460	924,727						1,369,223	12/23/2015
5283		LANCASTER	OH		02/09/2016	4.460	1,195,606						1,949,321	12/23/2015
5285		CONROE	TX		02/29/2016	4.410	1,191,819						2,530,279	01/08/2016
5286		CARSON CITY	NV		02/01/2016	4.560	1,524,512						3,435,775	01/04/2016
5287		NEWPORT NEWS	VA		04/11/2016	3.810	2,798,980						5,020,808	02/16/2016
5293		CASPER	WY		08/11/2016	4.800	7,758,542						13,869,360	02/10/2016
5294		DEERFIELD BEACH	FL		02/01/2016	4.210	2,068,169						4,055,916	01/14/2016
5296		REDWOOD CITY	CA		02/18/2016	4.350	4,316,522						9,551,895	12/29/2015
5297		TUCSON	AZ		01/29/2016	3.960	1,510,816						2,995,606	01/02/2016
5300		PLANO	TX		01/29/2016	4.280	6,901,397						10,366,963	01/14/2016
5304		KISSIMMEE	FL		08/01/2016	4.550	6,108,656						10,846,705	02/14/2016
5307		SALT LAKE CITY	UT		03/22/2016	4.100	3,332,796						4,799,300	02/29/2016
5308		SIMSBURY	CT		01/27/2016	4.590	2,062,502						4,464,000	01/13/2016
5310		EUGENE	OR		03/02/2016	4.460	4,213,184						8,039,325	01/12/2016
5311		UNION GAP	WA		03/21/2016	4.300	5,194,926						15,504,874	02/01/2016
5312		LAS VEGAS	NV		03/01/2016	4.450	2,574,490						8,658,449	01/27/2016
5315		MISHAWAKA	IN		02/17/2016	4.510	846,078						1,700,501	01/27/2016
5316		CLEVELAND	OH		02/17/2016	4.510	738,726						1,400,000	01/27/2016
5317		SALT LAKE CITY	UT		02/11/2016	4.350	1,028,857						2,362,238	01/19/2016
5323		OKLAHOMA CITY	OK		03/23/2016	4.400	882,394						1,564,016	02/18/2016
5327		STERLING	VA		03/15/2016	4.300	4,591,131						9,210,017	02/10/2016
5330		LOS ANGELES	CA		04/06/2016	3.950	4,312,740						9,294,362	03/14/2016
5331		ATLANTA	GA		04/22/2016	3.870	7,483,966						17,343,709	03/02/2016
5333		MESA	AZ		11/04/2016	4.070	1,757,228						3,946,445	09/23/2016
5335		DEARBORN	MI		03/07/2016	4.100	764,442						1,747,116	02/04/2016
5338		EMERYVILLE	CA		05/06/2016	4.500	2,586,846						4,154,609	04/22/2016
5339		DENVER	CO		03/03/2016	4.350	4,336,701						8,033,699	02/11/2016
5340		MIDVALE	UT		04/06/2016	4.750	3,880,264						10,397,279	02/23/2016
5342		ARLINGTON	TX		02/11/2016	3.730	4,174,212						9,137,016	01/29/2016
5345		MIAMI	FL		03/31/2016	4.000	2,616,413						5,074,966	02/24/2016
5348		MIAMI	FL		03/31/2016	4.000	2,102,475						6,932,769	02/24/2016
5350		SANTA CRUZ	CA		05/02/2016	4.300	5,656,850						7,517,576	03/10/2016
5351		PLANO	TX		04/08/2016	4.150	1,758,441						3,129,813	02/22/2016
5354		LOS ANGELES	CA		03/31/2016	4.150	4,096,275						6,963,752	03/07/2016
5355		EUGENE	OR		04/12/2016	4.150	3,467,258						7,331,494	02/29/2016
5357		CUTLER BAY	FL		04/15/2016	4.300	2,732,401						7,091,944	03/07/2016
5358		CHARLOTTE	NC		04/13/2016	4.150	1,688,103						3,022,232	02/29/2016
5359		PUYALLUP	WA		03/16/2016	4.350	2,027,523						4,801,871	03/10/2016
5360		GOODYEAR	AZ		04/27/2016	4.090	1,094,291						2,173,658	04/01/2016
5361		LA PORTE	TX		04/20/2016	4.300	1,416,305						2,312,595	02/29/2016
5364		VANCOUVER	WA		05/10/2016	4.100	4,879,185						7,220,924	04/06/2016
5365		CHARLOTTE	NC		04/15/2016	4.000	2,082,057						5,274,054	03/07/2016
5368		ANAHEIM	CA		04/15/2016	4.150	3,244,909						7,733,526	02/19/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5370		RICHLAND	WA		04/12/2016	4.150	2,900,722						5,779,314	01/20/2016
5371		COLORADO SPRINGS	CO		04/22/2016	4.000	1,187,365						3,805,909	03/09/2016
5373		TUCSON	AZ		04/18/2016	3.750	1,378,349						2,077,960	02/26/2016
5374		KEENE	NH		09/30/2016	4.000	1,444,579						2,453,819	08/04/2016
5377		AMARILLO	TX		09/30/2016	4.000	899,901						1,586,385	08/04/2016
5380		REDONDO BEACH	CA		04/12/2016	5.250	2,886,020						7,904,061	03/10/2016
5382		PHOENIX	AZ		03/11/2016	4.170	2,183,120						5,061,654	03/03/2016
5386		PETALUMA	CA		04/05/2016	4.200	1,591,439						3,629,300	02/29/2016
5387		KIRKLAND	WA		05/03/2016	4.000	2,513,848						6,726,336	03/07/2016
5391		MURRIETA	CA		05/05/2016	4.250	1,695,077						3,961,139	03/07/2016
5392		CORNING	CA		05/05/2016	4.050	2,811,020						4,703,594	03/08/2016
5396		ESCONDIDO	CA		05/18/2016	4.750	1,039,060						2,472,014	03/22/2016
5397		LA MESA	CA		05/18/2016	4.750	1,039,060						1,844,132	03/21/2016
5402		DUBLIN	OH		04/18/2016	4.350	4,579,905						7,836,519	03/08/2016
5403		VIRGINIA BEACH	VA		05/24/2016	4.450	1,872,345						4,400,575	03/05/2016
5405		ELK GROVE	CA		05/02/2016	3.980	2,858,616						15,250,000	03/20/2016
5406		GREELEY	CO		05/04/2016	4.150	1,594,417						3,148,786	03/17/2016
5407		SAN ANTONIO	TX		04/13/2016	4.300	1,873,178						4,006,014	03/11/2016
5410		SAN JACINTO	CA		07/08/2016	3.980	1,541,411						3,646,493	05/23/2016
5411		BILLINGS	MT		04/25/2016	4.030	2,343,055						4,205,573	03/18/2016
5414		SOUTHAVEN	MS		05/27/2016	4.070	6,152,082						14,968,915	04/06/2016
5415		LOGAN	UT		04/25/2016	4.120	1,125,105						1,778,321	03/15/2016
5416		CONSHOHOCKEN	PA		04/19/2016	4.330	1,151,651						1,985,786	03/22/2016
5420		GEORGETOWN	TX		06/20/2016	4.120	1,404,037						2,679,337	04/04/2016
5421		IRVING	TX		05/02/2016	4.190	3,931,636						9,696,773	03/23/2016
5422		SANTA ROSA	CA		06/29/2016	4.070	2,447,714						3,542,857	05/12/2016
5423		SACRAMENTO	CA		04/29/2016	4.050	3,499,720						5,749,433	03/22/2016
5425		LOS ANGELES	CA		07/28/2016	4.100	4,217,347						8,114,755	05/05/2016
5427		ROCK HILL	SC		05/20/2016	4.460	2,386,849						3,922,185	04/01/2016
5428		HOUSTON	TX		08/10/2016	4.540	6,155,543						16,214,168	04/06/2016
5429		PHILIPSBURG	PA		05/31/2016	4.200	415,214						1,085,701	04/04/2016
5430		SEATTLE	WA		03/31/2016	4.430	9,380,638						18,946,415	03/15/2016
5438		DARIEN	IL		07/15/2016	4.080	1,828,712						3,115,659	04/29/2016
5439		SANTA ANA	CA		08/05/2016	5.500	12,899,388						29,442,514	06/14/2016
5441		LONG BEACH	CA		03/31/2016	4.210	2,106,507						3,713,527	03/15/2016
5450		MISSOURI CITY	TX		06/24/2016	4.150	1,695,689						2,543,584	04/07/2016
5455		BOSSIER CITY	LA		06/10/2016	4.350	1,696,634						2,687,057	03/31/2016
5456		BOSSIER CITY	LA		06/06/2016	4.350	2,338,604						3,598,657	03/31/2016
5457		THOUSAND OAKS	CA		08/02/2016	4.280	3,024,358						5,570,807	04/25/2016
5458		LOWELL	MA		05/26/2016	4.410	1,628,743						2,794,681	04/15/2016
5459		HUDSON	NH		05/26/2016	4.410	665,261						1,123,363	04/18/2016
5464		SACRAMENTO	CA		07/29/2016	4.150	4,587,449						8,419,477	05/03/2016
5470		TACOMA	WA		06/08/2016	4.050	1,573,065						2,649,246	04/29/2016
5472		EL PASO	TX		05/16/2016	4.440	1,130,676						2,558,467	04/18/2016
5477		SAINT ALBANS	WV		05/11/2016	4.430	3,120,414						4,671,486	04/07/2016
5478		HOUSTON	TX		06/30/2016	4.210	3,709,416						8,105,446	04/29/2016
5481		GENEVA	IL		06/27/2016	6.450	1,343,350						4,726,760	05/31/2016
5482		SANTA ANA	CA		06/24/2016	4.350	1,387,064						4,057,929	05/11/2016
5483		VENETA	OR		06/10/2016	4.460	1,177,981						3,562,328	04/22/2016
5484		SACRAMENTO	CA		04/29/2016	4.350	2,818,403						7,339,530	04/12/2016
5486		PALMDALE	CA		06/20/2016	3.720	4,390,911						9,559,142	05/12/2016
5487		RENO	NV		07/01/2016	4.040	4,908,423						8,350,602	05/01/2016
5488		MILWAUKEE	WI		05/06/2016	4.360	5,311,830						9,778,120	04/27/2016
5493		PHOENIX	AZ		06/30/2016	4.500	7,994,163						14,965,167	04/26/2016
5494		CORAL SPRINGS	FL		08/18/2016	4.400	2,176,523						3,770,496	07/06/2016
5495		GRANADA HILLS	CA		06/27/2016	4.430	1,557,906						3,311,822	05/31/2016
5496		ANAHEIM	CA		06/08/2016	4.260	1,608,734						4,454,310	04/27/2016
5497		LOS ANGELES	CA		07/28/2016	4.140	2,396,914						3,748,371	05/02/2016
5498		SUWANEE	GA		06/06/2016	4.150	4,173,655						6,766,935	04/28/2016
5499		NEWPORT BEACH	CA		07/26/2016	4.650	1,539,488						2,660,586	06/14/2016
5500		SANDY	UT		06/29/2016	4.080	6,402,243						10,362,647	05/19/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5502		BAKERSFIELD	CA		09/12/2016	3.990	3,409,898						9,510,610	07/20/2016
5504		RIVERSIDE	CA		07/22/2016	4.050	1,233,915						2,242,524	06/06/2016
5508		LAKE OSWEGO	OR		06/15/2016	4.250	1,508,511						4,837,502	05/13/2016
5510		GREENSBORO	NC		07/06/2016	3.710	4,054,524						9,683,213	05/04/2016
5512		NEW YORK	NY		06/22/2016	3.710	5,162,153						7,656,473	05/13/2016
5514		MONROE	WI		06/13/2016	4.230	1,756,931						3,292,963	05/10/2016
5516		ROCKLIN	CA		06/15/2016	4.190	1,507,773						2,926,663	05/19/2016
5517		COLUMBUS	OH		06/24/2016	4.230	1,277,453						3,120,219	05/10/2016
5518		PHOENIX	AZ		05/31/2016	4.050	2,355,637						9,417,390	05/11/2016
5519		PLACENTIA	CA		06/06/2016	4.240	2,011,652						3,237,662	04/29/2016
5521		MILWAUKEE	WI		06/30/2016	4.280	5,712,800						10,133,891	06/14/2016
5522		ENGLEWOOD	FL		06/22/2016	4.210	1,378,300						6,354,463	05/20/2016
5524		LITTLE ROCK	AR		07/27/2016	4.080	7,017,477						12,958,341	06/17/2016
5525		CHIPLEY	FL		07/27/2016	4.080	5,328,925						12,475,009	06/14/2016
5526		LAKE CHARLES	LA		07/11/2016	4.090	2,000,866						3,458,953	05/26/2016
5532		LEXINGTON	NC		07/29/2016	4.100	1,381,389						3,917,130	06/18/2016
5533		SEATTLE	WA		06/30/2016	4.190	1,675,756						5,093,701	05/20/2016
5535		LOS ANGELES	CA		07/07/2016	4.130	1,601,221						4,194,286	06/06/2016
5536		SAN FRANCISCO	CA		07/08/2016	4.150	1,793,877						4,134,600	06/21/2016
5537		ELGIN	IL		06/30/2016	3.650	6,566,614						12,338,640	05/26/2016
5538		POOLER	GA		06/30/2016	4.250	1,508,511						3,189,110	05/31/2016
5540		HOUSTON	TX		07/07/2016	4.000	5,645,286						12,572,761	05/20/2016
5542		REDDING	CA		07/14/2016	3.900	2,206,350						3,695,469	06/15/2016
5545		FREMONT	CA		07/11/2016	4.030	1,409,921						2,703,492	06/10/2016
5547		SEATTLE	WA		07/05/2016	4.130	9,667,177						41,389,542	06/17/2016
5548		SHERWOOD	OR		08/01/2016	4.100	4,374,398						8,914,211	06/16/2016
5549		GRAND FORKS	ND		09/01/2016	4.350	2,221,921						4,508,828	06/24/2016
5551		AMBOY	IL		09/02/2016	4.090	3,765,499						9,007,394	07/21/2016
5553		LAS VEGAS	NV		07/14/2016	3.950	2,169,091						5,701,726	05/26/2016
5555		TUCSON	AZ		07/14/2016	4.080	1,101,353						2,756,243	06/17/2016
5556		THE WOODLANDS	TX		08/02/2016	4.300	4,253,667						5,969,374	06/21/2016
5559		HOUSTON	TX		08/01/2016	4.250	2,213,090						2,842,204	06/21/2016
5560		LAS VEGAS	NV		06/02/2017	4.290	4,631,814						7,860,916	05/18/2017
5561		STOCKTON	CA		09/15/2016	3.900	2,361,019						4,003,668	08/11/2016
5563		SAINT ROBERT	MO		08/08/2016	4.570	670,355						1,592,828	06/15/2016
5564		BEATRICE	NE		07/29/2016	4.570	670,355						1,432,594	06/15/2016
5567		TACOMA	WA		08/01/2016	4.170	2,077,450						5,754,780	06/08/2016
5568		BROOK PARK	OH		07/01/2016	4.000	1,230,054						3,135,886	06/06/2016
5571		DOVER	DE		11/23/2016	4.500	8,167,927						10,817,094	08/16/2016
5573		BISMARCK	ND		08/01/2016	4.020	3,961,304						7,353,518	07/22/2016
5574		ELGIN	IL		10/24/2017	4.320	3,180,000						5,189,832	09/12/2017
5575		STAFFORD	TX		10/24/2017	4.320	7,231,575						11,623,457	09/07/2017
5576		HOUSTON	TX		10/24/2017	4.320	7,668,725						12,853,786	09/12/2017
5577		LOVELAND	CO		08/11/2016	4.150	5,900,912						10,948,040	06/26/2016
5578		PLYMOUTH	MI		08/12/2016	4.030	2,077,512						8,299,090	07/07/2016
5581		MEMPHIS	TN		08/18/2016	3.800	1,679,154						5,398,096	07/06/2016
5584		ANCHORAGE	AK		12/01/2016	4.190	11,250,312						21,390,721	08/09/2016
5586		ATHENS	GA		09/09/2016	4.020	1,866,948						2,919,983	07/20/2016
5588		WOODINVILLE	WA		08/05/2016	4.060	1,858,926						8,258,029	06/20/2016
5591		LYNDEN	WA		08/15/2016	3.990	2,025,991						3,803,017	07/08/2016
5592		RALEIGH	NC		08/01/2016	3.940	2,968,806						5,526,255	06/27/2016
5593		MARBLE FALLS	TX		07/08/2016	4.100	5,386,702						12,712,055	06/03/2016
5595		BREMERTON	WA		08/17/2016	4.010	3,046,504						5,043,685	07/20/2016
5596		SIOUX FALLS	SD		08/31/2016	3.850	2,756,567						4,343,418	07/20/2016
5597		MAMMOTH LAKES	CA		09/29/2016	3.850	3,804,444						7,982,866	09/02/2016
5598		IRVING	TX		09/30/2016	3.950	6,628,373						12,329,614	08/22/2016
5600		CAMPBELL	CA		08/26/2016	4.100	1,201,047						1,959,552	07/21/2016
5602		MILWAUKEE	WI		08/26/2016	4.100	3,500,508						6,438,468	07/15/2016
5604		DUBLIN	CA		09/16/2016	3.900	3,111,638						7,772,134	07/29/2016
5606		SPRINGFIELD	OR		09/01/2016	3.900	4,381,031						12,982,368	08/30/2016
5607		ASHLAND	OH		09/30/2016	4.300	5,662,704						15,586,749	08/29/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5609		MOUNT VERNON	OH		10/07/2016	4.300	7,170,197						16,448,542	08/31/2016
5610		ROME	GA		08/15/2016	4.080	518,335						873,338	07/18/2016
5615		SPARKS	NV		09/28/2016	3.900	2,257,786						6,462,047	07/25/2016
5618		SEATTLE	WA		09/08/2016	3.550	5,838,993						9,222,713	08/15/2016
5619		DAVENPORT	FL		08/10/2016	4.150	4,621,342						11,304,503	06/23/2016
5620		MARIETTA	GA		09/07/2016	3.850	3,725,529						7,322,459	08/01/2016
5623		MCKINNEY	TX		09/29/2016	4.000	1,420,897						3,496,574	08/01/2016
5624		SAN FRANCISCO	CA		09/13/2016	3.850	5,420,734						10,229,268	08/19/2016
5626		SAN ANTONIO	TX		09/01/2016	3.900	2,417,683						4,821,261	07/29/2016
5627		SAN ANTONIO	TX		10/25/2017	4.390	2,450,000						5,912,300	08/31/2017
5633		NORTH LAS VEGAS	NV		10/03/2016	4.250	1,819,800						2,031,821	08/26/2016
5636		VICTORIA	TX		10/04/2016	3.530	2,599,041						5,707,438	08/05/2016
5639		TALLAHASSEE	FL		09/28/2016	3.650	6,466,888						16,145,628	09/15/2016
5640		FIFE	WA		10/31/2016	3.900	1,697,695						3,486,292	09/13/2016
5641		JEFFERSON CITY	MO		11/04/2016	3.570	3,689,983						6,879,988	08/11/2016
5644		LOS ANGELES	CA		09/27/2016	3.500	1,651,376						3,256,769	08/12/2016
5645		PHOENIX	AZ		09/30/2016	3.840	2,576,841						5,474,794	08/09/2016
5647		BROOKLYN	NY		12/22/2016	4.150	31,252,414						57,907,709	10/31/2016
5649		LIVINGSTON	TN		10/14/2016	4.500	1,384,388						2,988,789	09/14/2016
5650		MURFREESBORO	TN		10/14/2016	4.500	2,346,790						3,898,900	09/14/2016
5651		AURORA	OR		10/26/2016	3.790	1,368,070						3,223,636	08/24/2016
5652		BROOKLYN	NY		10/21/2016	3.850	8,060,974						13,098,160	08/25/2016
5654		CRANBERRY TOWNSHIP	PA		09/01/2016	3.480	6,118,031						11,231,514	08/10/2016
5658		HAMBURG	NY		10/14/2016	3.960	1,005,681						1,640,152	09/27/2016
5659		WEST SENECA	NY		10/14/2016	3.960	1,139,772						2,104,869	09/27/2016
5663		VENICE	CA		09/30/2016	3.550	1,888,027						5,833,704	08/08/2016
5670		BOZEMAN	MT		10/28/2016	3.950	2,321,693						5,760,025	10/03/2016
5672		MANSFIELD	TX		01/11/2017	3.750	1,919,308						3,017,427	09/13/2016
5674		LINDON	UT		10/14/2016	3.820	4,740,712						7,047,141	08/23/2016
5676		ALBANY	OR		11/01/2016	3.710	4,683,156						9,139,480	09/12/2016
5679		ALSIP	IL		09/28/2016	3.800	3,405,014						5,979,921	09/01/2016
5680		MESA	AZ		12/01/2016	4.000	1,855,396						4,439,339	08/31/2016
5681		HOUSTON	TX		11/07/2016	3.690	2,652,261						5,218,096	09/29/2016
5682		ATLANTA	GA		09/30/2016	4.000	1,515,623						2,739,447	08/31/2016
5683		NOVI	MI		11/01/2016	3.700	2,084,074						3,923,432	09/22/2016
5685		FRIENDSWOOD	TX		10/04/2016	3.950	5,416,327						7,410,451	08/29/2016
5686		LINCOLN	NE		10/19/2016	4.000	1,021,945						1,705,067	09/22/2016
5687		HYATTSVILLE	MD		02/16/2017	4.000	2,825,402						4,757,514	11/07/2016
5688		BOWIE	MD		02/16/2017	4.000	3,208,508						6,640,999	10/07/2016
5691		LAS VEGAS	NV		10/25/2016	3.800	2,464,810						3,803,095	09/15/2016
5692		BOWLING GREEN	KY		09/30/2016	3.820	2,578,177						5,064,164	08/23/2016
5694		SAN JOSE	CA		11/01/2016	3.720	4,969,110						10,147,260	09/15/2016
5695		CINCINNATI	OH		11/07/2016	3.950	1,300,148						2,792,137	09/19/2016
5696		FOLSOM	CA		10/07/2016	3.750	2,369,140						3,262,418	09/12/2016
5699		DOWNEY	CA		12/07/2016	4.100	4,855,895						7,840,020	10/06/2016
5701		BURLINGAME	CA		11/15/2016	3.610	8,173,938						14,552,802	10/04/2016
5702		BEDFORD	TX		09/29/2016	3.990	1,064,903						2,491,570	09/13/2016
5703		JACKSONVILLE	FL		10/28/2016	3.750	2,109,403						5,507,855	10/04/2016
5704		SANTA CLARITA	CA		11/16/2016	3.780	1,860,890						3,005,144	09/20/2016
5705		MELBOURNE	FL		10/31/2016	3.520	4,966,677						9,880,411	09/20/2016
5709		COLORADO SPRINGS	CO		11/07/2016	3.800	2,156,708						3,530,565	10/05/2016
5710		AKRON	OH		11/17/2016	3.850	1,568,319						2,511,874	10/28/2016
5713		RIVERSIDE	CA		11/01/2016	4.050	6,742,997						11,710,471	09/09/2016
5714		SPRINGDALE	AR		10/28/2016	4.110	2,793,026						4,395,252	10/18/2016
5716		BEDFORD HEIGHTS	OH		11/17/2016	3.870	1,402,248						4,255,423	09/27/2016
5717		FAYETTEVILLE	NC		12/01/2016	3.530	4,408,474						9,718,970	09/30/2016
5719		SPENCERPORT	NY		11/01/2016	3.840	3,797,220						6,272,049	10/19/2016
5721		GEORGETOWN	TX		11/04/2016	3.800	3,611,131						5,460,924	09/22/2016
5723		LANCASTER	CA		11/23/2016	3.500	4,266,593						6,962,462	10/06/2016
5725		RANCHO SANTA MARGARI	CA		11/14/2016	3.890	2,656,152						4,743,006	10/03/2016
5727		KNOXVILLE	TN		11/28/2016	3.750	2,849,487						4,540,519	09/14/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5729		PORTLAND	OR		12/01/2016	3.900	9,249,140						12,996,613	09/19/2016
5736		PALOS HEIGHTS	IL		11/04/2016	3.980	1,950,681						3,287,811	09/29/2016
5738		BONNEY LAKE	WA		11/16/2016	4.000	3,868,053						7,110,530	09/30/2016
5740		LOS ALAMITOS	CA		11/08/2016	3.940	2,200,000						6,154,686	09/30/2016
5742		DUARTE	CA		11/21/2016	4.080	2,331,378						4,181,065	11/07/2016
5743		PORTLAND	OR		11/28/2016	3.850	2,606,634						5,149,076	10/21/2016
5744		WINSTON SALEM	NC		11/01/2016	3.770	3,614,584						7,324,859	10/12/2016
5745		RENO	NV		11/10/2016	3.820	1,704,914						5,217,211	10/10/2016
5750		ANCHORAGE	AK		11/16/2016	3.850	2,794,459						4,004,959	10/04/2016
5755		CLEMSON	SC		11/10/2016	3.780	3,791,459						6,939,412	10/06/2016
5759		BOZEMAN	MT		11/22/2016	3.860	1,211,783						2,522,965	09/07/2016
5761		MACON	GA		11/14/2016	3.850	3,527,862						6,173,168	09/30/2016
5766		BURLINGAME	CA		06/09/2017	4.300	6,200,253						16,184,834	04/18/2017
5767		DES PERES	MO		11/30/2016	3.940	6,107,791						12,187,971	11/03/2016
5769		DRAPER	UT		11/04/2016	4.370	2,657,188						6,643,223	10/11/2016
5770		EAST ELMHURST	NY		12/12/2016	3.810	2,380,951						4,829,286	10/26/2016
5775		ELGIN	IL		12/06/2016	4.239	3,438,245						5,079,010	10/31/2016
5777		VIRGINIA BEACH	VA		11/14/2016	3.870	2,155,439						4,070,664	10/20/2016
5778		JEFFERSONVILLE	IN		11/03/2016	4.270	11,414,300						21,476,145	10/21/2016
5783		KNOXVILLE	TN		12/06/2016	3.880	2,852,086						5,456,465	11/04/2016
5785		TROY	AL		12/05/2016	3.580	3,860,864						6,437,535	10/26/2016
5786		WICHITA FALLS	TX		12/05/2016	3.580	1,502,937						2,769,927	10/28/2016
5788		WARRENSBURG	MO		12/05/2016	3.580	2,671,888						5,575,539	10/28/2016
5789		MARION	NC		01/04/2017	3.580	4,193,071						6,071,565	10/27/2016
5790		FORT WASHINGTON	MD		02/02/2017	3.580	1,563,575						3,117,657	10/27/2016
5793		WAYNE	MI		03/13/2017	4.000	3,839,370						6,865,040	10/27/2016
5795		RICHMOND	VA		12/08/2016	3.930	5,909,492						8,591,523	10/28/2016
5796		HOUSTON	TX		11/23/2016	3.840	4,936,086						13,733,111	10/12/2016
5798		BERKELEY	CA		01/03/2017	4.330	955,623						8,638,540	11/28/2016
5799		AMERICAN FORK	UT		11/30/2016	3.780	6,840,215						11,855,558	11/08/2016
5800		WHITTIER	CA		12/29/2016	4.500	3,539,594						6,538,462	11/17/2016
5801		INDIANAPOLIS	IN		12/21/2016	3.780	2,467,337						7,813,141	11/14/2016
5803		EAGAN	MN		12/01/2016	4.030	1,451,314						2,213,786	10/28/2016
5806		YPSILANTI	MI		12/23/2016	3.970	1,087,897						3,298,584	10/31/2016
5807		MESA	AZ		12/21/2016	4.010	2,622,531						5,973,083	11/14/2016
5809		BOISE	ID		11/18/2016	3.870	1,901,258						3,954,237	10/27/2016
5811		BROOKLYN CENTER	MN		11/28/2016	3.760	2,944,678						5,375,631	10/22/2016
5812		COLORADO SPRINGS	CO		11/10/2016	3.940	1,864,139						3,170,648	10/19/2016
5813		GASTONIA	NC		12/22/2016	4.210	2,832,415						4,512,850	11/07/2016
5816		S SALT LAKE	UT		12/05/2016	3.970	2,663,608						7,551,335	11/11/2016
5817		AUSTIN	TX		11/30/2016	3.920	1,901,919						3,213,771	10/28/2016
5820		OKLAHOMA CITY	OK		05/09/2017	4.480	2,824,022						5,103,041	03/16/2017
5821		ONTARIO	CA		12/22/2016	4.090	1,545,819						3,345,897	10/25/2016
5825		BOZEMAN	MT		12/23/2016	4.210	2,129,405						4,341,936	12/12/2016
5826		BOZEMAN	MT		07/03/2017	4.470	9,827,080						15,872,886	12/16/2016
5828		WASHINGTON TERRACE	UT		12/23/2016	4.080	1,075,793						4,794,196	11/14/2016
5829		AURORA	CO		12/28/2016	3.810	4,871,312						10,757,052	11/25/2016
5831		HOUSTON	TX		12/19/2016	4.190	6,205,985						9,807,021	11/11/2016
5832		SAN ANTONIO	TX		11/14/2016	4.170	1,098,645						2,224,200	10/31/2016
5833		DANA POINT	CA		01/23/2017	4.270	2,584,656						3,842,521	11/17/2016
5834		SAN DIEGO	CA		12/12/2016	3.890	1,407,518						5,576,650	11/09/2016
5835		TWINSBURG	OH		03/01/2017	4.150	1,930,511						2,786,898	12/07/2016
5836		CONWAY	SC		02/14/2017	4.470	2,869,569						4,663,043	12/19/2016
5837		CARROLLTON	TX		12/29/2016	3.990	2,002,396						2,968,134	12/09/2016
5838		RICHMOND	IN		12/28/2016	4.030	2,431,360						3,719,933	11/29/2016
5841		COSTA MESA	CA		01/05/2017	3.960	1,263,848						2,193,440	11/21/2016
5844		PEORIA	IL		01/03/2017	4.350	1,935,210						3,498,333	11/22/2016
5849		HILLSBORO	OR		01/12/2017	4.050	1,816,358						3,669,382	12/05/2016
5850		POCATELLO	ID		01/12/2017	4.200	1,148,243						2,941,014	12/12/2016
5853		DECATUR	GA		12/29/2016	4.050	1,392,691						2,802,923	12/08/2016
5854		RICHMOND	VA		01/03/2017	4.060	930,112						1,381,117	12/02/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5858		SAN DIEGO	CA		12/29/2016	4.400	1,615,000						5,603,302	12/13/2016
5859		CARSON CITY	NV		01/31/2017	4.280	2,872,016						6,730,699	01/18/2017
5860		NEWARK	DE		02/10/2017	4.570	3,164,730						6,026,881	01/09/2017
5861		BROOKLYN	NY		12/28/2017	5.200	7,669,125						21,322,600	11/17/2017
5862		LONGVIEW	WA		01/11/2017	4.070	3,529,885						5,437,601	12/21/2016
5863		SUGAR LAND	TX		03/01/2017	4.640	1,889,282						4,431,920	12/20/2016
5866		HENDERSON	NV		12/19/2016	4.470	1,711,917						2,932,069	11/23/2016
5868		ANN ARBOR	MI		02/03/2017	4.570	2,181,746						3,592,533	12/21/2016
5869		EVERETT	WA		01/19/2017	4.580	2,229,828						3,436,257	12/23/2016
5871		MOUNT AIRY	NC		02/01/2017	4.690	1,778,366						4,763,722	12/19/2016
5873		ALBUQUERQUE	NM		01/17/2017	4.780	754,196						1,635,139	12/14/2016
5874		DAYTONA BEACH	FL		02/03/2017	4.910	2,113,990						3,378,267	01/13/2017
5877		LAS VEGAS	NV		02/10/2017	4.550	4,894,956						17,519,925	01/14/2017
5881		TUSTIN	CA		02/28/2017	4.830	4,859,809						7,343,828	01/09/2017
5883		MINEOLA	NY		02/17/2017	4.590	3,204,330						7,352,701	12/28/2016
5885		LAS VEGAS	NV		03/02/2017	4.640	2,361,603						7,310,701	01/30/2017
5886		WOLFFORTH	TX		02/03/2017	4.840	3,300,879						6,800,797	01/12/2017
5891		COTTAGE GROVE	OR		03/31/2017	4.240	2,989,154						6,524,280	02/22/2017
5893		AMHERST	NY		10/02/2017	5.200	3,380,178						5,143,986	04/27/2017
5895		WINCHESTER	VA		05/15/2017	4.660	7,253,528						14,560,997	04/01/2017
5899		SIGNAL HILL	CA		04/03/2017	4.630	2,754,176						10,733,862	03/07/2017
5900		STATESBORO	GA		02/09/2017	4.580	4,943,484						9,519,714	01/25/2017
5901		LAS VEGAS	NV		03/13/2017	4.100	2,718,116						5,243,441	02/21/2017
5902		POULSBO	WA		03/13/2017	4.500	3,850,062						7,048,250	02/21/2017
5904		PONTIAC	MI		03/07/2017	4.530	1,427,516						3,266,078	02/14/2017
5905		CHARLOTTE	NC		03/01/2017	4.530	5,956,528						16,735,373	02/10/2017
5906		GROVE CITY	OH		03/15/2017	4.880	1,300,799						4,562,430	02/01/2017
5915		VENICE	CA		03/20/2017	4.530	962,672						11,273,343	02/15/2017
5916		VENICE	CA		03/20/2017	4.530	2,551,080						18,010,062	02/11/2017
5917		SANTA MONICA	CA		03/21/2017	4.530	2,069,744						10,346,752	02/11/2017
5918		SANTA MONICA	CA		03/20/2017	4.530	1,732,809						5,388,607	02/11/2017
5920		PALMDALE	CA		04/25/2017	4.730	3,422,112						6,492,857	03/28/2017
5921		FEDERAL WAY	WA		03/28/2017	4.260	10,661,003						41,548,280	02/09/2017
5922		OCEANSIDE	CA		06/01/2017	4.470	1,669,237						6,755,352	04/03/2017
5924		CLOVIS	CA		06/23/2017	4.400	787,359						1,326,366	05/22/2017
5927		MANKATO	MN		04/03/2017	4.640	1,454,229						2,621,972	02/14/2017
5928		ROSEVILLE	MI		03/21/2017	4.590	3,314,850						5,296,488	02/15/2017
5929		COLLEGE STATION	TX		03/28/2017	4.380	4,631,484						9,913,652	02/10/2017
5930		PORTLAND	OR		03/14/2017	4.520	1,836,609						3,673,722	02/10/2017
5932		LOCUST GROVE	GA		05/26/2017	5.400	752,076						886,211	04/05/2017
5933		GREENVILLE	SC		02/23/2017	4.570	1,667,244						3,774,968	02/10/2017
5937		ANCHORAGE	AK		04/26/2017	4.490	923,289						1,996,800	03/22/2017
5940		PORTLAND	OR		03/31/2017	4.750	1,542,081						3,029,649	02/17/2017
5943		CARLSBAD	CA		05/08/2017	4.720	5,674,446						13,751,724	04/13/2017
5944		CARLSBAD	CA		05/08/2017	4.720	8,998,299						19,664,010	03/30/2017
5945		SAN DIEGO	CA		04/04/2017	4.690	7,581,277						16,814,902	02/28/2017
5946		CHARLOTTE	NC		04/24/2017	4.970	1,469,427						2,437,421	04/08/2017
5947		TROY	MI		04/04/2017	4.500	2,205,982						4,595,792	03/02/2017
5948		RICHMOND	VA		05/18/2017	6.460	3,292,116						3,548,242	04/24/2017
5949		VIRGINIA BEACH	VA		05/18/2017	6.460	3,316,773						6,068,027	04/24/2017
5950		TEMPE	AZ		03/28/2017	4.690	2,918,792						5,144,543	02/28/2017
5951		NEW BEDFORD	MA		03/08/2017	4.620	2,300,000						6,116,090	02/22/2017
5952		RAPID CITY	SD		04/26/2017	4.330	4,031,116						6,481,235	03/08/2017
5953		NEWTON	NC		05/04/2017	4.390	2,389,786						4,164,575	03/27/2017
5954		WINSTON SALEM	NC		03/02/2017	4.400	4,007,492						6,237,389	02/22/2017
5957		SANTA ANA	CA		04/07/2017	4.440	2,492,102						5,381,286	02/23/2017
5960		HAPEVILLE	GA		05/17/2017	4.550	1,523,792						3,747,015	03/29/2017
5966		SAN JOSE	CA		04/26/2017	4.550	4,485,875						8,672,300	03/07/2017
5967		PUEBLO	CO		04/10/2017	4.670	6,348,571						9,058,967	02/28/2017
5969		FOREST	VA		06/05/2017	4.680	1,671,297						3,790,825	04/20/2017
5970		YAKIMA	WA		04/27/2017	4.060	8,178,926						10,463,428	03/27/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5971		DENVER	CO		04/11/2017	4.790	1,045,994						1,811,262	03/21/2017
5973		LUFKIN	TX		03/16/2017	4.480	1,732,340						3,234,699	03/08/2017
5974		NAPERVILLE	IL		03/31/2017	4.630	1,685,579						3,330,142	03/14/2017
5975		ROANOKE	TX		04/26/2017	4.710	878,592						1,553,354	02/24/2017
5978		LAKEWOOD	CA		05/08/2017	4.720	8,776,709						20,128,571	04/12/2017
5979		RIALTO	CA		05/08/2017	4.720	4,405,734						10,857,143	04/17/2017
5980		VISALIA	CA		05/08/2017	4.720	4,731,602						10,960,000	04/20/2017
5981		LONG BEACH	CA		05/08/2017	4.720	5,522,375						12,565,517	04/12/2017
5982		EL DORADO HILLS	CA		05/08/2017	4.720	2,867,637						6,700,000	04/18/2017
5983		MAPLE GROVE	MN		03/30/2017	4.360	1,535,590						5,192,879	03/15/2017
5984		PASO ROBLES	CA		04/12/2017	4.440	1,423,552						3,568,327	03/31/2017
5985		NASHVILLE	TN		04/28/2017	4.670	8,018,479						12,967,103	03/14/2017
5987		LAS VEGAS	NV		05/02/2017	4.900	2,995,831						7,062,032	03/13/2017
5990		SANTA BARBARA	CA		06/01/2017	4.670	3,868,733						8,029,700	04/21/2017
5991		DALLAS	OR		05/01/2017	4.710	1,012,576						1,806,728	03/08/2017
6000		SANTA CLARITA	CA		05/09/2017	4.100	1,784,273						3,041,638	03/24/2017
6003		TORRANCE	CA		04/20/2017	4.490	4,918,479						14,989,236	04/03/2017
6006		DURHAM	NC		05/19/2017	4.610	3,712,474						6,507,359	04/03/2017
6010		CITRUS HEIGHTS	CA		05/02/2017	4.510	1,800,638						3,636,277	03/30/2017
6011		KIHEI	HI		05/09/2017	4.740	1,207,039						1,718,582	04/07/2017
6014		SANTA ANA	CA		04/28/2017	4.920	4,639,162						11,221,875	04/06/2017
6016		PHOENIX	AZ		11/21/2017	4.500	2,007,376						3,731,174	10/17/2007
6018		HOUSTON	TX		08/02/2017	4.660	2,233,076						3,540,648	04/07/2017
6023		SAN ANTONIO	TX		06/30/2017	4.650	872,082						1,868,371	05/24/2017
6024		EL PASO	TX		05/26/2017	4.680	1,238,938						3,333,333	04/25/2017
6025		PEORIA	AZ		06/16/2017	4.690	1,889,851						3,046,538	03/28/2017
6026		HENDERSON	NV		05/18/2017	4.950	1,822,858						3,307,561	04/04/2017
6027		WHITEHALL	OH		04/27/2017	4.900	1,727,524						2,853,626	03/29/2017
6032		SAN JOSE	CA		08/31/2017	4.000	1,067,147						3,572,671	08/04/2017
6033		HOUSTON	TX		05/08/2017	4.570	1,933,439						3,549,965	04/19/2017
6038		IRWINDALE	CA		08/07/2017	4.510	1,130,377						1,867,938	06/20/2017
6039		MARICOPA	AZ		06/09/2017	4.910	1,694,484						3,039,220	04/21/2016
6040		CINCINNATI	OH		06/23/2017	4.400	2,624,531						7,755,564	05/08/2017
6041		KEIZER	OR		05/25/2017	4.520	5,014,738						7,121,459	04/26/2017
6042		SUGAR LAND	TX		06/16/2017	5.120	1,932,800						3,838,170	05/26/2017
6043		TULSA	OK		06/23/2017	4.610	1,153,862						1,895,959	04/25/2017
6044		CONWAY	AR		06/22/2017	4.610	1,250,017						2,015,408	05/22/2017
6047		NIPOMO	CA		06/14/2017	4.600	2,213,955						3,171,429	05/18/2017
6048		SALINAS	CA		06/09/2017	4.910	290,483						638,823	04/28/2017
6049		BOISE	ID		06/01/2017	4.540	3,576,343						5,989,444	04/17/2017
6050		SANTA MONICA	CA		06/05/2017	4.590	4,300,076						8,304,265	04/27/2017
6051		SANTA MONICA	CA		06/08/2017	4.590	7,622,862						15,580,911	04/27/2017
6052		LOS ANGELES	CA		06/05/2017	4.590	5,766,011						13,296,824	04/27/2017
6053		SAN LUIS OBISPO	CA		06/14/2017	4.600	2,120,736						4,552,800	05/16/2017
6054		PORTLAND	OR		08/03/2017	4.800	1,678,161						2,662,529	04/26/2017
6055		DUNEDIN	FL		06/05/2017	4.560	862,897						2,780,497	05/05/2017
6058		GRAHAM	WA		07/20/2017	4.690	3,379,170						5,745,214	04/27/2017
6059		SACRAMENTO	CA		06/05/2017	4.720	1,992,228						5,956,288	05/13/2017
6061		FOUNTAIN VALLEY	CA		06/07/2017	4.710	1,048,498						2,275,643	04/17/2017
6063		SIOUX FALLS	SD		06/23/2017	4.380	1,361,068						4,233,573	05/24/2017
6066		LYNNWOOD	WA		06/06/2017	4.450	1,761,764						2,945,800	04/28/2017
6071		JACKSONVILLE	FL		08/18/2017	4.250	5,826,936						13,538,341	05/24/2017
6075		DEER PARK	TX		06/16/2017	4.660	1,576,790						2,526,069	05/03/2017
6077		LEMOORE	CA		06/28/2017	4.400	5,153,919						8,565,554	05/14/2017
6078		CALEXICO	CA		06/08/2017	4.400	2,897,758						7,978,001	05/05/2017
6080		SAN DIEGO	CA		06/21/2017	4.350	8,110,109						11,809,509	05/10/2017
6084		SEATTLE	WA		06/15/2017	4.230	3,348,950						5,300,644	03/29/2017
6086		DELAWARE	OH		08/31/2017	4.430	3,840,082						6,517,956	08/11/2017
6088		MESA	AZ		06/09/2017	4.430	1,594,001						2,514,839	05/16/2017
6089		DUBLIN	CA		06/01/2017	4.390	1,255,633						5,577,132	05/08/2017
6090		BIG RAPIDS	MI		08/01/2017	4.580	1,455,858						2,905,385	05/30/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6091		HAZARD	KY		07/07/2017	4.490	21,531,015						38,893,053	05/19/2017
6092		BURLINGTON	WA		06/09/2017	4.480	1,787,650						2,980,995	05/17/2017
6094		CHAMPAIGN	IL		06/22/2017	4.710	775,393						1,564,449	06/01/2017
6095		TUCSON	AZ		06/29/2017	4.270	1,795,486						3,069,010	05/19/2017
6096		OKLAHOMA CITY	OK		05/31/2017	4.270	2,018,603						3,256,191	05/19/2017
6098		PEMBROKE PINES	FL		08/16/2017	4.500	1,749,873						3,695,760	06/30/2017
6099		LITTLETON	CO		06/30/2017	4.950	3,989,387						7,055,556	05/16/2017
6100		COLUMBUS	OH		07/13/2017	4.850	1,323,657						3,946,444	05/25/2017
6101		MILWAUKEE	WI		09/05/2017	4.420	1,943,671						3,136,942	05/31/2017
6104		VAN NUYS	CA		06/30/2017	4.110	1,700,000						2,860,840	05/09/2017
6105		FARMINGTON HILLS	MI		07/06/2017	5.050	3,360,183						6,558,938	06/07/2017
6106		VERNON	CA		05/15/2018	4.730	2,320,903						5,100,000	03/30/2018
6110		MOUNT VERNON	OH		07/14/2017	4.490	2,387,031						3,692,875	06/13/2017
6111		COLUMBUS	GA		09/08/2017	4.480	1,409,772						2,283,720	05/30/2017
6114		LAS VEGAS	NV		07/24/2017	4.420	1,794,806						3,676,400	06/05/2017
6115		LAS VEGAS	NV		07/24/2017	4.420	3,828,919						7,853,387	06/07/2017
6116		GLENDALE	AZ		06/01/2017	4.110	7,041,003						10,715,341	05/15/2017
6117		LAWRENCE	KS		08/04/2017	4.750	1,584,362						4,579,145	06/23/2017
6118		CASPER	WY		07/26/2017	4.440	6,031,126						9,876,994	06/30/2017
6119		WINTER SPRINGS	FL		08/11/2017	4.300	2,347,533						8,150,814	07/12/2017
6122		INDIANAPOLIS	IN		08/18/2017	4.700	5,490,370						13,680,987	06/06/2017
6126		AVON	OH		08/16/2017	4.690	2,595,051						4,087,700	08/14/2017
6128		MILWAUKEE	WI		08/01/2017	4.590	7,045,318						11,477,571	07/18/2017
6131		SAN DIEGO	CA		10/03/2017	4.400	3,894,752						7,540,386	06/27/2017
6133		FAIRBURN	GA		09/08/2017	4.350	2,999,281						4,911,075	07/19/2017
6135		KYLE	TX		08/15/2017	4.410	1,427,662						2,304,242	06/30/2017
6137		IRVINE	CA		07/07/2017	4.720	2,299,552						3,823,600	06/06/2017
6138		ALBUQUERQUE	NM		08/04/2017	4.280	2,757,456						4,852,513	06/28/2017
6139		CENTERVILLE	OH		08/09/2017	4.580	2,329,373						3,640,176	06/28/2017
6140		FORT WAYNE	IN		08/09/2017	4.580	1,504,387						2,476,329	06/28/2017
6149		OREGON CITY	OR		08/01/2017	4.450	3,255,049						5,063,629	06/26/2017
6150		OREGON CITY	OR		08/01/2017	4.450	2,316,829						3,906,371	06/26/2017
6152		WALNUT CREEK	CA		09/05/2017	4.720	827,055						3,214,914	07/06/2017
6153		BELLFLOWER	CA		08/09/2017	4.490	970,197						1,698,846	07/06/2017
6155		SAN DIEGO	CA		08/08/2017	4.250	1,869,164						4,319,429	07/07/2017
6158		COLUMBUS	OH		08/21/2017	4.310	3,399,890						5,151,813	06/16/2017
6162		LATHROP	CA		08/15/2017	4.430	1,360,626						3,207,057	07/12/2017
6163		KAYSVILLE	UT		08/17/2017	4.240	4,807,022						8,045,675	06/23/2017
6165		MAPLE HEIGHTS	OH		09/22/2017	4.500	1,357,673						3,570,733	07/06/2017
6166		VICTORVILLE	CA		08/30/2017	4.630	4,406,993						8,517,388	07/06/2017
6167		EMERYVILLE	CA		09/11/2017	4.190	3,592,378						6,246,171	08/09/2017
6169		SAN DIEGO	CA		09/14/2017	4.710	974,819						6,259,310	08/10/2017
6171		RALEIGH	NC		08/22/2017	4.540	1,842,067						3,930,286	07/12/2017
6172		BASTROP	TX		09/13/2017	4.430	3,100,943						5,016,571	08/01/2017
6173		TAMPA	FL		08/23/2017	4.490	2,688,780						5,184,733	07/27/2017
6178		SAN ANTONIO	TX		09/01/2017	4.260	1,796,713						2,955,612	07/13/2017
6181		EAST LOS ANGELES	CA		08/31/2017	4.410	1,263,335						2,564,508	07/03/2017
6184		CATHEDRAL CITY	CA		09/13/2017	4.520	2,650,724						4,390,943	08/08/2017
6185		CULLMAN	AL		07/07/2017	4.490	4,248,914						7,414,288	05/19/2017
6187		TWIN FALLS	ID		08/31/2017	4.320	7,382,924						11,108,000	07/14/2017
6189		RICHMOND	VA		08/01/2017	4.630	2,145,422						3,355,906	07/20/2017
6192		NEW LENOX	IL		08/21/2017	4.860	1,119,569						1,818,168	08/07/2017
6194		LAKELAND	FL		08/21/2017	4.470	1,069,237						2,449,443	07/20/2017
6195		ORLANDO	FL		08/21/2017	4.470	972,033						1,643,129	07/21/2017
6196		CASTROVILLE	CA		08/31/2017	4.480	2,138,154						3,899,457	08/23/2017
6197		OREGON	OH		10/27/2017	4.250	560,677						852,786	09/22/2017
6198		MARION	IN		10/27/2017	4.250	1,072,600						1,815,075	10/06/2017
6199		BIRMINGHAM	AL		10/27/2017	4.250	1,072,600						1,844,229	09/22/2017
6200		INDIANAPOLIS	IN		10/27/2017	4.250	706,941						1,063,500	09/21/2017
6201		REYNOLDSBURG	OH		10/27/2017	4.250	780,073						1,220,857	09/25/2017
6205		SAN FRANCISCO	CA		09/15/2017	4.490	1,461,030						2,297,815	07/27/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6210		WOODSTOCK	GA		11/16/2017	4.950	1,034,068						2,329,453	08/03/2017
6211		KISSIMMEE	FL		09/25/2017	5.020	687,944						1,429,014	08/10/2017
6212		WINTER PARK	FL		09/26/2017	4.750	2,289,825						4,026,560	07/20/2017
6213		RIFLE	CO		09/21/2017	4.680	1,023,447						1,679,250	07/24/2017
6219		SANTA FE SPRINGS	CA		10/13/2017	4.560	706,350						1,451,328	08/22/2017
6221		HOUSTON	TX		10/11/2017	4.400	3,430,047						6,872,688	08/11/2017
6222		HOUSTON	TX		09/28/2017	4.450	866,280						5,862,507	08/31/2017
6224		ERIE	PA		09/21/2017	4.500	4,815,183						8,786,274	08/09/2017
6226		AMHERST	NY		10/02/2017	4.840	964,381						1,943,750	08/08/2017
6233		MOUNT PROSPECT	IL		10/19/2017	4.610	2,434,698						4,265,580	08/14/2017
6234		OAKLAND	CA		10/25/2017	4.450	1,000,179						2,259,000	09/05/2017
6237		SOLON	OH		10/12/2017	4.450	1,658,834						2,503,000	08/15/2017
6240		LAHAINA	HI		11/16/2017	4.550	11,149,247						29,596,014	10/30/2017
6242		SAN CLEMENTE	CA		09/29/2017	4.560	2,889,830						4,693,143	08/14/2017
6244		NAMPA	ID		09/29/2017	4.660	3,063,113						6,826,212	08/30/2017
6246		ROCHESTER	NY		11/08/2017	4.520	2,028,214						4,306,022	08/31/2017
6248		ROSEVILLE	CA		11/13/2017	4.500	2,330,125						3,738,893	09/20/2017
6249		SACRAMENTO	CA		11/13/2017	4.500	2,038,859						3,397,293	09/18/2017
6250		STERLING HEIGHTS	MI		10/02/2017	4.200	2,837,366						4,727,976	08/30/2017
6251		WAYNESBORO	VA		10/20/2017	4.410	1,804,947						5,875,560	09/05/2017
6253		BREA	CA		09/22/2017	4.400	2,604,615						4,520,800	08/24/2017
6255		NEW BRAUNFELS	TX		11/14/2017	4.600	1,903,775						3,231,920	10/09/2017
6256		MCALLEN	TX		10/18/2017	4.770	2,246,786						4,045,347	08/29/2017
6258		VERNON	CA		10/05/2017	4.290	1,356,243						4,146,508	09/04/2017
6260		ALPHARETTA	GA		10/24/2017	4.320	2,849,700						3,777,293	09/12/2017
6261		ATLANTA	GA		10/24/2017	4.320	4,920,000						8,486,507	09/12/2017
6263		WOODLAND HILLS	CA		11/01/2017	4.300	3,120,850						6,689,973	09/19/2017
6264		PHOENIXVILLE	PA		10/20/2017	4.370	2,438,772						4,937,850	09/05/2017
6266		SIMI VALLEY	CA		11/03/2017	4.330	5,169,461						8,928,571	09/06/2017
6267		PARKLAND	FL		12/20/2017	4.560	2,469,359						4,756,529	09/29/2017
6269		NEW ORLEANS	LA		11/17/2017	4.160	7,346,042						11,024,910	10/18/2017
6273		PLANT CITY	FL		12/20/2017	4.680	4,776,083						7,295,792	10/31/2017
6274		FEDERAL WAY	WA		02/01/2018	4.490	2,944,747						5,100,000	09/08/2017
6276		SCOTTSDALE	AZ		02/02/2018	4.660	2,630,488						4,335,000	10/05/2017
6277		MIAMI	FL		11/10/2017	4.420	3,032,819						5,195,015	10/04/2017
6278		BATAVIA	NY		12/21/2017	4.600	3,969,077						6,004,419	10/26/2017
6279		LAS VEGAS	NV		12/01/2017	4.400	6,649,403						10,948,613	11/13/2017
6280		CONCORD	CA		10/31/2017	4.670	1,497,876						3,110,207	09/18/2017
6282		CHICAGO	IL		11/09/2017	4.400	6,541,481						13,328,147	10/02/2017
6283		SAINT LOUIS	MO		10/13/2017	4.210	5,796,838						9,199,352	09/21/2017
6284		SANTA YNEZ	CA		12/08/2017	4.300	951,474						2,659,075	11/08/2017
6285		GARDENA	CA		10/26/2017	3.850	1,470,583						4,187,500	09/15/2017
6287		PORTLAND	OR		10/23/2017	4.270	1,326,098						4,332,642	09/21/2017
6290		WATSONVILLE	CA		02/15/2018	4.420	1,878,668						11,900,000	01/02/2018
6291		PARK CITY	UT		12/12/2017	4.510	3,389,648						8,416,906	10/24/2017
6293		SOUTH FULTON	TN		12/29/2017	4.480	9,313,569						13,869,586	12/07/2017
6294		WHITESVILLE	KY		12/29/2017	4.480	17,840,171						26,512,771	12/04/2017
6297		FRESNO	CA		11/02/2017	4.270	1,918,081						2,971,800	10/03/2017
6298		OCEANSIDE	CA		05/15/2018	4.930	1,954,375						4,330,000	03/26/2018
6301		PORTLAND	OR		11/21/2017	4.290	1,441,067						2,360,100	10/04/2017
6303		EL SEGUNDO	CA		11/14/2017	4.400	4,007,872						9,571,431	10/31/2017
6304		MILWAUKEE	WI		10/18/2017	4.360	7,106,840						11,094,320	09/26/2017
6306		OREGON CITY	OR		12/20/2017	4.070	4,829,277						7,647,729	10/04/2017
6309		BARSTOW	CA		11/21/2017	4.450	1,161,916						2,175,000	10/03/2017
6310		GRAND PRAIRIE	TX		10/26/2017	4.300	887,492						1,447,500	10/03/2017
6313		LAWRENCEVILLE	NJ		11/15/2017	4.340	1,551,148						2,638,110	10/02/2017
6314		SANTA CLARITA	CA		11/22/2017	4.400	2,150,566						4,110,386	10/12/2017
6316		NORTH CANTON	OH		12/01/2017	4.490	3,244,146						5,596,776	10/31/2017
6321		LOS ANGELES	CA		12/19/2017	4.310	3,249,628						6,869,329	10/25/2017
6322		SAN DIEGO	CA		11/20/2017	4.140	3,906,757						6,759,692	11/06/2017
6323		ST LOUIS	MO		12/08/2017	4.490	1,273,613						2,243,700	10/30/2017

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6324		SPRINGVILLE	NY		12/18/2017	4.460	1,386,417						2,299,800	11/21/2017
6327		WARNER ROBINS	GA		11/10/2017	4.240	2,086,619						3,500,271	10/13/2017
6330		BOSSIER CITY	LA		12/27/2017	4.400	2,888,139						4,886,500	10/27/2017
6333		PLANO	TX		12/19/2017	4.350	4,659,086						7,838,082	11/17/2017
6335		LITTLETON	CO		11/22/2017	4.680	3,000,000						9,610,015	10/12/2017
6336		TURLOCK	CA		12/18/2017	4.390	3,348,829						5,111,248	10/23/2017
6337		MORGAN HILL	CA		11/07/2017	4.110	3,182,070						5,694,186	10/24/2017
6343		GREENVILLE	SC		11/30/2017	4.620	2,787,935						6,728,875	11/13/2017
6344		CRANSTON	RI		12/15/2017	4.320	2,021,235						6,571,900	10/24/2017
6348		SOUTH LAKE TAHOE	CA		12/20/2017	4.600	1,543,530						2,455,929	11/10/2017
6349		DALLAS	TX		12/21/2017	4.220	9,789,085						15,783,560	12/01/2017
6350		FALLBROOK	CA		02/01/2018	4.660	3,928,105						12,500,000	11/27/2017
6356		CORONA	CA		12/13/2017	4.350	2,550,000						6,199,971	11/09/2017
6359		CINCINNATI	OH		12/28/2017	5.760	3,893,198						8,157,094	12/07/2017
6360		PFLUGERVILLE	TX		12/29/2017	4.500	3,059,032						4,630,069	10/30/2017
6361		TROY	MI		04/23/2018	4.850	4,224,584						8,950,000	03/09/2018
6362		SACREMENTO	CA		12/28/2017	4.420	4,309,794						6,990,448	11/27/2017
6363		STATELINE	NV		12/13/2017	4.390	1,969,899						2,951,943	11/17/2017
6365		ARLINGTON HEIGHTS	IL		01/08/2018	4.520	979,789						1,790,000	11/03/2017
6374		AURORA	CO		12/15/2017	4.210	920,146						3,273,671	11/20/2017
6375		IRVING	TX		05/31/2018	4.820	2,930,949						8,880,000	04/25/2018
6376		SYLVAN LAKE	MI		12/27/2017	4.290	3,056,917						5,265,733	12/08/2017
6381		MADISON	WI		01/10/2018	4.670	5,106,671						8,040,000	11/30/2017
6384		RANCHO CUCAMONGA	CA		12/13/2017	4.690	2,559,448						5,489,108	12/04/2017
6385		MIDLAND	TX		12/20/2017	4.330	10,990,567						15,121,559	11/30/2017
6386		KENTWOOD	MI		12/29/2017	4.834	15,454,824						20,324,160	12/12/2017
6389		FOLEY	AL		01/08/2018	4.410	1,995,747						5,200,000	12/06/2017
6391		BRENTWOOD	CA		12/21/2017	4.300	3,978,977						6,352,943	11/22/2017
6395		WINTERVILLE	NC		12/14/2017	4.730	1,259,989						2,670,989	11/29/2017
6398		CHANDLER	AZ		12/22/2017	4.310	1,230,920						2,119,613	11/17/2017
6399		LEXINGTON	NC		12/29/2017	4.580	16,851,149						26,582,491	12/27/2017
6400		TRIANGLE	VA		12/27/2017	4.410	4,750,653						6,847,000	12/19/2017
6402		ROANOKE	TX		01/12/2018	4.470	1,472,294						3,090,000	12/06/2017
6403		ENCINITAS	CA		01/30/2018	4.240	3,678,427						9,350,000	12/06/2017
6404		VACAVILLE	CA		01/12/2018	4.330	3,855,737						11,250,000	12/14/2017
6405		GRESHAM	OR		12/29/2017	4.480	956,219						1,788,787	11/30/2017
6406		SAINT PAUL	MN		02/27/2018	4.570	590,187						6,650,000	01/23/2018
6408		MOUNT VERNON	OH		03/23/2018	4.450	1,463,183						2,300,000	01/10/2018
6409		HURST	TX		01/19/2018	4.330	2,194,440						6,500,000	12/14/2017
6411		WASHINGTON	DC		12/21/2018	5.030	1,100,000						2,680,000	10/16/2018
6414		KELLER	TX		02/09/2018	4.370	2,512,035						7,100,000	12/14/2017
6415		FORT WORTH	TX		02/09/2018	4.360	2,492,342						6,950,000	12/14/2017
6419		CITY OF INDUSTRY	CA		12/28/2017	4.530	2,689,600						4,073,617	12/13/2017
6420		CITY OF INDUSTRY	CA		12/28/2017	4.530	7,348,634						12,074,631	12/13/2017
6421		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,866,553						2,775,843	12/13/2017
6422		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,396,240						2,070,139	12/13/2017
6423		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,327,653						1,958,852	12/13/2017
6424		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,048,405						1,619,436	12/13/2017
6426		NAMPA	ID		12/28/2017	4.610	4,900,238						7,758,129	12/11/2017
6428		CLARKSTON	MI		02/09/2018	4.720	1,967,989						4,225,000	01/05/2018
6429		ANAHEIM	CA		02/16/2018	4.480	2,469,815						5,550,000	12/27/2017
6430		CONROE	TX		02/14/2018	4.790	687,652						3,150,000	12/20/2017
6432		SANFORD	NC		02/07/2018	4.790	3,831,204						5,450,000	12/20/2017
6435		CALABASAS	CA		02/05/2018	4.510	3,730,212						9,300,000	12/27/2017
6437		SOUTHLAKE	TX		03/22/2018	4.640	2,301,680						4,730,000	01/30/2018
6439		SPARKS	NV		02/15/2018	4.380	2,928,440						5,600,000	01/24/2018
6440		SAN LEANDRO	CA		10/26/2018	5.000	2,092,143						7,000,000	08/08/2018
6444		MIDLAND	TX		02/26/2018	4.350	3,132,818						5,750,000	02/02/2018
6445		MIDLAND	TX		02/26/2018	4.350	5,301,691						14,185,000	02/02/2018
6446		BELLEVUE	WA		12/20/2018	5.050	2,000,000						7,200,000	11/01/2018
6454		FAIRFIELD	CA		02/15/2018	4.450	1,166,803						3,400,000	01/17/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6456		LAS VEGAS	NV		03/01/2018	4.370	2,457,920						5,380,000	01/18/2018
6457		MOBILE	AL		02/23/2018	4.560	2,704,957						5,075,000	02/16/2018
6458		DRAPER	UT		03/01/2018	4.390	2,556,362						4,900,000	02/08/2018
6461		CHICAGO	IL		12/26/2018	5.130	3,000,000						5,900,000	11/16/2018
6463		SAN DIEGO	CA		03/16/2018	4.510	2,069,263						5,110,000	02/01/2018
6464		COSTA MESA	CA		02/09/2018	4.600	2,459,287						5,150,000	01/18/2018
6466		ELMHURST	IL		04/09/2018	4.890	1,751,840						4,175,000	02/15/2018
6469		DANA POINT	CA		03/07/2018	5.500	1,158,224						3,100,000	02/06/2018
6470		BAY CITY	TX		03/09/2018	4.510	1,938,439						3,440,000	02/01/2018
6472		HARLINGEN	TX		03/23/2018	4.650	1,937,529						3,875,000	02/07/2018
6474		MCMINNVILLE	OR		02/22/2018	4.630	1,869,192						4,840,000	01/18/2018
6477		SALEM	OR		04/05/2018	4.700	1,567,320						4,300,000	02/23/2018
6478		AMARILLO	TX		04/06/2018	4.610	3,099,726						4,960,000	02/23/2018
6479		ODESSA	TX		04/06/2018	4.610	920,231						1,500,000	02/20/2018
6482		CHARLOTTE	NC		03/27/2018	4.650	2,448,653						6,000,000	02/14/2018
6485		DETROIT	MI		03/29/2018	5.200	931,657						1,600,000	03/05/2018
6486		ARLINGTON	VA		03/09/2018	4.640	6,001,231						11,100,000	02/23/2018
6488		SAN ANTONIO	TX		04/05/2018	4.830	2,829,895						5,750,000	02/21/2018
6489		EAGLE	ID		07/20/2018	5.080	1,477,560						3,500,000	02/28/2018
6490		HIGHLAND RANCH	CO		04/09/2018	4.700	1,005,475						2,560,000	03/02/2018
6495		OLYMPIA	WA		04/02/2018	4.520	6,417,030						17,150,000	02/13/2018
6497		WOODLAND	CA		03/22/2018	4.750	2,735,769						5,070,000	02/09/2018
6499		NORTH CANTON	OH		03/19/2018	4.730	1,162,756						1,870,000	02/27/2018
6500		SANTA MARIA	CA		03/28/2018	4.630	2,266,914						4,350,000	02/21/2018
6501		QUINCY	FL		03/28/2018	4.630	1,034,895						1,975,000	02/21/2018
6502		ANKENY	IA		03/28/2018	4.630	2,266,914						3,840,000	02/21/2018
6508		PORT SAINT LUCIE	FL		03/08/2018	4.780	4,527,011						10,200,000	02/26/2018
6524		PACIFIC PALISADES	CA		10/10/2018	5.100	2,695,533						9,100,000	09/10/2018
6530		LUBBOCK	TX		04/16/2018	4.780	6,519,139						9,790,000	03/13/2018
6533		HARKER HEIGHTS	TX		04/05/2018	5.060	2,466,220						4,350,000	02/27/2018
6534		EL SEGUNDO	CA		04/16/2018	4.950	1,473,987						5,830,000	03/15/2018
6535		FAIRFIELD	CA		05/10/2018	4.930	3,309,715						6,110,000	04/04/2018
6536		INDIANAPOLIS	IN		04/24/2018	5.000	2,223,219						3,200,000	03/12/2018
6544		MIDLAND	TX		05/09/2018	4.870	1,557,122						2,310,000	03/27/2018
6545		LUBBOCK	TX		05/09/2018	4.870	1,362,482						2,800,000	04/18/2018
6548		MEMPHIS	TN		04/06/2018	5.080	829,966						1,700,000	03/12/2018
6549		WAKE FOREST	NC		05/09/2018	4.850	2,259,661						3,750,000	04/13/2018
6552		LOCKPORT	NY		05/04/2018	5.060	1,567,717						2,500,000	03/09/2018
6553		ST JOHN	IN		04/12/2018	4.750	1,774,553						4,350,000	02/27/2018
6554		CARLSBAD	CA		06/12/2018	4.770	2,775,478						5,100,000	04/09/2018
6555		DALLAS	TX		04/26/2018	4.990	1,086,888						3,800,000	03/21/2018
6562		OLEAN	NY		07/18/2018	4.950	1,969,758						4,920,000	05/31/2018
6564		MARRERO	LA		04/18/2018	4.860	3,852,618						6,100,000	03/16/2018
6565		LAS VEGAS	NV		05/31/2018	4.680	2,278,514						4,100,000	04/13/2018
6566		MABLETON	GA		05/18/2018	4.960	2,202,214						3,100,000	03/30/2018
6567		AMARILLO	TX		04/27/2018	4.850	2,384,237						3,640,000	03/21/2018
6568		LUBBOCK	TX		04/27/2018	4.850	1,021,816						2,380,000	03/27/2018
6569		LUBBOCK	TX		04/27/2018	4.850	1,654,368						2,435,000	03/27/2018
6570		RALEIGH	NC		05/07/2018	4.790	3,555,814						8,200,000	04/25/2018
6576		ST PETERSBURG	FL		11/19/2018	5.000	2,850,000						5,120,000	09/05/2018
6578		DEER PARK	TX		04/13/2018	4.700	3,938,579						7,000,000	03/13/2018
6579		SAN ANTONIO	TX		06/04/2018	4.900	1,979,337						3,140,000	04/04/2018
6580		COCOA	FL		05/17/2018	5.040	3,464,576						6,495,000	04/10/2018
6581		HESPERIA	CA		05/25/2018	4.870	1,954,152						4,500,000	04/16/2018
6583		SEATTLE	WA		08/06/2018	4.810	5,180,510						13,060,000	04/24/2018
6585		TUSCALOOSA	AL		04/19/2018	5.000	5,395,012						9,230,000	03/21/2018
6586		EASTPOINTE	MI		04/19/2018	5.000	3,557,151						6,000,000	03/29/2018
6589		DALLAS	TX		07/11/2018	4.790	2,383,268						5,200,000	04/30/2018
6590		GARLAND	TX		07/11/2018	4.790	2,581,873						5,240,000	04/23/2018
6591		HOUSTON	TX		12/03/2018	5.020	2,000,000						4,300,000	04/05/2018
6592		TUCSON	AZ		06/01/2018	5.090	1,103,648						1,975,000	04/30/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6596		GULF BREEZE	FL		07/20/2018	5.120	1,237,926						2,285,000	05/23/2018
6597		LEAGUE CITY	TX		09/28/2018	5.030	996,650						1,700,000	05/03/2018
6598		COLORADO SPRINGS	CO		06/01/2018	4.830	4,947,809						8,390,000	04/18/2018
6599		EVANSVILLE	WY		05/07/2018	4.920	1,389,013						2,275,000	03/30/2018
6600		CHARLOTTE	NC		05/04/2018	5.000	637,323						935,000	04/12/2018
6601		EAST SYRACUSE	NY		06/20/2018	4.830	2,354,096						6,300,000	04/11/2018
6602		GREENSBORO	NC		06/25/2018	4.900	4,461,335						8,500,000	05/11/2018
6604		SHERMAN OAKS	CA		06/07/2018	4.870	2,484,491						8,200,000	04/27/2018
6607		ONTARIO	CA		06/04/2018	4.880	1,385,493						4,500,000	04/16/2018
6609		GILBERT	AZ		06/19/2018	4.760	2,207,933						4,290,000	05/24/2018
6610		HEMET	CA		06/14/2018	4.750	2,314,344						6,500,000	05/16/2018
6611		LAKE HAVASU CITY	AZ		06/13/2018	4.700	4,361,069						7,650,000	04/12/2018
6615		PHOENIX	AZ		05/15/2018	4.680	1,372,664						4,400,000	04/23/2018
6616		MIAMI	FL		05/24/2018	4.710	9,847,587						18,000,000	04/09/2018
6617		MARINA	CA		06/01/2018	4.900	1,781,403						5,000,000	04/30/2018
6624		BRONX	NY		06/11/2018	4.700	5,860,549						31,500,000	04/25/2018
6626		ROHNERT PARK	CA		06/11/2018	4.550	961,228						4,300,000	04/27/2018
6629		EL CAJON	CA		06/19/2018	4.880	3,378,946						7,500,000	05/09/2018
6631		SAN ANGELO	TX		06/06/2018	4.720	2,930,387						5,700,000	05/09/2018
6634		HONOLULU	HI		08/31/2018	4.830	3,282,881						7,650,000	06/18/2018
6635		WAIPAHU	HI		08/31/2018	4.780	1,790,593						3,800,000	06/19/2018
6636		ODESSA	TX		07/02/2018	4.740	1,667,245						2,500,000	05/09/2018
6637		RINGGOLD	GA		08/16/2018	4.830	3,481,843						6,350,000	07/17/2018
6639		SALT LAKE CTY	UT		06/28/2018	5.010	991,546						1,960,000	06/05/2018
6640		SALT LAKE CITY	UT		06/28/2018	4.960	2,677,005						7,580,000	05/30/2018
6642		SAN DIEGO	CA		06/27/2018	4.800	7,899,617						12,260,000	05/02/2018
6646		LAGUNA BEACH	CA		05/15/2018	4.810	1,984,917						5,500,000	04/24/2018
6651		NEWNAN	GA		06/28/2018	4.780	1,486,883						2,875,000	04/20/2018
6655		KENNEWICK	WA		06/01/2018	4.800	1,682,177						3,230,000	05/17/2018
6656		EUGENE	OR		06/29/2018	4.920	2,627,298						4,375,000	06/20/2018
6658		CLACKAMAS	OR		06/11/2018	4.770	5,890,069						15,000,000	05/14/2018
6659		WESTMINSTER	CO		06/29/2018	4.780	1,189,506						2,390,000	06/19/2018
6664		TEMPLE	TX		06/19/2018	4.960	1,834,244						3,750,000	05/09/2018
6666		TEMPLE	TX		06/06/2018	4.950	791,795						1,570,000	05/18/2018
6669		LAKE MARY	FL		06/11/2018	4.910	10,976,778						20,500,000	05/09/2018
6672		ROCHESTER HILLS	MI		06/01/2018	4.950	2,177,437						3,700,000	05/11/2018
6674		SAN LEANDRO	CA		07/12/2018	4.930	1,167,790						2,600,000	05/23/2018
6675		ERLANGER	KY		08/03/2018	4.880	1,588,992						2,470,000	07/05/2018
6678		BLUE ASH	OH		07/12/2018	4.990	7,111,582						14,735,000	05/11/2018
6679		CINCINNATI	OH		07/12/2018	4.990	2,291,510						5,160,000	05/11/2018
6680		BLUE ASH	OH		07/12/2018	4.990	967,965						2,090,000	05/11/2018
6681		CINCINNATI	OH		07/12/2018	4.990	1,382,808						2,800,000	05/11/2018
6682		EAST WENATCHEE	WA		07/24/2018	4.900	9,060,315						16,900,000	06/29/2018
6683		TACOMA	WA		07/25/2018	4.960	1,732,785						3,600,000	05/25/2018
6684		CINCINNATI	OH		07/12/2018	4.990	1,412,439						3,170,000	05/11/2018
6689		CANOGA PARK	CA		07/24/2018	5.090	2,234,994						5,600,000	06/04/2018
6690		NORTH HOLLYWOOD	CA		07/24/2018	5.010	1,144,448						2,750,000	05/31/2018
6692		DALLAS	TX		07/11/2018	4.920	1,489,741						2,550,000	06/11/2018
6693		WEST BEND	WI		08/31/2018	5.060	1,489,082						2,400,000	06/06/2018
6694		RENO	NV		06/19/2018	4.860	1,649,683						4,760,000	05/25/2018
6695		TUCSON	AZ		06/28/2018	5.150	1,975,884						3,800,000	05/22/2018
6697		RICHARDSON	TX		06/20/2018	4.870	3,216,995						6,000,000	05/31/2018
6699		COMSTOCK PARK	MI		08/01/2018	5.070	1,310,087						2,500,000	07/25/2018
6700		RICHLAND	MS		08/17/2018	4.940	3,905,260						6,400,000	07/26/2018
6701		FLORENCE	KY		07/09/2018	4.750	3,538,981						5,330,000	06/05/2018
6702		CHICAGO	IL		06/21/2018	5.020	2,677,208						5,100,000	06/06/2018
6703		RENO	NV		07/12/2018	4.830	2,482,673						4,470,000	06/11/2018
6706		BURBANK	CA		08/01/2018	5.320	1,117,750						2,660,000	06/26/2018
6707		GILBERT	AZ		07/23/2018	4.700	5,361,852						9,005,000	06/19/2018
6716		ALTOONA	IA		06/29/2018	5.310	2,783,979						8,100,000	06/07/2018
6717		TAMPA	FL		07/09/2018	5.070	3,359,930						21,700,000	06/25/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6719		LACEY	WA		09/07/2018	4.810	6,975,768						22,000,000	08/03/2018
6720		LACEY	WA		09/07/2018	5.030	10,963,145						24,300,000	08/07/2018
6725		HOBBS	NM		07/02/2018	4.960	1,275,398						2,795,000	06/04/2018
6726		SUMMERVILLE	SC		08/17/2018	4.940	1,935,610						3,400,000	07/06/2018
6727		MOUNT PLEASANT	SC		08/17/2018	4.940	2,258,211						3,950,000	07/06/2018
6728		WAKE FOREST	NC		08/17/2018	4.940	1,712,270						3,150,000	07/06/2018
6729		URBANA	MD		10/30/2018	4.820	2,888,986						6,150,000	09/05/2018
6731		MORGANTOWN	WV		07/13/2018	4.820	2,507,474						3,890,000	06/14/2018
6734		LAS VEGAS	NV		07/31/2018	5.020	2,089,881						9,700,000	07/09/2018
6739		GLENDALE	AZ		06/26/2018	4.980	1,536,838						2,480,000	06/22/2018
6741		SPARTANBURG	SC		08/15/2018	4.880	8,419,194						19,475,000	06/20/2018
6742		KENT	WA		08/16/2018	4.820	4,054,773						9,700,000	07/03/2018
6743		ATLANTA	GA		08/14/2018	4.700	4,865,384						9,500,000	07/19/2018
6744		KENT	WA		07/30/2018	4.770	2,520,721						6,100,000	06/04/2018
6747		ALBANY	OR		08/02/2018	5.120	1,192,032						1,910,000	07/12/2018
6749		SANTA MARIA	CA		08/20/2018	4.800	2,789,486						16,500,000	07/16/2018
6750		WICKENBURG	AZ		07/26/2018	5.010	1,638,864						2,900,000	06/26/2018
6751		ALBANY	OR		08/17/2018	4.900	7,315,906						15,600,000	07/11/2018
6755		RENSSELAER	IN		08/20/2018	5.120	894,430						1,590,000	07/12/2018
6756		CAPE GIRARDEAU	MO		08/20/2018	5.120	2,385,147						4,250,000	07/31/2018
6757		FORT WAYNE	IN		08/20/2018	5.120	1,689,479						2,960,000	07/31/2018
6760		ANDERSON	SC		08/02/2018	4.940	6,930,981						10,300,000	06/29/2018
6761		SAN ANTONIO	TX		09/06/2018	4.750	2,273,538						4,045,000	08/06/2018
6763		TAMPA	FL		08/31/2018	4.900	1,678,902						4,550,000	07/25/2018
6764		EDGEWATER	FL		08/23/2018	4.970	1,193,902						2,035,000	07/30/2018
6767		NORMANDY PARK	WA		09/26/2018	5.610	6,779,985						16,970,000	07/19/2018
6771		TEMECULA	CA		10/01/2018	5.040	1,094,661						2,900,000	07/01/2018
6773		LAKE JACKSON	TX		08/30/2018	4.970	1,538,601						3,110,000	07/19/2018
6774		PORTLAND	OR		09/13/2018	4.670	12,954,057						38,950,000	07/17/2018
6775		UPPER MARLBORO	MD		10/16/2018	4.870	1,297,774						2,250,000	07/12/2018
6776		CHESAPEAKE	VA		09/06/2018	4.880	2,977,709						5,150,000	08/06/2018
6777		OVIEDO	FL		08/23/2018	4.970	1,343,140						2,140,000	07/30/2018
6781		FOOTHILL RANCH	CA		08/23/2018	4.940	1,641,579						3,680,000	08/03/2018
6785		HOUSTON	TX		09/21/2018	4.850	2,039,831						4,500,000	08/23/2018
6786		BELLEVUE	WA		09/07/2018	4.750	6,500,000						13,830,000	08/06/2018
6787		HENDERSON	NV		09/07/2018	4.790	2,241,536						5,250,000	07/24/2018
6788		SAN DIEGO	CA		09/14/2018	5.000	694,751						4,700,000	08/14/2018
6789		HOUSTON	TX		09/21/2018	4.960	1,704,211						3,180,000	08/07/2018
6792		NORTH CHESTERFIELD	VA		08/30/2018	4.920	681,493						1,650,000	08/01/2018
6793		BURBANK	IL		08/27/2018	4.910	2,089,234						3,475,000	07/25/2018
6795		LOS ANGELES	CA		08/28/2018	4.990	1,013,438						2,070,000	08/03/2018
6797		LAS VEGAS	NV		11/13/2018	4.860	2,600,000						6,200,000	07/25/2018
6799		EVERETT	WA		10/01/2018	4.900	4,384,970						8,800,000	08/03/2018
6800		TEMECULA	CA		09/28/2018	4.800	3,736,999						6,300,000	08/23/2018
6801		LUBBOCK	TX		09/25/2018	4.800	4,445,847						8,900,000	08/07/2018
6805		PHOENIX	AZ		10/01/2018	4.880	1,587,883						3,900,000	08/09/2018
6807		OKLAHOMA CITY	OK		10/23/2018	4.900	1,791,643						4,580,000	08/24/2018
6808		ALBUQUERQUE	NM		09/17/2018	4.740	3,491,159						10,100,000	08/17/2018
6810		TOMBALL	TX		09/07/2018	5.010	1,144,399						3,050,000	08/02/2018
6811		PAYSON	UT		09/07/2018	4.900	995,068						2,314,000	08/15/2018
6812		RENO	NV		10/12/2018	4.840	1,968,193						3,925,000	09/07/2018
6813		CINCINNATI	OH		09/11/2018	5.030	1,487,471						2,300,000	08/14/2018
6814		LOGAN	UT		11/01/2018	5.250	1,000,000						12,300,000	08/14/2018
6820		FAYETTEVILLE	AR		09/14/2018	5.080	1,532,302						2,825,000	08/17/2018
6826		SHERMAN OAKS	CA		10/26/2018	4.880	2,696,683						5,040,000	08/09/2018
6827		FORT WORTH	TX		09/17/2018	4.880	6,577,388						10,150,000	08/24/2018
6831		BERKELEY	CA		09/19/2018	4.900	5,082,579						17,500,000	08/24/2018
6832		VACAVILLE	CA		10/04/2018	4.980	1,034,552						6,090,000	08/14/2018
6833		VENTURA	CA		10/30/2018	4.860	1,028,234						3,300,000	09/07/2018
6834		OAKBROOK TERRACE	IL		10/23/2018	4.850	772,547						3,200,000	09/05/2018
6835		WEST SACRAMENTO	CA		10/19/2018	4.840	857,869						1,570,000	08/27/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6836		SACRAMENTO	CA		10/19/2018	4.840	1,945,168						4,540,000	08/27/2018
6837		ALLEN PARK	MI		08/30/2018	5.050	694,899						1,350,000	08/11/2018
6838		AIKEN	SC		10/25/2018	4.820	2,888,986						6,600,000	09/18/2018
6839		PALMETTO	FL		10/15/2018	5.020	803,937						2,150,000	09/13/2018
6840		MUSTANG RIDGE	TX		10/10/2018	5.270	530,199						1,710,000	08/27/2018
6841		FORT WORTH	TX		10/10/2018	5.270	531,078						1,775,000	09/04/2018
6843		LOMBARD	IL		10/24/2018	4.820	4,891,548						7,600,000	08/29/2018
6846		LAWRENCE	KS		12/18/2018	5.160	2,000,000						3,700,000	10/17/2018
6850		SEATTLE	WA		11/14/2018	4.760	6,200,000						20,000,000	09/24/2018
6856		VENICE	CA		12/12/2018	5.160	1,250,000						7,550,000	10/21/2018
6857		WARWICK	RI		10/17/2018	4.890	1,596,058						3,325,000	09/11/2018
6858		COLUMBIA	SC		10/17/2018	4.890	1,270,861						2,225,000	09/07/2018
6859		COLUMBIA	SC		10/17/2018	4.890	1,270,861						2,225,000	09/07/2018
6860		IRMO	SC		10/17/2018	4.890	1,270,861						2,225,000	09/07/2018
6861		LEXINGTON	SC		10/17/2018	4.890	1,270,861						2,225,000	09/07/2018
6862		GAYLORD	MI		10/17/2018	4.890	972,598						1,725,000	09/14/2018
6863		SOUTH HOLLAND	IL		10/17/2018	4.890	2,094,826						3,725,000	09/12/2018
6867		LAKELAND	FL		11/30/2018	4.870	2,500,000						5,100,000	09/10/2018
6868		OCEANSIDE	CA		10/16/2018	4.780	3,993,060						9,500,000	09/10/2018
6869		PARAMOUNT	CA		10/16/2018	4.780	1,497,397						4,250,000	09/12/2018
6870		EVANSVILLE	IN		10/23/2018	4.940	1,356,668						2,530,000	08/24/2018
6871		INDIANAPOLIS	IN		11/13/2018	4.860	1,850,000						3,340,000	10/12/2018
6874		IRVINE	CA		11/20/2018	4.740	3,800,000						7,800,000	09/13/2018
6876		ROUND ROCK	TX		11/16/2018	4.950	1,150,000						1,785,000	09/20/2018
6877		TERRE HAUTE	IN		09/13/2018	4.770	7,073,193						13,100,000	08/30/2018
6880		WEST WARWICK	RI		10/24/2018	4.980	1,197,831						2,100,000	09/13/2018
6881		FARMERS BRANCH	TX		11/01/2018	5.010	2,570,682						4,950,000	09/13/2018
6883		RIO RANCHO	NM		10/22/2018	4.990	2,216,267						5,400,000	09/19/2018
6885		HOLLY SPRINGS	GA		11/28/2018	4.920	925,000						1,500,000	10/08/2018
6886		CUMMING	GA		11/28/2018	4.920	900,000						1,400,000	10/04/2018
6887		WESLEY CHAPEL	FL		11/28/2018	4.920	1,100,000						1,700,000	10/06/2018
6888		ST PETE BEACH	FL		11/28/2018	4.920	880,000						1,400,000	10/02/2018
6889		MARBLE FALLS	TX		11/28/2018	4.920	700,000						1,040,000	09/28/2018
6890		CHARLESTON	SC		11/28/2018	4.920	880,000						1,350,000	10/08/2018
6891		BOYNTON BEACH	FL		11/28/2018	4.920	675,000						1,000,000	10/06/2018
6892		FLETCHER	NC		11/28/2018	4.920	1,050,000						1,650,000	10/08/2018
6893		HUNTSVILLE	AL		11/28/2018	4.920	1,050,000						1,600,000	10/04/2018
6894		COLUMBUS	GA		11/28/2018	4.920	680,000						1,100,000	10/04/2018
6895		WOODSTOCK	GA		11/28/2018	4.920	1,600,000						2,150,000	10/08/2018
6899		LAS VEGAS	NV		12/11/2018	5.010	2,375,000						3,850,000	10/04/2018
6900		MORRISTOWN	TN		10/31/2018	4.910	738,438						1,350,000	05/28/2018
6903		HOUSTON	TX		12/19/2018	4.990	2,600,000						4,500,000	10/23/2018
6904		LUBBOCK	TX		11/21/2018	4.730	1,500,000						2,410,000	09/20/2018
6905		CANTON	OH		12/04/2018	5.010	2,800,000						4,470,000	10/17/2018
6906		PARKVILLE	MO		12/21/2018	5.220	1,596,000						2,600,000	11/19/2018
6907		LIVERPOOL	NY		12/04/2018	4.860	2,350,000						4,275,000	10/10/2018
6908		ROSEVILLE	CA		12/27/2018	4.970	2,800,000						5,440,000	11/26/2018
6909		CITRUS HEIGHTS	CA		12/27/2018	4.970	3,400,000						6,500,000	11/16/2018
6910		CITRUS HEIGHTS	CA		12/27/2018	4.970	2,800,000						5,230,000	11/16/2018
6911		ROSEVILLE	CA		12/28/2018	4.970	4,050,000						8,750,000	11/26/2018
6912		CULVER CITY	CA		11/20/2018	4.840	3,200,000						7,470,000	09/21/2018
6915		SAN FRANCISCO	CA		12/14/2018	4.820	2,500,000						74,300,000	10/11/2018
6917		ROSEVILLE	CA		12/28/2018	4.970	1,600,000						3,150,000	11/26/2018
6920		FIFE	WA		12/07/2018	4.980	1,800,000						10,700,000	10/08/2018
6921		FOUNTAIN VALLEY	CA		12/13/2018	4.970	3,640,000						11,700,000	10/04/2018
6922		SARASOTA	FL		12/21/2018	5.100	1,050,000						1,690,000	10/15/2018
6924		MIAMI	FL		12/13/2018	5.010	1,450,000						2,900,000	10/26/2018
6926		SAN DIEGO	CA		12/06/2018	5.300	625,000						2,720,000	10/15/2018
6933		HUBER HEIGHTS	OH		12/06/2018	4.850	3,700,000						5,900,000	10/16/2018
6936		HIXON	TN		12/07/2018	5.230	1,500,000						2,775,000	10/10/2018
6939		METAIRIE	LA		12/21/2018	4.780	4,750,000						12,555,000	10/24/2018

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6940		HARVEY	LA		12/14/2018	4.900	1,700,000						3,700,000	10/23/2018
6942		WARREN	MI		12/11/2018	4.980	1,515,000						2,220,000	10/09/2018
6943		WARREN	MI		12/11/2018	4.980	1,060,000						1,530,000	10/09/2018
6944		WARREN	MI		12/11/2018	4.980	3,725,000						5,380,000	10/09/2018
6951		ROSEVILLE	CA		11/21/2018	4.890	4,500,000						9,650,000	10/18/2018
6952		GOODYEAR	AZ		11/29/2018	5.060	1,562,000						3,400,000	11/06/2018
6962		RICHMOND	VA		12/26/2018	5.140	1,000,000						1,800,000	11/09/2018
6965		GUN BARREL CITY	TX		11/28/2018	5.050	2,450,000						5,400,000	10/31/2018
6968		MOGADORE	OH		12/21/2018	5.020	4,100,000						7,760,000	11/14/2018
6969		KENT	OH		12/21/2018	5.020	1,300,000						2,450,000	11/14/2018
6973		CHULA VISTA	CA		12/21/2018	4.870	1,550,000						9,400,000	10/31/2018
6977		MCALLEN	TX		12/20/2018	4.930	1,700,000						3,790,000	11/02/2018
6978		THOUSAND OAKS	CA		12/21/2018	4.980	2,330,000						9,500,000	10/25/2018
6981		MILWAUKEE	WI		11/30/2018	4.910	4,700,000						7,500,000	11/13/2018
6982		PHOENIX	AZ		12/21/2018	4.810	1,600,000						3,025,000	10/30/2018
6983		MANSFIELD	TX		12/27/2018	4.980	2,230,000						5,000,000	11/16/2018
6988		SAN ANTONIO	TX		12/06/2018	5.150	890,000						1,650,000	11/14/2018
6989		COLORADO SPRINGS	CO		12/21/2018	4.970	2,400,000						4,830,000	11/20/2018
6990		COLUMBUS	OH		12/28/2018	5.080	2,100,000						3,830,000	11/20/2018
6991		JOHNSTOWN	OH		12/28/2018	5.080	1,015,000						2,075,000	11/20/2018
7001		BELLE ISLE	FL		12/27/2018	4.950	2,350,000						5,375,000	11/16/2018
7009		MILWAUKEE	WI		12/28/2018	4.890	7,200,000						11,300,000	12/11/2018
7012		CHANDLER	AZ		12/28/2018	4.910	2,650,000						7,330,000	10/24/2018
7017		ODESSA	FL		12/28/2018	4.860	1,800,000						3,380,000	12/13/2018
0599999. Mortgages in good standing - Commercial mortgages-all other							5,686,809,220						13,107,883,978	XXX
0899999. Total Mortgages in good standing							5,686,809,220						13,107,883,978	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							5,686,809,220						13,107,883,978	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
5099	CHESAPEAKE	VA		10/20/2015	4.900		238,465	3,780,046
5948	RICHMOND	VA		05/18/2017	6.460		650,000	3,548,242
6041	KEIZER	OR		05/25/2017	4.520		300,000	7,121,459
6095	TUCSON	AZ		06/29/2017	4.270		405,800	3,069,010
6096	OKLAHOMA CITY	OK		05/31/2017	4.270		250,000	3,256,191
6106	VERNON	CA		05/15/2018	4.730	2,350,000		5,100,000
6171	RALEIGH	NC		08/22/2017	4.540		180,000	3,930,286
6172	BASTROP	TX		09/13/2017	4.430		300,000	5,016,572
6203	FLINT	MI		12/01/2017	7.500		1,092,333	4,300,000
6274	FEDERAL WAY	WA		02/01/2018	4.490	3,000,000		5,100,000
6276	SCOTTSDALE	AZ		02/02/2018	4.660	2,700,000		4,335,000
6290	WATSONVILLE	CA		02/15/2018	4.420	2,000,000		11,900,000
6298	OCEANSIDE	CA		05/15/2018	4.930	2,000,000		4,330,000
6301	PORTLAND	OR		11/21/2017	4.290		250,000	2,360,100
6350	FALLBROOK	CA		02/01/2018	4.660	4,000,000		12,500,000
6361	TROY	MI		04/23/2018	4.850	4,300,000		8,950,000
6365	ARLINGTON HEIGHTS	IL		01/08/2018	4.520	1,000,000		1,790,000
6375	IRVING	TX		05/31/2018	4.820	3,000,000		8,880,000
6381	MADISON	WI		01/10/2018	4.670	5,200,000		8,040,000
6386	KENTWOOD	MI		12/29/2017	4.834		8,296,022	20,324,160
6389	FOLEY	AL		01/08/2018	4.410	2,050,000		5,200,000
6399	LEXINGTON	NC		12/29/2017	4.580		100,000	26,582,491
6402	ROANOKE	TX		01/12/2018	4.470	1,500,000		3,090,000
6403	ENCINITAS	CA		01/30/2018	4.240	3,750,000		9,350,000
6404	VACAVILLE	CA		01/12/2018	4.330	3,937,500		11,250,000
6406	SAINT PAUL	MN		02/27/2018	4.570	600,000		6,650,000
6408	MOUNT VERNON	OH		03/23/2018	4.450	1,500,000		2,300,000
6409	HURST	TX		01/19/2018	4.330	2,236,585		6,500,000
6411	WASHINGTON	DC		12/21/2018	5.030	1,100,000		2,680,000
6414	KELLER	TX		02/09/2018	4.370	2,560,000		7,100,000
6415	FORT WORTH	TX		02/09/2018	4.360	2,540,000		6,950,000
6428	CLARKSTON	MI		02/09/2018	4.720	2,000,000		4,225,000
6429	ANAHEIM	CA		02/16/2018	4.480	2,500,000		5,550,000
6430	CONROE	TX		02/14/2018	4.790	700,000		3,150,000
6432	SANFORD	NC		02/07/2018	4.790	3,900,000		5,450,000
6435	CALABASAS	CA		02/05/2018	4.510	3,800,000		9,300,000
6437	SOUTHLAKE	TX		03/22/2018	4.640	2,350,000		4,730,000
6439	SPARKS	NV		02/15/2018	4.380	3,000,000		5,600,000
6440	SAN LEANDRO	CA		10/26/2018	5.000	2,100,000		7,000,000
6444	MIDLAND	TX		02/26/2018	4.350	3,250,000		5,750,000
6445	MIDLAND	TX		02/26/2018	4.350	5,500,000		14,185,000
6446	BELLEVUE	WA		12/20/2018	5.050	2,000,000		7,200,000
6454	FAIRFIELD	CA		02/15/2018	4.450	1,200,000		3,400,000
6456	LAS VEGAS	NV		03/01/2018	4.370	2,500,000		5,380,000
6457	MOBILE	AL		02/23/2018	4.560	2,750,000		5,075,000
6458	DRAPER	UT		03/01/2018	4.390	2,600,000		4,900,000
6461	CHICAGO	IL		12/26/2018	5.130	3,000,000		5,900,000
6463	SAN DIEGO	CA		03/16/2018	4.510	2,100,000		5,110,000
6464	COSTA MESA	CA		02/09/2018	4.600	2,500,000		5,150,000
6466	ELMHURST	IL		04/09/2018	4.890	1,800,000		4,175,000
6469	DANA POINT	CA		03/07/2018	5.500	1,175,000		3,100,000
6470	BAY CITY	TX		03/09/2018	4.510	2,010,000		3,440,000
6472	HARLINGEN	TX		03/23/2018	4.650	2,000,000		3,875,000
6474	MCMINNVILLE	OR		02/22/2018	4.630	1,900,000		4,840,000
6477	SALEM	OR		04/05/2018	4.700	1,600,000		4,300,000
6478	AMARILLO	TX		04/06/2018	4.610	3,200,000		4,960,000
6479	ODESSA	TX		04/06/2018	4.610	950,000		1,500,000
6482	CHARLOTTE	NC		03/27/2018	4.650	2,500,000		6,000,000
6485	DETROIT	MI		03/29/2018	5.200	950,000		1,600,000
6486	ARLINGTON	VA		03/09/2018	4.640	6,100,000		11,100,000
6488	SAN ANTONIO	TX		04/05/2018	4.830	2,870,000		5,750,000
6489	EAGLE	ID		07/20/2018	5.080	1,500,000		3,500,000
6490	HIGHLAND RANCH	CO		04/09/2018	4.700	1,020,000		2,560,000
6495	OLYMPIA	WA		04/02/2018	4.520	6,500,000		17,150,000
6497	WOODLAND	CA		03/22/2018	4.750	2,775,000		5,070,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6499	NORTH CANTON	OH		03/19/2018	4.730	1,200,000		1,870,000
6500	SANTA MARIA	CA		03/28/2018	4.630	2,300,000		4,350,000
6501	QUINCY	FL		03/28/2018	4.630	1,050,000		1,975,000
6502	ANKENY	IA		03/28/2018	4.630	2,300,000		3,840,000
6508	PORT SAINT LUCIE	FL		03/08/2018	4.780	4,600,000		10,200,000
6524	PACIFIC PALISADES	CA		10/10/2018	5.100	2,700,000		9,100,000
6530	LUBBOCK	TX		04/16/2018	4.780	6,700,000		9,790,000
6533	HARKER HEIGHTS	TX		04/05/2018	5.060	2,500,000		4,350,000
6534	EL SEGUNDO	CA		04/16/2018	4.950	1,500,000		5,830,000
6535	FAIRFIELD	CA		05/11/2018	4.930	3,350,000		6,110,000
6536	INDIANAPOLIS	IN		04/24/2018	5.000	2,250,000		3,200,000
6544	MIDLAND	TX		05/09/2018	4.870	1,600,000		2,310,000
6545	LUBBOCK	TX		05/09/2018	4.870	1,400,000		2,800,000
6548	MEMPHIS	TN		04/06/2018	5.080	841,300		1,700,000
6549	WAKE FOREST	NC		05/09/2018	4.850	2,300,000		3,750,000
6552	LOCKPORT	NY		05/04/2018	5.060	1,600,000		2,500,000
6553	ST JOHN	IN		04/12/2018	4.750	1,800,000		4,350,000
6554	CARLSBAD	CA		06/12/2018	4.770	2,800,000		5,100,000
6555	DALLAS	TX		04/26/2018	4.990	1,100,000		3,800,000
6562	OLEAN	NY		07/18/2018	4.950	2,000,000		4,920,000
6564	MARRERO	LA		04/18/2018	4.860	3,900,000		6,100,000
6565	LAS VEGAS	NV		05/31/2018	4.680	2,300,000		4,100,000
6566	MABLETON	GA		05/18/2018	4.960	2,225,000		3,100,000
6567	AMARILLO	TX		04/27/2018	4.850	2,450,000		3,640,000
6568	LUBBOCK	TX		04/27/2018	4.850	1,050,000		2,380,000
6569	LUBBOCK	TX		04/27/2018	4.850	1,700,000		2,435,000
6570	RALEIGH	NC		05/07/2018	4.790	3,600,000		8,200,000
6576	ST PETERSBURG	FL		11/19/2018	5.000	2,850,000		5,120,000
6578	DEER PARK	TX		04/13/2018	4.700	4,000,000		7,000,000
6579	SAN ANTONIO	TX		06/04/2018	4.900	2,000,000		3,140,000
6580	COCOA	FL		05/17/2018	5.040	3,500,000		6,495,000
6581	HESPERIA	CA		05/25/2018	4.870	2,000,000		4,500,000
6583	SEATTLE	WA		08/06/2018	4.810	5,200,000		13,060,000
6585	TUSCALOOSA	AL		04/19/2018	5.000	5,460,000		9,230,000
6586	EASTPOINTE	MI		04/19/2018	5.000	3,600,000		6,000,000
6589	DALLAS	TX		07/11/2018	4.790	2,400,000		5,200,000
6590	GARLAND	TX		07/11/2018	4.790	2,600,000		5,240,000
6591	HOUSTON	TX		12/03/2018	5.020	2,000,000		4,300,000
6592	TUCSON	AZ		06/01/2018	5.090	1,120,000		1,975,000
6596	GULF BREEZE	FL		07/20/2018	5.120	1,250,000		2,285,000
6597	LEAGUE CITY	TX		09/28/2018	5.030	1,000,000		1,700,000
6598	COLORADO SPRINGS	CO		06/01/2018	4.830	5,000,000		8,390,000
6599	EVANSVILLE	WY		05/07/2018	4.920	1,410,000		2,275,000
6600	CHARLOTTE	NC		05/04/2018	5.000	645,000		935,000
6601	EAST SYRACUSE	NY		06/20/2018	4.830	2,400,000		6,300,000
6602	GREENSBORO	NC		06/25/2018	4.900	4,500,000		8,500,000
6604	SHERMAN OAKS	CA		06/07/2018	4.870	2,500,000		8,200,000
6607	ONTARIO	CA		06/04/2018	4.880	1,400,000		4,500,000
6609	GILBERT	AZ		06/19/2018	4.760	2,225,000		4,290,000
6610	HEMET	CA		06/14/2018	4.750	2,350,000		6,500,000
6611	LAKE HAVASU CITY	AZ		06/13/2018	4.700	4,400,000		7,650,000
6615	PHOENIX	AZ		05/15/2018	4.680	1,390,000		4,400,000
6616	MIAMI	FL		05/24/2018	4.710	10,000,000		18,000,000
6617	MARINA	CA		06/01/2018	4.900	1,800,000		5,000,000
6624	BRONX	NY		06/11/2018	4.700	6,000,000		31,500,000
6626	ROHNERT PARK	CA		06/11/2018	4.550	970,000		4,300,000
6629	EL CAJON	CA		06/19/2018	4.880	3,400,000		7,500,000
6631	SAN ANGELO	TX		06/06/2018	4.720	3,000,000		5,700,000
6634	HONOLULU	HI		08/31/2018	4.830	3,300,000		7,650,000
6635	WAIPAHU	HI		08/31/2018	4.780	1,800,000		3,800,000
6636	ODESSA	TX		07/02/2018	4.740	1,700,000		2,500,000
6637	RINGGOLD	GA		08/16/2018	4.830	3,500,000		6,350,000
6639	SALT LAKE CTY	UT		06/28/2018	5.010	1,000,000		1,960,000
6640	SALT LAKE CITY	UT		06/28/2018	4.960	2,700,000		7,580,000
6642	SAN DIEGO	CA		06/27/2018	4.800	8,000,000		12,260,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6646	LAGUNA BEACH	CA		05/15/2018	4.810	2,000,000		5,500,000
6651	NEWNAN	GA		06/28/2018	4.780	1,500,000		2,875,000
6655	KENNEWICK	WA		06/01/2018	4.800	1,700,000		3,230,000
6656	EUGENE	OR		06/29/2018	4.920	2,650,000		4,375,000
6658	CLACKAMAS	OR		06/11/2018	4.770	5,950,000		15,000,000
6659	WESTMINSTER	CO		06/29/2018	4.780	1,200,000		2,390,000
6664	TEMPLE	TX		06/19/2018	4.960	1,850,000		3,750,000
6666	TEMPLE	TX		06/06/2018	4.950	800,000		1,570,000
6669	LAKE MARY	FL		06/11/2018	4.910	10,600,000	376,778	20,500,000
6672	ROCHESTER HILLS	MI		06/01/2018	4.950	2,200,000		3,700,000
6674	SAN LEANDRO	CA		07/12/2018	4.930	1,175,000		2,600,000
6675	ERLANGER	KY		08/03/2018	4.880	1,600,000		2,470,000
6678	BLUE ASH	OH		07/12/2018	4.990	7,200,000		14,735,000
6679	CINCINNATI	OH		07/12/2018	4.990	2,320,000		5,160,000
6680	BLUE ASH	OH		07/12/2018	4.990	980,000		2,090,000
6681	CINCINNATI	OH		07/12/2018	4.990	1,400,000		2,800,000
6682	EAST WENATCHEE	WA		07/24/2018	4.900	9,200,000		16,900,000
6683	TACOMA	WA		07/25/2018	4.960	1,750,000		3,600,000
6684	CINCINNATI	OH		07/12/2018	4.990	1,430,000		3,170,000
6689	CANOGA PARK	CA		07/24/2018	5.090	2,250,000		5,600,000
6690	NORTH HOLLYWOOD	CA		07/24/2018	5.010	1,150,000		2,750,000
6692	DALLAS	TX		07/11/2018	4.920	1,500,000		2,550,000
6693	WEST BEND	WI		08/31/2018	5.060	1,500,000		2,400,000
6694	RENO	NV		06/19/2018	4.860	1,660,000		4,760,000
6695	TUCSON	AZ		06/28/2018	5.150	2,000,000		3,800,000
6697	RICHARDSON	TX		06/20/2018	4.870	3,245,000		6,000,000
6699	COMSTOCK PARK	MI		08/01/2018	5.070	1,330,000		2,500,000
6700	RICHLAND	MS		08/17/2018	4.940	3,950,000		6,400,000
6701	FLORENCE	KY		07/09/2018	4.750	3,575,000		5,330,000
6702	CHICAGO	IL		06/21/2018	5.020	2,700,000		5,100,000
6703	RENO	NV		07/12/2018	4.830	2,500,000		4,470,000
6706	BURBANK	CA		08/01/2018	5.320	1,125,000		2,660,000
6707	GILBERT	AZ		07/23/2018	4.700	5,400,000		9,005,000
6716	ALTOONA	IA		06/29/2018	5.310	2,800,000		8,100,000
6717	TAMPA	FL		07/09/2018	5.070	3,500,000		21,700,000
6719	LACEY	WA		09/07/2018	4.810	7,000,000		22,000,000
6720	LACEY	WA		09/07/2018	5.030	11,000,000		24,300,000
6725	HOBBS	NM		07/02/2018	4.960	1,300,000		2,795,000
6726	SUMMERVILLE	SC		08/17/2018	4.940	1,950,000		3,400,000
6727	MOUNT PLEASANT	SC		08/17/2018	4.940	2,275,000		3,950,000
6728	WAKE FOREST	NC		08/17/2018	4.940	1,725,000		3,150,000
6729	URBANA	MD		10/30/2018	4.820	2,900,000		6,150,000
6731	MORGANTOWN	WV		07/13/2018	4.820	2,525,000		3,890,000
6734	LAS VEGAS	NV		07/31/2018	5.020	2,100,000		9,700,000
6739	GLENDALE	AZ		06/26/2018	4.980	1,550,000		2,480,000
6741	SPARTANBURG	SC		08/15/2018	4.880	8,500,000		19,475,000
6742	KENT	WA		08/16/2018	4.820	4,070,000		9,700,000
6743	ATLANTA	GA		08/14/2018	4.700	4,900,000		9,500,000
6744	KENT	WA		07/30/2018	4.770	2,533,500		6,100,000
6747	ALBANY	OR		08/02/2018	5.120	1,200,000		1,910,000
6749	SANTA MARIA	CA		08/20/2018	4.800	2,800,000		16,500,000
6750	WICKENBURG	AZ		07/26/2018	5.010	1,650,000		2,900,000
6751	ALBANY	OR		08/17/2018	4.900	7,400,000		15,600,000
6755	RENSSELAER	IN		08/20/2018	5.120	900,000		1,590,000
6756	CAPE GIRARDEAU	MO		08/20/2018	5.120	2,400,000		4,250,000
6757	FORT WAYNE	IN		08/20/2018	5.120	1,700,000		2,960,000
6760	ANDERSON	SC		08/02/2018	4.940	7,000,000		10,300,000
6761	SAN ANTONIO	TX		09/06/2018	4.750	2,300,000		4,045,000
6763	TAMPA	FL		08/31/2018	4.900	1,700,000		4,550,000
6764	EDGEWATER	FL		08/23/2018	4.970	1,200,000		2,035,000
6767	NORMANDY PARK	WA		09/26/2018	5.610	6,818,000		16,970,000
6771	TEMECULA	CA		10/01/2018	5.040	1,100,000		2,900,000
6773	LAKE JACKSON	TX		08/30/2018	4.970	1,550,000		3,110,000
6774	PORTLAND	OR		09/13/2018	4.670	13,000,000		38,950,000
6775	UPPER MARLBORO	MD		10/16/2018	4.870	1,300,000		2,250,000

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6776	CHESAPEAKE	VA		09/06/2018	4.880	3,000,000		5,150,000
6777	OVIEDO	FL		08/23/2018	4.970	1,350,000		2,140,000
6781	FOOTHILL RANCH	CA		08/23/2018	4.940	1,650,000		3,680,000
6785	HOUSTON	TX		09/21/2018	4.850	2,050,000		4,500,000
6786	BELLEVUE	WA		09/07/2018	4.750	6,500,000		13,830,000
6787	HENDERSON	NV		09/07/2018	4.790	2,250,000		5,250,000
6788	SAN DIEGO	CA		09/14/2018	5.000	700,000		4,700,000
6789	HOUSTON	TX		09/21/2018	4.960	1,710,000		3,180,000
6792	NORTH CHESTERFIELD	VA		08/30/2018	4.920	685,000		1,650,000
6793	BURBANK	IL		08/27/2018	4.910	2,100,000		3,475,000
6795	LOS ANGELES	CA		08/28/2018	4.990	1,025,000		2,070,000
6797	LAS VEGAS	NV		11/13/2018	4.860	2,600,000		6,200,000
6799	EVERETT	WA		10/01/2018	4.900	4,400,000		8,800,000
6800	TEMECULA	CA		09/28/2018	4.800	3,750,000		6,300,000
6801	LUBBOCK	TX		09/25/2018	4.800	4,480,000		8,900,000
6805	PHOENIX	AZ		10/01/2018	4.880	1,600,000		3,900,000
6807	OKLAHOMA CITY	OK		10/23/2018	4.900	1,800,000		4,580,000
6808	ALBUQUERQUE	NM		09/17/2018	4.740	3,500,000		10,100,000
6810	TOMBALL	TX		09/07/2018	5.010	1,150,000		3,050,000
6811	PAYSON	UT		09/07/2018	4.900	1,000,000		2,314,000
6812	RENO	NV		10/12/2018	4.840	1,975,000		3,925,000
6813	CINCINNATI	OH		09/11/2018	5.030	1,495,000		2,300,000
6814	LOGAN	UT		11/01/2018	5.250	1,000,000		12,300,000
6820	FAYETTEVILLE	AR		09/14/2018	5.080	1,540,000		2,825,000
6826	SHERMAN OAKS	CA		10/26/2018	4.880	2,700,000		5,040,000
6827	FORT WORTH	TX		09/17/2018	4.880	6,600,000		10,150,000
6831	BERKELEY	CA		09/19/2018	4.900	5,100,000		17,500,000
6832	VACAVILLE	CA		10/04/2018	4.980	1,050,000		6,090,000
6833	VENTURA	CA		10/30/2018	4.860	1,030,000		3,300,000
6834	OAKBROOK TERRACE	IL		10/23/2018	4.850	775,000		3,200,000
6835	WEST SACRAMENTO	CA		10/19/2018	4.840	860,000		1,570,000
6836	SACRAMENTO	CA		10/19/2018	4.840	1,950,000		4,540,000
6837	ALLEN PARK	MI		08/30/2018	5.050	700,000		1,350,000
6838	AIKEN	SC		10/25/2018	4.820	2,900,000		6,600,000
6839	PALMETTO	FL		10/15/2018	5.020	810,000		2,150,000
6840	MUSTANG RIDGE	TX		10/10/2018	5.270	535,000		1,710,000
6841	FORT WORTH	TX		10/10/2018	5.270	535,000		1,775,000
6843	LOMBARD	IL		10/24/2018	4.820	4,900,000		7,600,000
6846	LAWRENCE	KS		12/18/2018	5.160	2,000,000		3,700,000
6850	SEATTLE	WA		11/14/2018	4.760	6,200,000		20,000,000
6856	VENICE	CA		12/12/2018	5.160	1,250,000		7,550,000
6857	WARWICK	RI		10/17/2018	4.890	1,600,000		3,325,000
6858	COLUMBIA	SC		10/17/2018	4.890	1,274,000		2,225,000
6859	COLUMBIA	SC		10/17/2018	4.890	1,274,000		2,225,000
6860	IRMO	SC		10/17/2018	4.890	1,274,000		2,225,000
6861	LEXINGTON	SC		10/17/2018	4.890	1,274,000		2,225,000
6862	GAYLORD	MI		10/17/2018	4.890	975,000		1,725,000
6863	SOUTH HOLLAND	IL		10/17/2018	4.890	2,100,000		3,725,000
6867	LAKELAND	FL		11/30/2018	4.870	2,500,000		5,100,000
6868	OCEANSIDE	CA		10/16/2018	4.780	4,000,000		9,500,000
6869	PARAMOUNT	CA		10/16/2018	4.780	1,500,000		4,250,000
6870	EVANSVILLE	IN		10/23/2018	4.940	1,360,000		2,530,000
6871	INDIANAPOLIS	IN		11/13/2018	4.860	1,850,000		3,340,000
6874	IRVINE	CA		11/20/2018	4.740	3,800,000		7,800,000
6876	ROUND ROCK	TX		11/16/2018	4.950	1,150,000		1,785,000
6877	TERRE HAUTE	IN		09/13/2018	4.770	7,100,000		13,100,000
6880	WEST WARWICK	RI		10/24/2018	4.980	1,200,000		2,100,000
6881	FARMERS BRANCH	TX		11/01/2018	5.010	2,575,000		4,950,000
6883	RIO RANCHO	NM		10/22/2018	4.990	2,220,000		5,400,000
6885	HOLLY SPRINGS	GA		11/28/2018	4.920	925,000		1,500,000
6886	CUMMING	GA		11/28/2018	4.920	900,000		1,400,000
6887	WESLEY CHAPEL	FL		11/28/2018	4.920	1,100,000		1,700,000
6888	ST PETE BEACH	FL		11/28/2018	4.920	880,000		1,400,000
6889	MARBLE FALLS	TX		11/28/2018	4.920	700,000		1,040,000
6890	CHARLESTON	SC		11/28/2018	4.920	880,000		1,350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6891	BOYNTON BEACH	FL		11/28/2018	4.920	675,000		1,000,000
6892	FLETCHER	NC		11/28/2018	4.920	1,050,000		1,650,000
6893	HUNTSVILLE	AL		11/28/2018	4.920	1,050,000		1,600,000
6894	COLUMBUS	GA		11/28/2018	4.920	680,000		1,100,000
6895	WOODSTOCK	GA		11/28/2018	4.920	1,600,000		2,150,000
6899	LAS VEGAS	NV		12/11/2018	5.010	2,375,000		3,850,000
6900	MORRISTOWN	TN		10/31/2018	4.910	740,000		1,350,000
6903	HOUSTON	TX		12/19/2018	4.990	2,600,000		4,500,000
6904	LUBBOCK	TX		11/21/2018	4.730	1,500,000		2,410,000
6905	CANTON	OH		12/04/2018	5.010	2,800,000		4,470,000
6906	PARKVILLE	MO		12/21/2018	5.220	1,596,000		2,600,000
6907	LIVERPOOL	NY		12/04/2018	4.860	2,350,000		4,275,000
6908	ROSEVILLE	CA		12/27/2018	4.970	2,800,000		5,440,000
6909	CITRUS HEIGHTS	CA		12/27/2018	4.970	3,400,000		6,500,000
6910	CITRUS HEIGHTS	CA		12/27/2018	4.970	2,800,000		5,230,000
6911	ROSEVILLE	CA		12/28/2018	4.970	4,050,000		8,750,000
6912	CULVER CITY	CA		11/20/2018	4.840	3,200,000		7,470,000
6915	SAN FRANCISCO	CA		12/14/2018	4.820	2,500,000		74,300,000
6917	ROSEVILLE	CA		12/28/2018	4.970	1,600,000		3,150,000
6920	FIFE	WA		12/07/2018	4.980	1,800,000		10,700,000
6921	FOUNTAIN VALLEY	CA		12/13/2018	4.970	3,640,000		11,700,000
6922	SARASOTA	FL		12/21/2018	5.100	1,050,000		1,690,000
6924	MIAMI	FL		12/13/2018	5.010	1,450,000		2,900,000
6926	SAN DIEGO	CA		12/06/2018	5.300	625,000		2,720,000
6933	HUBER HEIGHTS	OH		12/06/2018	4.850	3,700,000		5,900,000
6936	HIXON	TN		12/07/2018	5.230	1,500,000		2,775,000
6939	METAIRIE	LA		12/21/2018	4.780	4,750,000		12,555,000
6940	HARVEY	LA		12/14/2018	4.900	1,700,000		3,700,000
6942	WARREN	MI		12/11/2018	4.980	1,515,000		2,220,000
6943	WARREN	MI		12/11/2018	4.980	1,060,000		1,530,000
6944	WARREN	MI		12/11/2018	4.980	3,725,000		5,380,000
6951	ROSEVILLE	CA		11/21/2018	4.890	4,500,000		9,650,000
6952	GOODYEAR	AZ		11/29/2018	5.060	1,562,000		3,400,000
6962	RICHMOND	VA		12/26/2018	5.140	1,000,000		1,800,000
6965	GUN BARREL CITY	TX		11/28/2018	5.050	2,450,000		5,400,000
6968	MOGADORE	OH		12/21/2018	5.020	4,100,000		7,760,000
6969	KENT	OH		12/21/2018	5.020	1,300,000		2,450,000
6973	CHULA VISTA	CA		12/21/2018	4.870	1,550,000		9,400,000
6977	MCALLEN	TX		12/20/2018	4.930	1,700,000		3,790,000
6978	THOUSAND OAKS	CA		12/21/2018	4.980	2,330,000		9,500,000
6981	MILWAUKEE	WI		11/30/2018	4.910	4,700,000		7,500,000
6982	PHOENIX	AZ		12/21/2018	4.810	1,600,000		3,025,000
6983	MANSFIELD	TX		12/27/2018	4.980	2,230,000		5,000,000
6988	SAN ANTONIO	TX		12/06/2018	5.150	890,000		1,650,000
6989	COLORADO SPRINGS	CO		12/21/2018	4.970	2,400,000		4,830,000
6990	COLUMBUS	OH		12/28/2018	5.080	2,100,000		3,830,000
6991	JOHNSTOWN	OH		12/28/2018	5.080	1,015,000		2,075,000
7001	BELLE ISLE	FL		12/27/2018	4.950	2,350,000		5,375,000
7009	MILWAUKEE	WI		12/28/2018	4.890	7,200,000		11,300,000
7012	CHANDLER	AZ		12/28/2018	4.910	2,650,000		7,330,000
7017	ODESSA	FL		12/28/2018	4.860	1,800,000		3,380,000
0599999. Mortgages in good standing - Commercial mortgages-all other						774,370,885	12,439,398	1,874,167,557
0899999. Total Mortgages in good standing						774,370,885	12,439,398	1,874,167,557
1699999. Total - Restructured Mortgages								

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						774,370,885	12,439,398	1,874,167,557

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0931	LAGUNA NIGUEL	CA		10/06/1998	09/24/2018	67,585								67,585			
0963	CHATSWORTH	CA		10/20/1998	10/16/2018	142,599								142,599			
0964	PACOIMA	CA		10/20/1998	10/16/2018	89,929								89,929			
1096	FRESNO	CA		01/28/2000	02/07/2018	182,382								182,382			
1192	LOUISVILLE	KY		05/18/2001	02/09/2018	359,882								359,882			
1215	N HIGHLANDS	CA		06/28/2001	03/28/2018	66,512								66,512			
1358	ANAHEIM	CA		03/27/2003	03/12/2018	18,485								18,485			
1367	MESA	AZ		05/06/2003	06/06/2018	486,930								486,930			
1437	PROVO	UT		12/29/2003	12/20/2018	588,136								588,136			
1454	SAN DIEGO	CA		05/11/2004	09/14/2018	105,090								105,090			
1469	PHOENIX	AZ		07/29/2004	01/16/2018	8,674								8,674			
1511	TUCSON	AZ		05/26/2005	12/03/2018	1,737,740								1,737,740			
1558	CAMDEN	SC		11/10/2005	08/31/2018	2,810,424								2,810,424			
1640	BEVERLY HILLS	CA		10/23/2006	03/27/2018	4,333,086								4,333,086			
1658	MALVERN	PA		04/11/2007	05/31/2018	796,043								796,043			
1706	DANA POINT	CA		12/20/2007	03/07/2018	1,152,758								1,152,758			
1743	ORLANDO	FL		02/05/2008	06/22/2018	1,643,181								1,643,181			
1749	ST MICHAEL	MN		04/15/2008	04/27/2018	1,575,372								1,575,372			
1757	OLYMPIA	WA		04/22/2008	04/02/2018	3,740,585								3,740,585			
1765	AUSTIN	TX		04/01/2008	01/10/2018	2,863,102								2,863,102			
1766	LOWELL	AR		04/10/2008	01/02/2018	1,359,182								1,359,182			
1772	KENT	WA		04/23/2008	04/16/2018	1,263,911								1,263,911			
1774	OKLAHOMA CITY	OK		04/23/2008	12/21/2018	330,078								330,078			
1776	SAN JOSE	CA		05/16/2008	05/01/2018	3,360,495								3,360,495			
1779	MORGAN HILL	CA		05/23/2008	05/01/2018	433,187								433,187			
1785	TUCSON	AZ		05/15/2008	06/01/2018	1,092,450								1,092,450			
1803	SALT LAKE CITY	UT		08/27/2008	06/28/2018	808,395								808,395			
1807	PHOENIX	AZ		09/11/2008	03/01/2018	2,687,560								2,687,560			
1811	SAN FRANCISCO	CA		09/18/2008	10/01/2018	1,300,000								1,300,000			
1815	AUSTIN	TX		09/19/2008	05/29/2018	4,677,980								4,677,980			
1820	KIRKLAND	WA		09/29/2008	09/07/2018	578,185								578,185			
1824	COLLEGE PARK	GA		10/24/2008	08/03/2018	1,556,306								1,556,306			
1828	COLORADO SPRINGS	CO		11/19/2008	10/30/2018	1,915,227								1,915,227			
1835	CANOGA PARK	CA		11/25/2008	07/24/2018	2,238,291								2,238,291			
1842	NOVI	MI		01/22/2009	12/28/2018	1,558,974								1,558,974			
1859	FIFE	WA		04/17/2009	12/07/2018	2,344,093								2,344,093			
1904	ATLANTA	GA		08/31/2009	08/14/2018	3,568,999								3,568,999			
1905	HOUSTON	TX		08/31/2009	06/04/2018	2,811,721								2,811,721			
1925	MARIETTA	GA		12/28/2009	07/02/2018	2,188,396								2,188,396			
1938	SNOHOMISH	WA		12/22/2009	09/27/2018	1,011,682								1,011,682			
1949	NEWNAN	GA		01/19/2010	08/13/2018	752,924								752,924			
1950	RENO	NV		12/30/2009	02/20/2018	2,106,901								2,106,901			
1951	RENO	NV		12/30/2009	11/30/2018	2,949,662								2,949,662			
1965	RENO	NV		02/26/2010	02/20/2018	1,769,745								1,769,745			
1966	RENO	NV		02/26/2010	02/20/2018	746,263								746,263			
1981	WINTER HAVEN	FL		03/31/2010	06/07/2018	2,071,357								2,071,357			
1982	SAN DIEGO	CA		04/07/2010	03/22/2018	1,415,134								1,415,134			
1983	SAN DIEGO	CA		04/07/2010	03/22/2018	3,336,378								3,336,378			
1987	SUNNYVALE	CA		05/04/2010	12/04/2018	5,305,754								5,305,754			
1992	LEWIS CENTER	OH		05/05/2010	06/19/2018	1,771,127								1,771,127			
2006	LAS VEGAS	NV		05/05/2010	12/28/2018	4,643,187								4,643,187			
2027	HIGHLAND RANCH	CO		06/01/2010	04/09/2018	1,021,020								1,021,020			
2051	SAN JOSE	CA		10/21/2010	02/28/2018	1,521,883								1,521,883			
2053	TAMPA	FL		08/02/2010	06/29/2018	3,300,458								3,300,458			
2088	ALBANY	OR		07/26/2010	08/01/2018	1,593,154								1,593,154			
2153	TAMPA	FL		01/31/2011	12/10/2018	2,885,373								2,885,373			
2174	GOLDEN	CO		01/03/2011	11/01/2018	2,629,720								2,629,720			
2179	ALISO VIEJO	CA		12/23/2010	06/01/2018	3,498,883								3,498,883			
2192	DALLAS	TX		05/25/2012	10/01/2018	8,362,629								8,362,629			
2193	HOUSTON	TX		05/25/2012	10/01/2018	1,893,040								1,893,040			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2194	HOUSTON	TX		05/25/2012	10/01/2018	3,413,960								3,413,960			
2195	HOUSTON	TX		05/25/2012	10/01/2018	3,859,653								3,859,653			
2205	BROOKFIELD	WI		12/30/2010	08/28/2018	2,668,010								2,668,010			
2217	MOUNT VERNON	WA		02/01/2011	02/01/2018	4,646,480								4,646,480			
2237	ST JOHN	IN		03/25/2011	04/12/2018	949,028								949,028			
2283	AUSTIN	TX		04/21/2011	05/01/2018	6,437,650								6,437,650			
2290	SALT LAKE CITY	UT		05/31/2011	01/30/2018	6,102,387								6,102,387			
2293	SIERRA VISTA	AZ		05/27/2011	01/04/2018	4,836,589								4,836,589			
2311	SPRING	TX		06/30/2011	08/27/2018	1,140,931								1,140,931			
2321	CHARLOTTE	NC		03/09/2012	07/12/2018	7,917,972								7,917,972			
2322	RICHARDSON	TX		08/01/2011	08/01/2018	1,863,656								1,863,656			
2327	IRVING	TX		06/14/2011	05/31/2018	2,928,918								2,928,918			
2329	COLORADO SPRINGS	CO		06/17/2011	06/01/2018	4,157,677								4,157,677			
2336	EGG HARBOR	NJ		08/05/2011	06/01/2018	1,392,373								1,392,373			
2346	GARDENA	CA		06/23/2011	05/01/2018	4,252,301								4,252,301			
2373	GREEN BAY	WI		04/05/2012	02/20/2018	2,260,263								2,260,263			
2374	GREEN BAY	WI		04/05/2012	02/20/2018	3,022,946								3,022,946			
2384	COLORADO SPRINGS	CO		08/05/2011	07/06/2018	1,562,690								1,562,690			
2388	STONE MOUNTAIN	GA		08/19/2011	12/11/2018	1,588,277								1,588,277			
2425	SEATTLE	WA		09/27/2011	09/27/2018	4,662,759								4,662,759			
2426	SEATTLE	WA		09/27/2011	09/27/2018	3,940,124								3,940,124			
2447	SARASOTA	FL		09/07/2011	02/15/2018	1,490,364								1,490,364			
2457	ROHNERT PARK	CA		09/22/2011	06/11/2018	954,853								954,853			
2478	COSTA MESA	CA		11/17/2011	11/30/2018	1,756,407								1,756,407			
2513	DALLAS	TX		10/05/2011	09/13/2018	3,507,822								3,507,822			
2514	PORTLAND	OR		10/25/2011	12/05/2018	2,287,578								2,287,578			
2518	MADISON	TN		01/31/2012	01/10/2018	1,000,322								1,000,322			
2520	PORTLAND	OR		01/31/2012	11/14/2018	1,605,063								1,605,063			
3002	CLINTON TOWNSHIP	MI		02/29/2012	02/26/2018	1,708,214								1,708,214			
3012	BROOKLYN	NY		12/23/2011	10/09/2018	1,362,883								1,362,883			
3028	FERNLEY	NV		01/17/2012	11/26/2018	2,155,318								2,155,318			
3032	WEST VALLEY CITY	UT		12/29/2011	11/26/2018	1,913,109								1,913,109			
3072	KANSAS CITY	MO		03/14/2012	12/07/2018	875,124								875,124			
3092	WESTMINSTER	CO		02/13/2012	12/14/2018	5,278,560								5,278,560			
3309	ELKO	NV		06/27/2012	07/16/2018	11,836,651								11,836,651			
3313	ESCONDIDO	CA		05/03/2012	12/27/2018	1,470,182								1,470,182			
3426	COLUMBUS	OH		12/12/2012	02/16/2018	5,379,911								5,379,911			
3446	TAMPA	FL		09/28/2012	08/31/2018	1,729,655								1,729,655			
3515	LIVONIA	MI		02/06/2013	04/17/2018	2,513,514								2,513,514			
3526	WIXOM	MI		12/27/2012	12/20/2018	2,678,107								2,678,107			
3529	RENO	NV		12/28/2012	04/19/2018	752,823								752,823			
3555	TAMPA	FL		12/11/2012	02/01/2018	1,981,926								1,981,926			
3587	IRVING	TX		02/01/2013	12/28/2018	1,123,674								1,123,674			
3647	TOLEDO	OH		04/24/2013	12/13/2018	672,772								672,772			
3714	BRONX	NY		04/10/2013	06/11/2018	5,888,722								5,888,722			
3721	RALEIGH	NC		05/03/2013	05/07/2018	2,976,745								2,976,745			
3741	MIAMISBURG	OH		06/28/2013	08/09/2018	1,223,280								1,223,280			
3776	PONTIAC	MI		06/21/2013	04/24/2018	1,387,743								1,387,743			
3777	SAN FRANCISCO	CA		04/04/2013	05/23/2018	9,064,547								9,064,547			
3797	ATLANTA	GA		07/09/2013	12/18/2018	2,431,166								2,431,166			
3814	ELKO	NV		11/15/2013	07/16/2018	2,817,749								2,817,749			
3850	AUSTIN	TX		09/20/2013	11/30/2018	1,890,682								1,890,682			
3924	CANOGA PARK	CA		10/03/2013	02/27/2018	1,448,572								1,448,572			
4005	TACOMA	WA		02/11/2014	08/30/2018	1,717,118								1,717,118			
4024	SAN FRANCISCO	CA		12/26/2013	08/16/2018	594,180								594,180			
4059	NOVI	MI		01/24/2014	10/16/2018	2,465,231								2,465,231			
4079	ALBUQUERQUE	NM		12/23/2013	08/31/2018	1,239,988								1,239,988			
4146	GREENSBORO	NC		05/19/2014	01/19/2018	1,449,098								1,449,098			
4148	PITTSBURGH	PA		05/21/2014	05/23/2018	1,126,557								1,126,557			
4149	TURTLE CREEK	PA		05/19/2014	05/23/2018	766,619								766,620			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4160	TUKWILA	WA		03/27/2014	03/22/2018	1,077,420								1,077,420			
4175	OLYMPIA	WA		07/10/2014	04/02/2018	1,365,708								1,365,708			
4191	WOODINVILLE	WA		05/01/2014	03/02/2018	1,942,332								1,942,332			
4205	PARK CITY	UT		05/28/2014	03/14/2018	1,847,123								1,847,123			
4206	YUMA	AZ		05/27/2014	06/27/2018	1,286,406								1,286,406			
4352	WEST CHESTER	OH		07/09/2014	11/15/2018	2,228,381								2,228,381			
4398	NORMANDY PARK	WA		08/15/2014	09/26/2018	6,797,854								6,797,854			
4402	FAIRVIEW HEIGHTS	IL		09/08/2014	08/23/2018	1,974,449								1,974,449			
4421	TOMBALL	TX		09/26/2014	11/01/2018	5,438,811								5,438,811			
4472	CONROE	TX		10/09/2014	03/12/2018	1,206,269								1,206,269			
4518	GOODYEAR	AZ		10/30/2014	08/02/2018	1,084,862								1,084,862			
4594	SAN ANTONIO	TX		12/22/2014	12/03/2018	1,408,990								1,408,991			
4645	AUBURN	NY		02/27/2015	11/16/2018	776,782								776,782			
4727	LEXINGTON	KY		04/08/2015	03/30/2018	3,455,921								3,455,921			
4737	METAIRIE	LA		03/31/2015	02/07/2018	4,484,198								4,484,198			
5040	CULVER CITY	CA		09/04/2015	01/26/2018	3,247,801								3,247,801			
5139	PORTLAND	OR		12/02/2015	07/17/2018	3,018,924								3,018,924			
5147	CARY	NC		11/18/2015	12/31/2018	1,260,064								1,260,064			
5274	PORT ARTHUR	TX		02/24/2016	07/23/2018	800,869								800,869			
5277	BRONX	NY		12/28/2015	03/29/2018	2,618,575								2,618,575			
5346	FORSYTH	GA		03/31/2016	12/28/2018	1,834,056								1,834,056			
5509	HENDERSON	NV		06/14/2016	09/13/2018	7,608,071								7,608,071			
5621	THE WOODLANDS	TX		09/07/2016	08/24/2018	972,557								972,557			
5689	NAMPA	ID		09/26/2016	08/31/2018	2,593,205								2,593,205			
5760	ANTIOCH	CA		12/15/2016	03/22/2018	3,909,128								3,909,128			
5889	PHOENIX	AZ		03/31/2017	06/29/2018	3,002,003								3,002,003			
6031	TRUCKEE	CA		07/06/2017	07/03/2018	1,881,465								1,881,465			
6046	COLLEGE PARK	GA		05/30/2017	11/06/2018	2,560,059								2,560,060			
0199999. Mortgages closed by repayment						353,237,954								353,237,958			
0830	TACOMA	WA		05/20/1997		170,725								37,035			
0980	LAKEWOOD	CA		02/22/1999		56,937								44,766			
1061	PLEASANTON	CA		09/20/1999		116,428								64,678			
1071	LITTLETON	CO		11/09/1999		369,748								41,645			
1122	GULFPORT	MS		05/16/2000		406,575								152,513			
1202	BELLEVUE	WA		05/31/2001		550,086								146,391			
1209	OXNARD	CA		06/14/2001		159,961								40,325			
1210	OXNARD	CA		06/14/2001		160,935								40,547			
1223	WESTMINSTER	CO		07/25/2001		342,118								84,171			
1247	TARZANA	CA		12/18/2001		449,380								98,850			
1282	SIGNAL HILL	CA		04/04/2002		306,204								63,740			
1295	CERRITOS	CA		05/09/2002		464,347								93,375			
1313	COLUMBIA	SC		09/05/2002		1,430,396								648,766			
1318	LOGAN	UT		09/17/2002		362,142								67,288			
1340	FEDERAL WAY	WA		12/17/2002		880,546								240,607			
1345	FRESNO	CA		04/04/2003		225,211								65,566			
1372	TUALATIN	OR		04/29/2003		1,023,607								77,041			
1401	POMONA	CA		08/18/2003		2,477,265								173,921			
1406	TUSTIN	CA		08/28/2003		236,644								35,772			
1410	RENTON	WA		09/24/2003		2,239,990								341,886			
1417	OREM	UT		10/16/2003		1,088,652								156,602			
1423	SEATTLE	WA		03/26/2004		297,401								39,547			
1436	LAGUNA BEACH	CA		12/29/2003		612,807								42,804			
1445	OREM	UT		02/11/2004		1,118,400								153,751			
1464	VANCOUVER	WA		07/15/2004		373,304								231,364			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1472	REDONDO BEACH	CA		08/30/2004		358,449								67,505			
1480	TACOMA	WA		10/28/2004		638,440								76,299			
1482	PASADENA	CA		11/10/2004		576,923								71,749			
1483	KENT	WA		11/03/2004		181,861								92,887			
1488	FRESNO	CA		12/28/2004		1,584,889								92,784			
1502	VERADALE	WA		05/03/2005		614,539								35,317			
1504	LITTLETON	CO		05/05/2005		370,728								40,778			
1519	LOS ANGELES	CA		06/23/2005		751,487								44,330			
1520	LOS ANGELES	CA		06/23/2005		534,420								31,525			
1522	YAKIMA	WA		07/15/2005		915,347								158,758			
1524	BEND	OR		06/23/2005		509,628								57,985			
1535	LAS VEGAS	NV		07/06/2005		382,592								42,929			
1539	GLENDALE	AZ		10/17/2005		334,299								108,435			
1540	SACRAMENTO	CA		03/14/2003		848,768								164,072			
1542	SEATTLE	WA		02/26/2002		470,990								98,990			
1545	FOLSOM	CA		01/18/2006		395,297								116,896			
1548	CITY OF INDUSTRY	CA		09/01/2005		1,109,814								64,337			
1550	CHANDLER	AZ		09/29/2005		596,222								32,575			
1552	TUCSON	AZ		10/14/2005		1,528,231								337,047			
1553	CASPER	WY		11/16/2005		268,991								27,724			
1559	WAYNEVILLE	NC		04/14/2004		3,464,855								194,393			
1566	EVERETT	WA		01/06/2006		2,102,579								108,693			
1567	KENT	WA		12/02/2005		624,951								62,589			
1569	SUNNYVALE	CA		12/28/2005		692,649								36,635			
1582	BELLINGHAM	WA		04/18/2006		1,624,065								90,149			
1586	FRESNO	CA		03/13/2006		915,609								46,771			
1591	INDIANA	PA		04/27/2006		673,572								68,157			
1598	GRANADA HILLS	CA		04/19/2006		261,590								70,917			
1603	LAKE FOREST	CA		05/17/2006		809,028								94,761			
1616	ARCADIA	CA		05/27/2004		2,288,627								136,909			
1617	FRESNO	CA		06/27/2006		771,551								36,059			
1623	FRESNO	CA		09/13/2006		1,850,093								84,873			
1636	HEALDSBURG	CA		10/13/2006		1,319,834								212,019			
1638	CARROLLTON	TX		10/25/2006		207,812								48,184			
1648	MEMPHIS	TN		02/08/2007		753,694								392,464			
1675	TULSA	OK		07/09/2007		1,632,055								70,191			
1687	OCALA	FL		08/15/2007		752,282								56,033			
1690	SALEM	OR		08/29/2007		829,145								34,638			
1696	FRESNO	CA		08/15/2007		1,674,910								79,405			
1697	VAN NUYS	CA		09/12/2007		1,037,770								77,984			
1704	LYNNWOOD	WA		09/11/2007		1,557,720								116,945			
1713	BELFAIR	WA		09/21/2007		1,964,994								149,067			
1715	GARDNERVILLE	NV		10/04/2007		2,299,570								98,565			
1723	POMONA	CA		10/31/2007		1,437,498								106,613			
1725	ODESSA	TX		10/09/2007		1,078,608								44,234			
1726	COLLEGE STATION	TX		10/09/2007		1,165,498								47,583			
1733	BELL	CA		11/27/2007		1,018,883								178,754			
1739	REDWOOD CITY	CA		12/17/2007		4,138,185								165,223			
1742	ORLANDO	FL		01/28/2008		627,863								45,158			
1756	LAKE OSWEGO	OR		03/28/2008		1,532,639								109,050			
1760	MOUNTLAKE TERRACE	WA		05/01/2008		1,414,725								107,570			
1762	BOCA RATON	FL		04/07/2008		1,984,450								290,303			
1764	DEVENS	MA		03/14/2008		465,568								33,235			
1768	BURNSVILLE	MN		04/11/2008		1,686,685								281,356			
1769	DILWORTH	MN		04/11/2008		1,259,422								210,070			
1770	SHAKOPEE	MN		04/25/2008		2,337,001								376,351			
1771	SPOKANE VALLEY	WA		04/25/2008		1,667,504								118,231			
1775	HILLSBORO	OR		05/13/2008		2,125,284								93,564			
1799	JACKSONVILLE	FL		08/01/2008		801,847								120,405			
1806	GILROY	CA		09/19/2008		1,962,668								75,459			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1809	RANCHO CUCAMONGA	CA		10/02/2008		2,860,560								78,319			
1814	SPARKS	NV		08/27/2008		843,963								124,594			
1821	SAN JOSE	CA		11/10/2008		3,001,712								301,084			
1831	MARION	IN		11/14/2008		1,702,765								61,009			
1844	GRAND PRAIRIE	TX		01/23/2009		912,559								54,268			
1872	KAHULUI	HI		05/15/2009		1,500,763								83,684			
1883	PASADENA	TX		07/08/2009		3,001,294								64,357			
1895	KENT	WA		09/01/2009		630,772								221,762			
1902	VIENNA	VA		09/21/2009		5,296,320								156,393			
1922	BUFFALO	NY		12/08/2009		1,403,360								649,614			
1923	TONOWANDA	NY		12/11/2009		1,998,208								924,912			
1928	COEUR D'ALENE	ID		12/03/2009		2,523,856								80,600			
1931	BALTIMORE	MD		12/28/2009		4,584,569								265,315			
1933	LOS ANGELES	CA		12/16/2009		1,570,617								48,125			
1934	DANA POINT	CA		11/20/2009		3,139,887								260,516			
1939	SAN DIEGO	CA		12/17/2009		4,192,727								85,424			
1952	SAN JOSE	CA		01/20/2010		1,603,245								50,661			
1955	MONTEREY PARK	CA		02/08/2010		8,333,048								249,074			
1956	SEATTLE	WA		02/11/2010		1,905,276								809,354			
1957	RIO RANCHO	NM		01/29/2010		1,674,857								54,731			
1961	PITTSBURG	CA		01/29/2010		1,631,644								131,794			
1962	KENT	WA		02/25/2010		1,278,070								38,775			
1964	FEDERAL WAY	WA		05/03/2010		2,866,458								87,560			
1969	LAS VEGAS	NV		04/12/2010		1,066,975								33,241			
1972	AUBURN	WA		03/23/2010		1,956,016								60,062			
1976	PEORIA	AZ		03/31/2010		160,629								104,333			
1978	RENTON	WA		03/12/2010		4,073,634								126,321			
1979	SAN DIEGO	CA		04/05/2010		1,985,018								212,571			
1980	THOUSAND OAKS	CA		04/26/2010		3,628,569								111,009			
1984	VERO BEACH	FL		04/07/2010		1,595,492								124,009			
1985	STUDIO CITY	CA		04/19/2010		851,408								44,081			
1988	ADDISON	IL		06/25/2010		1,000,218								38,732			
1989	FLORISSANT	MO		06/25/2010		1,316,928								50,996			
1993	UPLAND	CA		06/01/2010		2,122,783								110,873			
1997	CARROLTON	TX		05/18/2010		4,952,030								256,963			
1998	KANSAS CITY	MO		04/30/2010		1,700,062								52,521			
1999	CARLSBAD	CA		04/26/2010		3,927,865								118,731			
2004	LOS ANGELES	CA		06/30/2010		3,681,189								110,674			
2007	RIVERSIDE	CA		07/29/2010		2,142,815								109,394			
2008	MANHATTAN BEACH	CA		06/16/2010		3,144,630								156,153			
2010	PEARLAND	TX		07/30/2010		1,718,267								87,126			
2014	TORRANCE	CA		07/26/2010		573,730								58,753			
2015	SAN DIEGO	CA		06/21/2010		840,456								45,017			
2016	SAN JOSE	CA		05/24/2010		785,452								286,738			
2017	LOS ANGELES	CA		05/26/2010		852,739								26,038			
2021	DRIGGS	ID		06/22/2010		856,540								25,688			
2022	CLOVIS	CA		06/29/2010		2,301,600								70,671			
2024	LANCASTER	CA		07/01/2010		647,464								237,652			
2025	SOUTH JORDAN	UT		07/01/2010		1,485,295								77,813			
2030	DENVER	CO		07/28/2010		3,128,477								157,988			
2031	SUNRISE	FL		07/01/2010		1,264,546								131,281			
2033	REDWOOD CITY	CA		06/01/2010		2,084,110								108,871			
2038	MYRTLE BEACH	SC		09/14/2010		3,469,597								82,687			
2039	MYRTLE BEACH	SC		09/14/2010		6,719,739								160,115			
2040	MYRTLE BEACH	SC		09/14/2010		7,114,958								169,544			
2041	MERIDIAN	ID		08/12/2010		939,057								101,966			
2043	FEDERAL WAY	WA		07/22/2010		3,666,339								112,869			
2045	DAYTONA BEACH	FL		07/13/2010		3,414,019								104,579			
2046	GENEVA	IL		07/30/2010		4,418,556								176,032			
2047	SANTA MARIA	CA		08/17/2010		858,336								25,659			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2050	LOS ANGELES	CA		06/30/2010		2,299,221								70,954			
2054	WESTLAKE VILLAGE	CA		09/13/2010		1,679,603								79,310			
2056	DEER PARK	IL		07/21/2010		1,028,343								30,873			
2057	MYRTLE BEACH	SC		09/24/2010		1,404,981								142,757			
2058	LITTLE RIVER	SC		09/30/2010		1,085,647								110,316			
2060	HOUSTON	TX		09/01/2010		2,391,561								73,279			
2065	SAN ANTONIO	TX		09/08/2010		3,857,881								191,801			
2066	SAN ANTONIO	TX		09/08/2010		597,896								198,642			
2067	ROCKWALL	TX		09/27/2010		1,259,069								25,289			
2069	ALLEN	TX		09/01/2010		892,222								108,748			
2070	GREENVILLE	SC		07/30/2010		2,891,130								152,075			
2071	MAGNOLIA	TX		09/15/2010		1,407,745								57,560			
2072	DULUTH	GA		10/04/2010		1,163,460								60,407			
2075	EAST ELMHURST	NY		12/08/2010		4,722,642								143,455			
2076	EAST LANSING	MI		11/03/2010		3,261,657								169,742			
2078	SEATTLE	WA		10/15/2010		2,316,798								426,658			
2080	SAN FRANCISCO	CA		11/23/2010		1,342,062								28,357			
2081	SUMMERFIELD	FL		11/17/2010		2,070,189								61,122			
2083	SANTA ROSA	CA		10/06/2010		2,089,407								64,615			
2084	ELK GROVE	CA		10/06/2010		5,939,928								188,230			
2092	SAN JOSE	CA		09/23/2010		3,501,033								112,494			
2095	HURST	TX		09/20/2010		913,378								47,733			
2098	STOCKTON	CA		10/19/2010		1,383,951								138,792			
2099	FORT MEYERS	FL		09/17/2010		480,169								48,632			
2100	CINCINATTI	OH		12/01/2010		5,786,805								580,134			
2103	SAN MATEO	CA		09/02/2010		4,774,447								147,512			
2104	CARROLLTON	TX		09/30/2010		1,242,673								65,463			
2105	TEMPE	AZ		10/07/2010		1,937,514								101,136			
2111	SAN DIEGO	CA		11/16/2010		1,692,490								55,004			
2118	HOUSTON	TX		11/01/2010		6,633,962								348,586			
2119	HOUSTON	TX		11/01/2010		1,432,335								75,262			
2120	LOS ANGELES	CA		12/29/2010		3,216,383								117,371			
2123	FAYETTEVILLE	NC		01/21/2011		1,093,275								56,312			
2128	LAS VEGAS	NV		10/28/2010		645,642								210,125			
2129	INDIANAPOLIS	IN		12/30/2010		825,764								83,632			
2130	INDIANAPOLIS	IN		12/30/2010		911,797								92,360			
2131	INDIANAPOLIS	IN		12/30/2010		573,886								58,124			
2132	NORTH CANTON	OH		11/05/2010		2,319,845								86,783			
2134	SAN JOSE	CA		12/13/2010		1,909,146								189,340			
2136	BEDMINISTER	NJ		12/09/2010		1,555,696								80,811			
2139	VERNON	CA		12/16/2010		1,137,137								37,475			
2140	DALLAS	TX		12/03/2010		3,145,221								65,976			
2141	MT JULIET	TN		12/13/2010		1,238,904								26,364			
2142	CYPRESS	CA		11/29/2010		1,859,745								60,747			
2144	BEDFORD	TX		12/10/2010		2,418,302								179,231			
2145	SPOKANE VALLEY	WA		11/18/2010		1,466,670								77,654			
2146	DOWNERS GROVE	IL		12/14/2010		2,488,272								247,252			
2147	LAKEWOOD	WA		12/10/2010		4,208,594								161,812			
2152	WEST SAINT PAUL	MN		12/27/2010		1,817,104								122,158			
2155	BINGHAM FARMS	MI		02/14/2011		2,205,202								110,845			
2156	DENVER	CO		12/29/2010		5,350,043								533,648			
2161	TEMPE	AZ		12/30/2010		2,092,819								109,824			
2162	SANTA MONICA	CA		01/21/2011		6,847,933								212,379			
2163	SACRAMENTO	CA		10/29/2010		1,455,482								44,456			
2164	NEWPORT BEACH	CA		01/27/2011		1,957,590								70,139			
2165	SAN CLEMENTE	CA		01/27/2011		1,624,975								59,127			
2167	SOUTH SAN FRANCISCO	CA		02/14/2011		2,386,478								76,151			
2168	LOS ANGELES	CA		03/22/2011		602,221								18,412			
2170	LOS ANGELES	CA		03/22/2011		1,333,971								52,788			
2171	TRENTON	TN		12/07/2010		477,093								83,978			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2177	LA JOLLA	CA		01/31/2011		2,037,021								65,375			
2178	LOS ANGELES	CA		03/01/2011		1,459,091								44,939			
2180	SPRING	TX		01/26/2011		2,349,469								124,856			
2182	SAN DIEGO	CA		12/16/2010		1,243,110								64,792			
2183	SALEM	OR		02/22/2011		1,954,260								191,511			
2184	VENTURA	CA		12/29/2010		1,432,473								138,288			
2197	DRAPER	UT		01/26/2011		2,021,081								65,221			
2200	SHOREWOOD	IL		01/26/2011		1,165,688								24,500			
2201	GENEVA	IL		05/31/2011		4,411,016								211,838			
2206	VENTURA	CA		02/17/2011		850,796								82,809			
2207	PADUCAH	KY		02/08/2011		3,642,353								118,525			
2213	CLEARWATER	FL		05/25/2011		2,006,826								320,113			
2214	SAN JUAN CAPISTRANO	CA		03/14/2011		853,706								17,909			
2215	FULLERTON	CA		01/31/2011		3,822,482								166,866			
2218	CULVER CITY	CA		02/10/2011		1,134,386								327,682			
2220	AUSTIN	TX		03/01/2011		2,063,569								77,634			
2221	HAZELHURST	MS		04/06/2011		2,008,528								94,570			
2224	ELIZABETH	NJ		02/22/2011		801,130								75,621			
2225	ATLANTA	GA		03/17/2011		1,346,621								66,859			
2227	CULVER CITY	CA		03/21/2011		2,401,816								74,571			
2228	NORTH OAKS	MN		02/28/2011		2,903,527								133,182			
2229	SAN DIEGO	CA		03/10/2011		2,144,405								66,595			
2232	SEATTLE	WA		03/18/2011		3,603,349								111,780			
2233	SANTA CLARA	CA		04/05/2011		1,287,209								63,940			
2234	PALMDALE	CA		03/22/2011		832,712								94,220			
2235	SANTA CLARITA	CA		04/28/2011		4,216,535								207,233			
2236	SAN JOSE	CA		02/28/2011		1,427,560								54,227			
2240	TULSA	OK		03/24/2011		933,284								153,089			
2243	MOUNTLAKE TERRACE	WA		03/25/2011		1,624,623								51,274			
2244	WOODBURY	MN		03/14/2011		2,051,121								62,129			
2247	SALINAS	CA		05/10/2011		2,070,809								63,041			
2248	NEWPORT BEACH	CA		04/07/2011		3,083,964								96,987			
2249	TORRANCE	CA		07/05/2011		1,630,987								32,892			
2250	HOUSTON	TX		03/29/2011		4,930,083								160,276			
2251	ANAHEIM	CA		04/19/2011		4,514,417								91,877			
2253	CRESTWOOD	IL		06/13/2011		3,190,799								156,686			
2257	FOLSOM	CA		03/30/2011		1,984,002								59,804			
2260	LAS VEGAS	NV		04/14/2011		1,224,833								265,458			
2261	VISTA	CA		04/25/2011		2,415,118								73,255			
2262	DALY CITY	CA		04/28/2011		3,764,031								119,226			
2263	RIALTO	CA		04/27/2011		2,173,017								63,159			
2266	BENICIA	CA		05/11/2011		1,198,719								36,288			
2269	SAN ANTONIO	TX		03/31/2011		1,000,251								30,211			
2274	POWAY	CA		04/18/2011		2,484,976								119,115			
2276	NORCROSS	GA		07/21/2011		2,130,139								62,888			
2281	SPENCER	IN		04/29/2011		2,116,371								63,683			
2284	ELMHURST	IL		06/13/2011		2,552,480								77,002			
2285	SOUTHLAKE	TX		06/13/2011		1,254,645								115,206			
2288	SAN LUIS OBISPO	CA		07/29/2011		3,952,441								121,803			
2289	BROOKFIELD	WI		05/13/2011		1,478,857								137,806			
2291	CHICAGO	IL		07/05/2011		2,659,679								55,299			
2292	STANTON	CA		05/04/2011		3,615,669								73,360			
2294	CITRUS HEIGHTS	CA		05/31/2011		3,667,169								111,614			
2295	CARRBORO	NC		05/25/2011		1,433,395								70,489			
2300	PLEASANT VALLEY	MO		08/01/2011		1,359,531								42,527			
2302	CRANBERRY	PA		06/10/2011		1,037,122								31,484			
2303	MCDONOUGH	GA		06/30/2011		1,884,667								104,798			
2306	CANOGA PARK	CA		07/28/2011		3,030,147								91,645			
2310	SOUTHAMPTON	PA		06/17/2011		2,312,829								113,655			
2312	MELROSE PARK	IL		04/15/2011		5,168,404								278,537			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2314	BURNSVILLE	MN		12/22/2011		1,315,793								38,072			
2315	EDMONDS	WA		06/10/2011		845,666								77,968			
2317	SAN JOSE	CA		08/01/2011		1,119,568								54,747			
2318	SOLON	OH		05/04/2011		2,849,910								142,853			
2319	SPRINGFIELD	GA		06/09/2011		3,495,023								137,439			
2320	HOUSTON	TX		06/24/2011		2,950,906								144,997			
2328	HOUSTON	TX		06/01/2011		1,273,242								62,761			
2333	AUSTIN	TX		05/18/2011		1,984,589								60,402			
2334	PORTLAND	OR		08/25/2011		2,617,059								125,504			
2335	BAKERSFIELD	CA		10/17/2011		3,001,522								89,996			
2338	WEST JORDAN	UT		07/01/2011		4,970,481								150,732			
2339	ALGONQUIN	IL		06/02/2011		1,689,381								84,146			
2340	HIALEAH	FL		07/27/2011		2,403,667								116,781			
2341	MONROVIA	CA		06/30/2011		1,123,892								34,065			
2342	HANFORD	CA		08/16/2011		374,404								92,460			
2343	LAKE WYLIE	SC		06/30/2011		3,334,343								100,062			
2344	SAN JUAN CAPISTRANO	CA		06/30/2011		2,068,644								61,792			
2345	ROHNERT PARK	CA		06/30/2011		1,972,792								58,788			
2347	MOREHEAD CITY	NC		06/21/2011		1,122,450								34,260			
2348	ELIZABETHTOWN	PA		07/01/2011		1,126,683								33,679			
2351	SAND CITY	CA		08/09/2011		2,946,978								89,088			
2353	CLEBURNE	TX		09/23/2011		1,136,860								53,170			
2354	MESQUITE	TX		09/23/2011		1,258,721								58,855			
2355	MIDLAND	TX		09/23/2011		1,096,299								51,262			
2356	MAPLE GROVE	MN		07/01/2011		1,978,585								99,692			
2360	AUSTIN	TX		07/11/2011		746,804								68,468			
2362	ROSEVILLE	CA		09/01/2011		745,443								184,494			
2364	THOUSAND OAKS	CA		08/09/2011		1,652,617								48,965			
2365	ARVADA	CO		06/30/2011		2,165,378								67,825			
2366	HILLSBORO	OR		06/30/2011		6,703,278								627,502			
2369	MARRERO	LA		10/07/2011		2,351,131								111,119			
2370	MANDEVILLE	LA		10/07/2011		1,895,113								91,296			
2371	SAN ANTONIO	TX		07/01/2011		967,650								48,418			
2375	BRENHAM	TX		08/05/2011		1,767,172								161,792			
2377	BROADVIEW HEIGHTS	OH		07/15/2011		1,324,383								63,954			
2378	GARDEN GROVE	CA		09/28/2011		10,358,162								322,675			
2379	CHICAGO	IL		08/25/2011		781,751								38,058			
2381	KALAMAZOO	MI		08/01/2011		1,138,739								37,205			
2382	SACRAMENTO	CA		08/30/2011		2,825,924								73,209			
2383	FRESNO	CA		08/31/2011		1,489,883								74,094			
2385	SAN BERNARDINO	CA		08/09/2011		2,914,439								143,871			
2390	HAWTHORNE	CA		07/26/2011		2,114,667								72,151			
2392	FOX LAKE	IL		09/30/2011		1,086,988								32,476			
2393	SACRAMENTO	CA		08/01/2011		2,354,843								372,679			
2394	PARAMOUNT	CA		08/02/2011		5,173,967								121,741			
2395	MADISON	WI		08/19/2011		5,403,665								215,534			
2396	BROOKLYN	NY		08/04/2011		3,601,115								108,161			
2398	CANOGA PARK	CA		12/15/2011		1,304,457								39,775			
2401	TWIN FALLS	ID		11/09/2011		5,996,560								182,273			
2402	OAKLAND	CA		09/27/2011		5,058,560								252,929			
2404	DENVER	CO		09/20/2011		1,031,807								33,539			
2406	LARAMIE	WY		11/09/2011		5,469,118								167,300			
2407	PALATINE	IL		09/02/2011		433,253								46,979			
2408	LAKELAND	FL		11/08/2011		1,858,055								98,203			
2410	RENO	NV		12/30/2011		2,292,568								112,631			
2411	HAPEVILLE	GA		09/28/2011		1,129,436								54,081			
2412	RANCHO CUCAMONGA	CA		09/23/2011		1,627,658								146,472			
2413	ROWLAND HEIGHTS	CA		09/26/2011		5,018,717								250,940			
2417	PHOENIX	AZ		08/22/2011		1,758,516								86,500			
2418	COLORADO SPRINGS	CO		10/04/2011		1,473,569								45,135			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2419	RIVERSIDE	CA		10/12/2011		3,149,928								83,853			
2421	ANAHEIM	CA		09/27/2011		9,262,120								284,037			
2422	FORT LAUDERDALE	FL		11/01/2011		3,998,600								198,305			
2423	RANCHO SANTA MARGARI	CA		09/19/2011		4,439,107								91,023			
2428	ALVIN	TX		10/14/2011		5,797,957								287,545			
2429	POTTSTOWN	PA		09/30/2011		1,526,973								48,155			
2430	ENID	OK		09/30/2011		1,446,191								45,608			
2432	CLEVELAND	OH		09/30/2011		4,298,180								135,549			
2433	AUSTELL	GA		09/30/2011		2,678,300								84,464			
2434	SOLON	OH		09/30/2011		1,656,253								52,232			
2435	ST PETERSBURG	FL		09/30/2011		1,316,911								41,531			
2436	WILLOW GROVE	PA		09/30/2011		1,854,192								58,475			
2437	ZANESVILLE	OH		09/30/2011		1,224,004								38,601			
2438	FAYETTEVILLE	NC		10/11/2011		4,456,403								402,692			
2443	TYLER	TX		11/28/2011		5,206,837								159,599			
2444	PEARLAND	TX		12/29/2011		1,193,397								103,557			
2448	EMERYVILLE	CA		09/29/2011		2,515,986								121,320			
2449	BARRINGTON	IL		12/30/2011		2,420,784								117,608			
2451	EDEN PRAIRIE	MN		08/05/2011		2,227,056								71,054			
2453	LINTHICUM	MD		09/29/2011		1,387,549								42,110			
2454	CHICAGO	IL		10/20/2011		1,690,754								81,916			
2455	NORTH LAS VEGAS	NV		10/27/2011		5,815,944								235,252			
2460	DUNEDIN	FL		10/25/2011		1,597,990								234,025			
2461	WALNUT CREEK	CA		12/08/2011		4,782,350								145,926			
2462	THOUSAND OAKS	CA		12/15/2011		1,034,700								31,579			
2466	HOFFMAN ESTATES	IL		10/27/2011		1,308,593								40,471			
2468	DOWNERS GROVE	IL		11/03/2011		1,960,726								58,654			
2473	LISLE	IL		09/02/2011		497,521								53,942			
2474	CHICAGO	IL		09/02/2011		609,790								66,119			
2477	LA CROSSE	WI		12/08/2011		6,556,354								193,768			
2480	HOUSTON	TX		12/21/2011		1,609,167								140,526			
2481	AZUSA	CA		10/03/2011		3,313,348								106,040			
2482	DAYTON	OH		01/06/2012		1,290,777								113,243			
2490	PALATINE	IL		10/26/2012		4,039,756								193,806			
2492	CARRBORO	NC		12/28/2011		1,539,176								134,419			
2498	COLORADO SPRINGS	CO		12/09/2011		1,717,123								150,614			
2499	ST LOUIS	MO		10/31/2011		1,898,119								59,673			
2504	INDIAN WELLS	CA		11/28/2011		3,367,440								106,201			
2505	BROWNSTOWN	MI		10/28/2011		2,562,106								134,600			
2509	EAGAN	MN		10/31/2011		665,551								156,417			
2511	ROGERS	MN		05/18/2012		1,936,068								159,204			
2512	ANNANDALE	VA		03/12/2012		6,984,047								213,349			
2515	CHICAGO	IL		12/12/2011		952,915								29,713			
2519	HICKSVILLE	NY		01/05/2012		1,086,754								22,785			
3006	RALEIGH	NC		11/22/2011		1,605,193								79,059			
3016	LYNNWOOD	WA		01/11/2012		7,361,414								231,552			
3020	CAMPBELL	CA		12/29/2011		1,044,573								92,032			
3023	NAMPA	ID		01/30/2012		2,427,490								117,417			
3026	TEMPLETON	CA		02/17/2012		1,259,557								174,384			
3031	INDIANAPOLIS	IN		12/27/2011		1,389,314								67,255			
3036	SEATTLE	WA		01/10/2012		8,068,992								251,157			
3037	MONTEREY PARK	CA		04/19/2012		2,249,421								74,608			
3040	APPLE VALLEY	CA		11/16/2011		1,532,104								75,609			
3041	APPLE VALLEY	CA		11/16/2011		1,459,950								72,039			
3045	PORTLAND	OR		12/14/2011		5,400,201								480,975			
3047	LITTLETON	CO		12/09/2011		1,499,476								74,216			
3048	BELLEVUE	WA		01/17/2012		1,681,045								146,779			
3050	CHANDLER	AZ		01/03/2012		1,793,885								55,040			
3052	WASHINGTON	DC		12/14/2011		524,214								77,351			
3053	ARROYO GRANDE	CA		12/27/2011		584,786								132,679			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3063	HOUSTON	TX		01/18/2012		1,701,489								81,818			
3066	TWINSBURG	OH		02/22/2012		4,831,229								239,436			
3068	WOODINVILLE	WA		12/21/2011		3,658,501								110,469			
3080	PORTLAND	OR		02/29/2012		4,888,544								232,001			
3082	COLUMBIA	SC		03/05/2012		4,084,018								363,458			
3083	MARTINSVILLE	VA		04/17/2012		7,047,354								211,550			
3089	WOODSIDE	NY		03/23/2012		2,643,118								127,073			
3095	DAVENPORT	FL		05/30/2012		2,130,925								100,775			
3096	PORT ARTHUR	TX		01/31/2012		2,941,952								256,838			
3100	PORTLAND	OR		01/20/2012		3,015,294								67,385			
3111	BRYAN	TX		02/17/2012		1,221,354								58,108			
3114	LAYTON	UT		03/05/2012		2,868,778								88,826			
3121	COLUMBUS	OH		02/29/2012		3,025,966								146,670			
3122	SEATTLE	WA		05/03/2012		1,228,461								36,630			
3125	DOVER	NJ		03/23/2012		3,049,959								94,083			
3126	DOVER	NJ		03/23/2012		1,481,357								45,708			
3130	SARASOTA	FL		04/27/2012		2,203,161								97,673			
3132	LAS VEGAS	NV		01/13/2012		3,211,346								68,841			
3136	LONG ISLAND CITY	NY		06/22/2012		1,585,727								46,888			
3138	ST LOUIS	MO		03/20/2012		1,527,619								130,321			
3140	RENO	NV		02/23/2012		1,411,384								121,746			
3142	SACRAMENTO	CA		02/21/2012		1,223,547								36,803			
3145	SEATTLE	WA		03/14/2012		1,953,757								93,589			
3155	SAN ANTONIO	TX		10/05/2012		2,424,058								74,110			
3157	ORLANDO	FL		05/18/2012		1,244,110								54,549			
3161	WINCHESTER	VA		04/10/2012		1,641,029								76,761			
3167	LANCASTER	TX		03/01/2012		1,875,776								57,010			
3169	PHOENIX	AZ		03/15/2012		637,007								173,243			
3171	CHARLOTTESVILLE	VA		06/12/2012		2,964,910								138,522			
3174	KIRKLAND	WA		01/18/2013		1,368,737								42,672			
3176	OVERLAND PARK	KS		07/13/2012		1,460,069								119,128			
3178	SAN ANTONIO	TX		03/28/2012		3,747,115								115,580			
3189	BEAUMONT	TX		03/13/2012		1,685,309								54,545			
3191	SCOTTSDALE	AZ		03/15/2012		465,636								126,395			
3192	YUKON	OK		05/31/2012		1,289,532								108,820			
3199	CLEARWATER	FL		04/27/2012		1,000,231								31,479			
3214	FAYETTEVILLE	NC		04/24/2012		1,291,883								96,631			
3223	PANAMA CITY BEACH	FL		05/18/2012		3,768,605								178,504			
3233	GREENWOOD	IN		07/05/2012		2,722,743								127,168			
3237	GREENVILLE	NC		04/26/2012		1,382,550								66,924			
3240	SANTA ANA	CA		07/18/2012		1,563,231								73,855			
3245	BURIEN	WA		07/31/2012		1,637,903								33,554			
3246	TEMPE	AZ		05/22/2012		1,639,167								77,520			
3252	VALDOSTA	GA		05/23/2012		1,842,988								87,360			
3259	BUFFALO GROVE	IL		06/04/2012		1,098,925								53,758			
3264	LAS VEGAS	NV		07/31/2012		1,821,770								59,775			
3265	LAS VEGAS	NV		07/31/2012		2,732,654								89,662			
3273	CHESAPEAKE	VA		06/28/2012		5,272,847								245,689			
3275	CARPENTERSVILLE	IL		06/11/2012		1,111,680								52,745			
3276	SAN MARCOS	CA		06/04/2012		2,320,362								110,950			
3279	LITTLETON	CO		04/18/2012		961,012								29,445			
3285	HOUSTON	TX		05/23/2012		4,349,858								193,870			
3297	LAS VEGAS	NV		06/22/2012		2,600,823								76,483			
3300	NEW CASTLE	DE		08/28/2012		2,225,742								105,130			
3301	NEW CASTLE	DE		08/28/2012		989,195								46,730			
3302	NEW CASTLE	DE		08/28/2012		1,731,108								81,773			
3307	ARCADIA	CA		07/24/2012		6,780,132								211,406			
3310	VENICE	FL		05/10/2012		1,743,855								54,517			
3311	SAN ANTONIO	TX		07/25/2012		3,771,603								115,704			
3312	SAN DIEGO	CA		05/03/2012		2,162,111								594,753			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3316	NILES	IL		09/28/2012		1,242,390								57,998			
3317	BRADENTON	FL		08/21/2012		973,751								75,342			
3319	TUCSON	AZ		06/29/2012		867,433								72,066			
3320	TUCSON	AZ		06/08/2012		1,069,667								50,161			
3321	MESA	AZ		06/26/2012		2,240,661								67,342			
3325	HOUSTON	TX		08/17/2012		3,143,696								256,705			
3329	RICHMOND	KY		07/30/2012		3,716,444								172,883			
3335	SCOTTSDALE	AZ		05/30/2012		1,119,376								52,818			
3336	MIDVALE	UT		06/29/2012		6,953,102								223,563			
3338	SANDY SPRINGS	GA		08/03/2012		1,408,011								42,686			
3339	NAPERVILLE	IL		08/31/2012		4,908,434								239,075			
3341	GOLDSBORO	NC		09/28/2012		2,813,565								131,833			
3343	RENO	NV		07/25/2012		3,536,558								293,281			
3344	SAN DIEGO	CA		06/29/2012		1,838,932								56,485			
3346	BEVERLY HILLS	CA		05/23/2013		1,280,527								55,908			
3348	TORRANCE	CA		07/18/2012		1,972,751								93,555			
3349	BROOKINGS	OR		07/20/2012		1,803,111								86,511			
3350	MEDFORD	OR		10/10/2012		2,035,013								163,045			
3351	MESA	AZ		06/22/2012		1,739,733								35,024			
3352	ST PAUL	MN		07/31/2012		750,221								22,099			
3359	CHESAPEAKE	VA		08/29/2012		1,794,888								56,212			
3360	SANTA CRUZ	CA		07/26/2012		2,054,945								97,454			
3361	STRONGSVILLE	OH		03/15/2013		2,988,861								136,887			
3364	BROOKFIELD	WI		09/11/2012		5,667,010								181,104			
3366	NEWARK	DE		11/02/2012		3,060,104								89,580			
3367	SANTA MARIA	CA		09/13/2012		1,570,800								73,896			
3373	ARDEN HILLS	MN		10/17/2012		3,004,334								90,359			
3374	HIRAM	GA		09/24/2012		2,720,613								129,478			
3375	TUCSON	AZ		09/10/2012		2,635,628								81,548			
3377	JENNINGS	MO		08/01/2012		1,386,505								66,772			
3378	DOLTON	IL		08/01/2012		2,469,517								118,913			
3379	SAN ANTONIO	TX		09/21/2012		2,931,525								116,038			
3380	GRAND PRAIRIE	TX		07/16/2012		2,453,090								53,656			
3382	Santa Clarita	CA		11/08/2012		1,327,587								39,893			
3384	THORNTON	CO		08/08/2012		1,424,436								43,416			
3385	NILES	IL		08/30/2012		2,293,067								90,205			
3394	ST PETERSBURG	FL		09/20/2012		878,380								166,108			
3395	NAPLES	FL		08/30/2012		2,405,700								75,750			
3397	NEW YORK	NY		12/31/2012		761,560								136,425			
3398	PANORAMA CITY	CA		09/20/2012		1,101,652								89,418			
3401	DENVILLE	NJ		09/20/2012		3,395,371								163,736			
3402	DRAPER	UT		09/28/2012		2,473,303								117,703			
3407	TEMECULA	CA		08/30/2012		3,610,750								113,691			
3410	HILLSBORO	OR		08/16/2012		637,147								123,091			
3411	DALLAS	TX		09/25/2012		1,097,411								23,896			
3413	ORLANDO	FL		12/19/2012		6,894,974								352,493			
3420	STERLING HEIGHTS	MI		09/20/2012		2,011,946								42,275			
3424	FARMINGTON	NM		11/30/2012		969,196								76,653			
3433	FISHERS	IN		10/12/2012		1,474,333								57,162			
3434	FISHERS	IN		10/12/2012		833,340								32,304			
3435	AUSTIN	TX		11/30/2012		1,713,211								54,080			
3436	BLUFFTON	SC		10/03/2012		2,579,531								208,676			
3437	DALLAS	TX		08/20/2012		7,298,194								164,413			
3439	ST PETERSBURG	FL		09/07/2012		882,124								41,985			
3442	WASHINGTON	DC		11/28/2012		3,087,742								94,839			
3444	BELLEVUE	WA		08/31/2012		4,986,455								160,419			
3451	PITTSBURGH	PA		11/16/2012		1,679,944								74,958			
3452	SEATTLE	WA		10/05/2012		4,894,691								158,031			
3454	DISTRICT HEIGHTS	MD		09/19/2012		1,812,189								41,474			
3455	ABINGDON	MD		11/01/2012		5,637,547								458,556			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3458	NOVI	MI		11/19/2012		5,070,540								408,060			
3459	SALT LAKE CITY	UT		11/09/2012		1,213,822								46,042			
3460	CHANHASSEN	MN		11/05/2012		2,173,438								66,095			
3463	SAN DIEGO	CA		12/31/2012		5,297,993								163,454			
3465	LOS ANGELES	CA		12/28/2012		4,414,939								136,224			
3466	FRESNO	CA		10/17/2012		2,397,630								198,983			
3467	GRAPEVINE	TX		12/13/2012		2,241,545								106,289			
3470	ELGIN	IL		10/26/2012		1,782,032								55,082			
3474	ORLANDO	FL		01/24/2013		1,944,388								154,340			
3476	AUSTIN	TX		12/05/2012		3,656,221								172,686			
3477	SAN RAFAEL	CA		12/18/2012		2,495,144								117,382			
3478	COLUMBIA	MD		11/01/2012		10,504,778								501,509			
3479	HAMPSTEAD	MD		11/01/2012		3,108,303								250,272			
3480	PHOENIX	AZ		10/24/2012		847,791								48,965			
3481	CANTON	OH		11/16/2012		6,146,753								288,224			
3483	BOTHELL	WA		11/05/2012		2,620,335								84,744			
3485	METAIRIE	LA		11/26/2012		2,202,616								68,254			
3486	WEATHERFORD	TX		10/09/2012		1,074,487								33,037			
3487	DALLAS	TX		09/24/2012		4,640,427								224,275			
3489	AUSTIN	TX		10/17/2012		2,230,445								106,139			
3490	SAN ANGELO	TX		11/15/2012		2,977,893								92,466			
3491	ALGONQUIN	IL		10/26/2012		1,562,007								48,287			
3497	FALLSTON	MD		11/27/2012		2,650,738								125,692			
3498	WHEATON	IL		12/11/2012		1,492,967								71,081			
3503	ODESSA	FL		10/30/2012		2,395,617								114,009			
3504	SAN ANTONIO	TX		11/30/2012		4,836,173								151,830			
3512	OGDEN	UT		12/21/2012		5,215,985								250,243			
3516	LANDOVER	MD		06/17/2013		2,797,910								127,850			
3517	GRAND PRAIRIE	TX		10/29/2012		1,809,964								54,738			
3530	ORLANDO	FL		12/06/2012		1,966,500								124,219			
3533	SANTA ANA	CA		12/31/2012		1,931,048								60,288			
3535	AUSTIN	TX		12/28/2012		1,997,899								93,624			
3536	BURNSVILLE	MN		01/14/2013		647,691								52,300			
3537	EDINA	MN		01/14/2013		573,702								46,315			
3539	GARLAND	TX		12/26/2012		1,336,062								107,406			
3546	SANTA MONICA	CA		01/29/2013		2,737,539								85,328			
3554	FAYETTEVILLE	NC		12/19/2012		3,677,331								338,990			
3557	SHERWOOD	OR		12/27/2012		2,560,638								79,016			
3559	RALEIGH	NC		12/20/2012		1,370,843								29,987			
3561	NASHVILLE	TN		04/05/2013		2,789,525								126,425			
3562	DOWNERS GROVE	IL		02/11/2013		4,266,622								199,271			
3563	SANTA ANA	CA		02/28/2013		979,363								76,775			
3566	SANTA MONICA	CA		12/06/2012		4,315,506								111,804			
3567	TUKWILA	WA		12/04/2012		4,968,479								238,193			
3568	BELLEVUE	WA		12/14/2012		1,669,397								53,234			
3570	RANCHO CORDOVA	CA		12/21/2012		3,609,820								206,676			
3573	BREA	CA		02/07/2013		3,605,907								719,986			
3577	AUSTIN	TX		12/28/2012		5,190,581								418,299			
3579	SHAKER HEIGHTS	OH		02/27/2013		839,520								38,587			
3580	FRESNO	CA		05/28/2013		1,781,331								77,458			
3582	ONTARIO	CA		06/27/2013		852,624								37,874			
3583	FRESNO	CA		04/03/2013		1,253,180								36,646			
3584	BELLEVUE	WA		12/14/2012		2,293,245								73,122			
3589	NORTHRIDGE	CA		02/28/2013		1,067,744								81,006			
3590	WESTLAKE	OH		02/26/2013		3,466,635								459,497			
3592	SAN FRANCISCO	CA		02/27/2013		1,677,560								77,422			
3594	ROCHESTER	NY		03/15/2013		1,065,059								32,783			
3601	CLOVIS	CA		02/28/2013		906,704								56,095			
3612	DALLAS	TX		12/05/2012		663,509								14,317			
3619	FRESNO	CA		02/28/2013		1,257,600								58,163			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3620	PRAIRIE VILLAGE	KS		02/25/2013		1,322,580								42,129			
3623	FORT COLLINS	CO		04/05/2013		6,390,026								297,548			
3627	SALT LAKE CITY	UT		02/05/2013		752,669								59,140			
3630	PORT ARTHUR	TX		03/01/2013		1,352,203								41,433			
3631	MURRAY	UT		02/01/2013		2,343,863								108,141			
3639	SEGUIN	TX		02/01/2013		1,301,226								39,900			
3648	BURNSVILLE	MN		02/28/2013		976,905								29,598			
3651	MODESTO	CA		03/28/2013		4,575,369								210,302			
3653	BUENA PARK	CA		02/28/2013		883,886								27,687			
3654	HIGH POINT	NC		01/11/2013		1,326,750								40,901			
3655	ORANGE	CA		03/28/2013		1,716,930								51,977			
3656	PLAINFIELD	IN		04/15/2013		2,962,679								133,572			
3660	TUCSON	AZ		03/20/2013		297,401								50,462			
3662	TUCSON	AZ		03/20/2013		424,046								71,939			
3664	GRAPEVINE	TX		03/20/2013		3,714,463								288,334			
3671	COMMERCE	MI		03/11/2013		1,557,753								120,147			
3673	CONROE	TX		03/26/2013		1,360,832								106,400			
3676	KENTWOOD	MI		08/06/2013		706,159								77,778			
3677	SAN JOSE	CA		04/11/2013		2,277,845								104,377			
3683	FONTANA	CA		02/27/2013		2,148,840								43,863			
3686	WESTMINSTER	CA		05/23/2013		13,588,147								628,035			
3691	HOUSTON	TX		03/22/2013		4,652,680								217,400			
3692	ISLANDIA	NY		03/22/2013		1,666,453								129,621			
3695	LACEY	WA		05/01/2013		1,474,045								147,983			
3698	HOMETOWN	IL		02/28/2013		3,206,502								257,868			
3702	PEORIA	AZ		03/05/2013		3,136,895								160,655			
3703	INGLEWOOD	CA		06/17/2013		8,489,794								640,870			
3704	LYNNWOOD	WA		03/18/2013		4,273,816								200,495			
3705	DU QUOIN	IL		03/22/2013		1,058,439								82,752			
3706	DOTHAN	AL		04/24/2013		610,389								18,472			
3707	AUGUSTA	GA		04/24/2013		610,389								18,472			
3708	LAKEWOOD	NY		04/24/2013		708,394								21,442			
3711	LODI	CA		07/10/2013		1,017,826								162,720			
3715	PIKESVILLE	MD		04/01/2013		4,005,081								120,832			
3716	PIKESVILLE	MD		05/29/2013		1,186,660								53,712			
3717	PORTLAND	OR		04/30/2013		10,454,769								319,810			
3718	SANTA CLARITA	CA		05/08/2013		1,249,682								37,785			
3720	OCALA	FL		05/06/2013		1,378,293								62,179			
3723	MILWAUKIE	OR		04/30/2013		2,116,182								95,413			
3724	NORTH LAS VEGAS	NV		04/09/2013		4,092,904								125,209			
3726	SALT LAKE CITY	UT		04/10/2013		845,777								38,286			
3733	RAYTOWN	MO		03/22/2013		910,132								42,030			
3734	EMERYVILLE	CA		03/27/2013		3,543,764								76,933			
3735	SEATTLE	WA		04/12/2013		2,278,135								105,091			
3743	ROME	GA		07/12/2013		3,424,026								150,655			
3744	JEFFERSON CITY	MO		09/20/2013		6,697,037								296,871			
3745	SAMMAMISH	WA		04/05/2013		1,351,192								61,617			
3746	SANFORD	FL		05/08/2013		1,338,033								59,884			
3750	MT PLEASANT	TX		06/03/2013		2,526,643								218,738			
3753	LILBURN	GA		05/29/2013		815,495								220,709			
3758	SAN JOSE	CA		05/30/2013		2,457,612								48,943			
3765	PORTLAND	OR		06/06/2013		1,080,864								81,520			
3768	CANOGA PARK	CA		06/28/2013		2,775,105								122,331			
3769	REDWOOD CITY	CA		06/28/2013		1,222,883								197,725			
3770	THORNTON	CO		05/01/2013		1,950,232								57,288			
3771	SPARKS	NV		05/03/2013		767,715								58,389			
3774	SANTA MONICA	CA		09/26/2013		1,396,722								28,008			
3775	SHEBOYGAN	WI		04/04/2013		1,419,975								64,539			
3778	MILL VALLEY	CA		10/15/2013		4,728,219								131,044			
3782	SAN DIEGO	CA		06/18/2013		1,255,492								37,088			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3789	SANTA MONICA	CA		06/13/2013		1,785,697								54,569			
3795	COLORADO SPRINGS	CO		07/09/2013		1,838,360								81,367			
3800	MADISON HEIGHTS	MI		08/19/2013		1,201,403								52,769			
3801	COLLEGE STATION	TX		06/24/2013		5,583,178								299,859			
3802	CLEVELAND HEIGHTS	OH		11/01/2013		2,342,751								68,445			
3805	CLIFFSIDE PARK	NJ		12/31/2013		976,365								67,831			
3808	ALBUQUERQUE	NM		05/30/2013		2,337,533								90,748			
3809	DOWNEY	CA		06/04/2013		1,421,056								44,481			
3818	LAS VEGAS	NV		07/30/2013		3,773,972								282,090			
3819	VALLEJO	CA		08/01/2013		1,482,229								56,492			
3821	VALLEJO	CA		08/01/2013		3,313,193								126,282			
3825	SEATTLE	WA		06/28/2013		2,361,896								173,545			
3826	WESTFIELD	IN		05/30/2013		1,227,270								93,567			
3827	ASHTABULA	OH		08/30/2013		617,166								45,690			
3837	FLORENCE	KY		07/30/2013		804,263								77,135			
3838	CHINO HILLS	CA		08/28/2013		1,295,224								54,982			
3849	LONGVIEW	TX		08/08/2013		2,789,027								79,664			
3851	ANGELS CAMP	CA		07/22/2013		3,549,203								158,898			
3853	SANTA BARBARA	CA		07/30/2013		1,613,495								48,444			
3854	WEST VALLEY CITY	UT		08/01/2013		965,081								72,519			
3857	GOOSE CREEK	SC		07/30/2013		1,669,761								266,078			
3859	BLOOMFIELD HILLS	MI		08/19/2013		875,291								38,451			
3860	BEVERLY HILLS	MI		08/19/2013		1,870,717								82,180			
3864	HAWTHORNE	CA		09/12/2013		4,044,227								287,569			
3867	OLATHE	KS		09/30/2013		2,115,274								63,099			
3868	CHULA VISTA	CA		09/19/2013		1,174,344								34,000			
3869	CARLSBAD	CA		09/23/2013		1,174,344								34,000			
3870	CHICAGO	IL		10/18/2013		2,665,283								93,202			
3872	SONOMA	CA		09/09/2013		2,567,346								188,031			
3874	EL CAJON	CA		09/12/2013		2,792,332								82,811			
3876	GRESHAM	OR		09/18/2013		2,092,565								56,892			
3881	AUSTIN	TX		09/05/2013		1,809,219								105,579			
3886	SAN ANTONIO	TX		09/11/2013		865,402								36,713			
3887	HOUSTON	TX		07/31/2013		1,437,683								42,347			
3888	SAN ANTONIO	TX		09/11/2013		757,401								38,895			
3889	NEW BRAUNFELS	TX		09/26/2013		2,435,668								139,833			
3891	SOLON	OH		08/22/2013		1,459,960								63,862			
3893	LAKEWOOD	OH		09/18/2013		2,707,823								78,939			
3896	TACOMA	WA		09/30/2013		1,789,026								129,600			
3897	PENDLETON	OR		09/30/2013		730,188								52,896			
3898	PORTLAND	OR		09/30/2013		620,682								44,963			
3899	PFLUGERVILLE	TX		08/29/2013		817,792								48,291			
3900	VAN NUYS	CA		09/04/2013		776,793								33,455			
3901	BRIGHTON	MI		10/04/2013		1,307,990								53,716			
3904	HOLLYWOOD	CA		09/25/2013		1,551,290								67,364			
3906	DEPEW	NY		09/20/2013		1,184,809								85,477			
3914	KENNEWICK	WA		10/01/2013		2,600,137								109,340			
3916	HENDERSON	NV		08/02/2013		3,344,680								147,404			
3917	DEER PARK	TX		09/11/2013		1,199,817								35,137			
3918	KENNESAW	GA		09/11/2013		1,709,508								50,065			
3920	MIAMI	FL		07/31/2013		2,979,791								109,969			
3923	LAS VEGAS	NV		08/27/2013		2,278,657								121,771			
3929	FARMINGTON	NM		09/12/2013		3,107,787								133,685			
3932	BAY SHORE	NY		10/30/2013		782,226								32,762			
3936	NANTUCKET	MA		10/15/2013		1,481,765								61,008			
3944	MERCED	CA		09/30/2013		860,236								92,373			
3945	TAMPA	FL		01/24/2014		2,375,610								95,894			
3946	FRONT ROYAL	VA		11/05/2013		639,879								44,538			
3947	HENDERSON	NV		11/05/2013		594,127								41,349			
3948	MARYLAND HEIGHTS	MO		10/23/2013		5,900,340								166,031			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3956	SAN DIEGO	CA		10/23/2013		2,079,492								60,602			
3960	SANTA ROSA	CA		10/15/2013		3,088,303								86,408			
3964	GLENDALE	AZ		12/02/2013		1,189,090								32,080			
3972	SALT LAKE CITY	UT		02/05/2014		1,107,379								31,887			
3973	WOODMERE	OH		12/04/2013		1,559,626								97,631			
3977	PLEASANTON	CA		09/30/2013		2,720,584								76,156			
3979	CLEVELAND	OH		12/04/2013		1,067,099								66,804			
3980	CLEVELAND	OH		12/04/2013		1,173,830								73,479			
3986	LAS VEGAS	NV		10/23/2013		959,223								112,018			
3987	BIRMINGHAM	AL		11/01/2013		2,432,126								104,366			
3989	ANTIOCH	CA		10/08/2013		2,603,340								107,951			
3990	GREENVILLE	TX		10/24/2013		1,314,627								35,100			
3993	AVONDALE	AZ		11/22/2013		1,729,534								48,133			
3994	LAYTON	UT		05/27/2014		981,947								38,008			
3997	SIOUX FALLS	SD		11/14/2013		2,963,756								207,938			
3998	TUCSON	AZ		12/06/2013		1,605,519								111,578			
3999	LA HABRA	CA		02/19/2014		2,388,584								63,604			
4000	EL SEGUNDO	CA		12/10/2013		5,005,435								201,859			
4004	NORCROSS	GA		12/10/2013		1,207,447								84,116			
4006	LOS ANGELES	CA		12/04/2013		638,622								17,664			
4007	VAN NUYS	CA		12/04/2013		957,933								26,497			
4009	COLORADO SPRINGS	CO		10/29/2013		1,369,410								36,560			
4011	VACAVILLE	CA		11/27/2013		1,959,305								68,228			
4013	BRIGHTON	CO		03/05/2014		1,066,420								56,561			
4014	UNIVERSITY HEIGHTS	OH		12/20/2013		2,199,233								58,279			
4018	WESTLAKE VILLAGE	CA		02/03/2014		3,897,524								105,676			
4019	PFLUGERVILLE	TX		01/28/2014		886,031								48,346			
4020	BLYTHE	CA		12/11/2013		1,422,699								37,077			
4022	SAN FRANCISCO	CA		12/26/2013		1,654,581								44,900			
4025	SAN FRANCISCO	CA		04/16/2014		1,162,530								30,561			
4027	FORT MEYERS	FL		12/05/2013		1,749,335								71,399			
4029	GREENSBORO	NC		12/30/2013		1,504,207								72,472			
4030	VENTURA	CA		12/26/2013		5,641,704								103,883			
4031	TUCSON	AZ		12/30/2013		1,410,387								25,982			
4033	LAS VEGAS	NV		01/24/2014		2,596,938								109,440			
4035	TEMPLE	TX		11/21/2013		1,092,161								30,442			
4038	EL DORADO HILLS	CA		12/02/2013		826,423								57,623			
4039	NORCO	CA		11/26/2013		2,559,463								48,364			
4041	ROCKVILLE CENTRE	NY		01/21/2014		1,098,332								44,730			
4043	FRESNO	CA		04/01/2014		1,197,023								32,158			
4045	HILLSBORO	OR		11/27/2013		2,006,148								54,923			
4048	ST CLOUD	MN		12/30/2013		800,571								56,862			
4049	DENVILLE	NJ		12/19/2013		4,910,464								134,044			
4051	AUSTIN	TX		12/20/2013		3,616,741								253,350			
4052	CEDAR PARK	TX		12/20/2013		1,245,743								87,272			
4053	AUSTIN	TX		12/20/2013		924,271								64,747			
4055	LANCASTER	CA		04/23/2014		1,176,109								30,993			
4057	SEATTLE	WA		02/07/2014		3,840,221								107,243			
4058	DENVILLE	NJ		12/19/2013		4,316,648								117,832			
4060	CLINTON TOWNSHIP	MI		01/15/2014		1,343,685								67,946			
4062	BALTIMORE	MD		03/11/2014		856,513								22,580			
4065	PLAINFIELD	IL		02/12/2014		1,822,952								31,072			
4067	PHOENIX	OR		12/04/2013		1,755,930								98,739			
4070	INDIANAPOLIS	IN		12/20/2013		9,390,003								273,391			
4071	WEST HOLLYWOOD	CA		12/20/2013		1,826,024								50,142			
4074	FORNEY	TX		12/20/2013		3,628,957								105,667			
4075	ARLINGTON HEIGHTS	IL		01/22/2014		10,230,667								296,061			
4076	MEDFORD	OR		01/07/2014		3,501,154								101,321			
4077	AMES	IA		01/16/2014		7,184,220								207,895			
4082	ST LOUIS PARK	MN		02/20/2014		2,044,314								54,372			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4084	KENOSHA	WI		01/21/2014		640,488								25,165			
4094	RICHMOND	CA		07/10/2014		1,201,475								1,025,871			
4097	MONTCLAIR	CA		02/12/2014		886,450								88,136			
4098	LOS ANGELES	CA		02/05/2014		5,389,348								151,934			
4101	BALTIMORE	MD		12/31/2013		9,850,061								1,454,007			
4102	SANTA ROSA	CA		01/15/2014		5,038,051								92,216			
4103	SAN MARCOS	CA		12/23/2013		6,449,507								936,938			
4104	RICHARDSON	TX		03/12/2014		7,591,114								252,640			
4105	PHOENIX	AZ		04/01/2014		792,957								32,644			
4107	HENDERSON	CO		01/13/2014		2,115,462								143,202			
4111	CULVER CITY	CA		02/26/2014		990,090								26,937			
4115	ROSEBURG	OR		02/28/2014		1,552,138								104,630			
4116	BRANDON	FL		04/28/2014		825,936								54,576			
4118	ANTIOCH	CA		03/03/2014		4,926,163								329,423			
4119	CATHEDRAL CITY	CA		09/25/2014		1,481,296								41,089			
4120	MANDEVILLE	LA		02/27/2014		2,204,591								58,775			
4122	REDONDO BEACH	CA		04/09/2014		736,893								28,784			
4124	LOS ANGELES	CA		02/13/2014		2,202,534								59,284			
4125	KIRKLAND	WA		03/20/2014		1,063,390								42,089			
4126	CLERMONT	FL		07/17/2014		2,241,022								97,869			
4129	DEPEW	NY		09/17/2015		1,463,105								68,339			
4130	SACRAMENTO	CA		02/26/2014		2,201,499								59,540			
4132	FOLSOM	CA		03/26/2014		3,222,341								85,255			
4134	SAN LUIS OBISPO	CA		05/30/2014		4,667,280								106,350			
4136	BEAVERTON	OR		04/01/2014		3,766,099								102,060			
4137	NIAGARA FALLS	NY		09/24/2014		7,583,699								492,258			
4138	DURHAM	NC		03/28/2014		2,205,523								90,010			
4139	LEMON GROVE	CA		05/08/2014		2,415,545								161,772			
4140	SAN FRANCISCO	CA		04/15/2014		2,564,219								72,860			
4141	OAKDALE	PA		05/19/2014		1,897,851								42,379			
4142	INDIANAPOLIS	IN		04/18/2014		2,476,481								100,849			
4144	BEAVER FALLS	PA		05/19/2014		1,519,216								33,924			
4145	Pittsburgh	PA		05/21/2014		1,243,420								27,766			
4147	RAVENNA	OH		05/19/2014		1,159,278								25,887			
4150	FAYETTEVILLE	NC		04/04/2014		1,490,294								312,017			
4151	LITTLETON	CO		03/28/2014		1,232,816								84,282			
4152	DENVER	CO		03/28/2014		824,599								56,374			
4153	COLORADO SPRINGS	CO		03/28/2014		840,928								57,490			
4154	ARVADA	CO		06/02/2014		1,092,795								72,432			
4155	CENTENNIAL	CO		06/02/2014		1,018,287								67,494			
4156	THORNTON	CO		06/02/2014		1,018,287								67,494			
4157	KETCHIKAN	AK		06/02/2014		761,645								50,483			
4159	GILROY	CA		05/13/2014		4,193,968								280,070			
4162	SACRAMENTO	CA		03/31/2014		1,770,180								71,756			
4163	LAKE FOREST	CA		07/31/2014		7,704,290								199,413			
4164	PORTLAND	OR		04/24/2014		6,385,990								267,413			
4168	POOLER	GA		07/22/2014		1,483,318								38,960			
4169	TINLEY PARK	IL		04/09/2014		3,526,131								117,354			
4170	SAN DIEGO	CA		02/28/2014		3,672,608								98,382			
4174	TORRANCE	CA		04/16/2014		2,734,080								51,756			
4176	KERRVILLE	TX		04/28/2014		2,188,812								147,976			
4177	PFLUGERVILLE	TX		04/28/2014		985,581								66,631			
4179	WOOSTER	OH		06/10/2014		4,376,013								171,591			
4180	MOUNTAIN VIEW	CA		05/19/2014		7,066,184								137,603			
4182	PROVO	UT		05/01/2014		1,235,394								51,106			
4183	PONTIAC	MI		05/09/2014		4,591,519								447,937			
4185	GLENDALE	AZ		05/01/2014		2,595,663								107,003			
4188	OAKLAND	CA		04/28/2014		2,164,493								64,470			
4189	BEREA	OH		04/28/2014		575,467								31,687			
4192	GREENWOOD VILLAGE	CO		06/13/2014		1,247,656								82,156			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4193	NORTHRIDGE	CA		06/18/2014		3,264,212								92,185			
4194	NORTHRIDGE	CA		06/18/2014		2,758,489								77,903			
4195	CANOGA PARK	CA		06/18/2014		1,609,119								45,443			
4199	PORTLAND	OR		05/29/2014		1,397,371								189,892			
4200	CHANDLER	AZ		03/31/2014		761,925								14,661			
4201	AKRON	OH		05/08/2014		4,799,061								127,959			
4202	MAYFIELD VILLAGE	OH		05/02/2014		2,822,096								119,080			
4203	COPLEY	OH		06/11/2014		1,742,545								196,579			
4204	NILES	IL		05/14/2014		2,624,215								104,225			
4207	TACOMA	WA		05/30/2014		2,288,314								82,368			
4210	ARVADA	CO		06/13/2014		1,218,665								42,502			
4211	MARTINEZ	CA		04/29/2014		4,106,007								277,747			
4213	WESTBURY	NY		06/30/2014		5,539,822								229,474			
4216	TEMPE	AZ		07/17/2014		2,992,277								117,824			
4218	PALM DESERT	CA		05/30/2014		10,627,727								324,256			
4221	SACRAMENTO	CA		04/30/2014		1,314,481								88,765			
4222	SAN FRANCISCO	CA		06/04/2014		2,028,566								55,598			
4224	BROOKLYN	NY		08/22/2014		2,929,055								193,235			
4225	MEMPHIS	TN		07/25/2014		5,355,306								147,293			
4226	QUEEN CREEK	AZ		04/15/2014		2,082,253								86,214			
4227	CLEVELAND	OH		06/06/2014		1,716,697								68,037			
4228	FORT WALTON BEACH	FL		06/30/2014		1,965,817								51,960			
4229	SAN MARCOS	TX		06/20/2014		920,536								25,688			
4230	TUCSON	AZ		06/23/2014		2,554,300								104,051			
4231	NEW HARTFORD	NY		06/02/2014		2,225,998								89,246			
4232	JOLIET	IL		07/01/2014		1,959,419								79,737			
4233	PHOENIX	AZ		05/12/2014		1,301,359								53,491			
4234	ENGLEWOOD	CO		05/06/2014		4,174,221								116,513			
4237	SAN FRANCISCO	CA		05/15/2014		2,854,622								77,969			
4238	DEER PARK	TX		09/02/2014		3,335,419								89,797			
4241	KALAMAZOO	MI		08/15/2014		2,584,419								104,705			
4243	FORT WALTON BEACH	FL		06/30/2014		1,780,799								47,069			
4245	COLORADO SPRINGS	CO		10/31/2014		967,449								25,875			
4246	RAEFORD	NC		06/11/2014		3,171,434								268,597			
4247	TUCSON	AZ		05/08/2014		1,092,921								29,887			
4252	CHILLICOTHE	OH		06/19/2014		2,336,450								93,924			
4254	MESA	AZ		06/17/2014		1,724,663								47,155			
4257	VILLE PLATTE	LA		06/02/2014		662,352								43,866			
4265	PORT ARTHUR	TX		05/30/2014		992,943								89,230			
4269	COMMERCE CITY	CO		10/20/2014		1,619,062								82,808			
4270	COLORADO SPRINGS	CO		06/27/2014		1,113,133								44,589			
4271	MANSURA	LA		09/02/2014		1,033,536								39,928			
4272	SCOTTSDALE	AZ		06/05/2014		2,313,975								65,740			
4273	TEMPLE TERRACE	FL		05/29/2014		743,876								59,224			
4274	ROCKFORD	IL		05/15/2014		950,035								26,832			
4278	DRAPER	UT		07/03/2014		1,568,048								42,821			
4279	SILVERDALE	WA		07/01/2014		1,107,101								30,161			
4280	LOS ANGELES	CA		07/18/2014		1,524,812								41,536			
4281	RENO	NV		07/03/2014		5,627,764								223,985			
4282	RENO	NV		07/03/2014		5,091,787								202,653			
4284	RENO	NV		07/11/2014		6,699,719								266,649			
4285	SACRAMENTO	CA		05/27/2014		3,278,817								133,831			
4287	SACRAMENTO	CA		07/07/2014		2,502,730								164,987			
4288	WILLIAMSVILLE	NY		07/21/2014		5,775,804								157,332			
4291	SIOUX FALLS	SD		06/06/2014		1,991,683								54,587			
4297	LAS VEGAS	NV		08/08/2014		2,589,894								105,107			
4299	CORAL GABLES	FL		06/12/2014		1,294,432								34,422			
4300	STONE MOUNTAIN	GA		06/23/2014		785,140								21,107			
4303	ANTIOCH	CA		07/25/2014		561,778								22,659			
4307	MIDVALE	UT		07/15/2014		993,545								27,031			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4309	WATSONVILLE	CA		07/14/2014		2,326,310								153,715			
4312	ROTHSCHILD	WI		07/23/2014		2,729,168								536,631			
4315	DENVER	CO		08/01/2014		2,314,030								61,899			
4318	CANASTOTA	NY		09/11/2014		3,967,803								255,267			
4319	FREDONIA	NY		09/11/2014		4,136,645								266,129			
4320	JEFFERSON CITY	MO		07/31/2014		1,817,387								76,477			
4323	ROUND ROCK	TX		07/10/2014		809,134								21,881			
4326	AUBURN HILLS	MI		08/15/2014		805,169								32,243			
4329	BURLINGAME	CA		09/12/2014		5,202,340								103,035			
4330	SOUTH JORDAN	UT		08/28/2014		1,790,507								71,316			
4331	JACKSONVILLE	FL		07/09/2014		2,167,601								143,312			
4332	HOUSTON	TX		09/29/2014		928,967								24,754			
4337	JACKSON	TN		07/23/2014		4,108,366								113,133			
4340	SARATOGA	CA		07/02/2014		3,978,942								110,370			
4341	EL CAJON	CA		08/13/2014		1,869,096								45,299			
4343	VICTORVILLE	CA		07/24/2014		1,748,326								49,909			
4344	CYPRESS	TX		07/10/2014		2,402,426								98,459			
4345	ALLEN	TX		07/01/2014		1,594,925								42,413			
4347	LOS LUNAS	NM		07/15/2014		796,143								21,978			
4348	PORTLAND	OR		07/15/2014		629,359								17,374			
4349	VANCOUVER	WA		07/15/2014		693,861								19,155			
4353	ST CHARLES	MO		09/02/2014		5,544,395								153,849			
4355	FORT WAYNE	IN		08/29/2014		2,941,501								190,324			
4359	BRONX	NY		10/16/2014		4,178,097								114,369			
4360	MIAMI	FL		08/13/2014		1,255,960								82,663			
4362	EL PASO	TX		08/19/2014		2,219,149								145,972			
4364	SOUTH EUCLID	OH		09/10/2014		6,474,522								181,560			
4368	WAXHAW	NC		11/19/2014		2,046,970								55,767			
4369	PFLUGERVILLE	TX		09/12/2014		804,513								52,283			
4370	SHAKER HEIGHTS	OH		08/29/2014		1,352,043								24,909			
4371	NORTH CANTON	OH		08/20/2014		1,302,245								33,493			
4375	MERCER ISLAND	WA		08/13/2014		1,481,410								40,253			
4378	PENSACOLA	FL		09/11/2014		3,937,101								236,528			
4379	TROY	MI		11/24/2014		1,398,353								55,404			
4380	RENTON	WA		10/30/2014		1,079,933								42,821			
4389	MAYWOOD	IL		10/31/2014		667,397								17,097			
4390	BOTHELL	WA		08/28/2014		5,618,362								230,458			
4392	VERO BEACH	FL		08/07/2014		1,829,620								108,454			
4397	WHITESTONE	NY		10/23/2014		4,653,504								123,699			
4399	VAN NUYS	CA		08/29/2014		2,044,684								56,032			
4401	INGLESIDE	TX		08/08/2014		1,069,910								43,964			
4403	BRIDGETON	MO		09/08/2014		2,016,459								131,938			
4404	PHOENIX	AZ		12/22/2014		807,870								15,748			
4407	SHERWOOD	OR		08/19/2014		3,171,152								84,714			
4408	LAS VEGAS	NV		10/14/2014		1,799,490								71,482			
4409	NEW YORK	NY		05/21/2015		11,282,382								533,487			
4410	PACIFIC PALISADES	CA		09/08/2014		3,513,891								108,720			
4411	THOUSAND OAKS	CA		09/11/2014		3,004,606								69,662			
4412	RAYTOWN	MO		09/22/2014		614,165								16,028			
4413	PICKERINGTON	OH		09/24/2014		4,797,120								2,354,552			
4416	PICO RIVERA	CA		12/12/2014		1,959,938								52,494			
4417	PALM HARBOR	FL		09/15/2014		1,435,307								39,717			
4418	MOUNTAIN VIEW	CA		08/28/2014		2,221,647								60,514			
4420	COVINGTON	LA		10/30/2014		2,744,613								90,156			
4422	FLOWERTY BRANCH	GA		09/12/2014		613,249								23,452			
4424	LOS ANGELES	CA		10/31/2014		2,183,775								41,442			
4425	SAN BERNARDINO	CA		10/30/2014		742,923								20,287			
4427	DALLAS	TX		10/06/2014		2,319,984								63,894			
4428	CLOVIS	CA		10/16/2014		638,607								25,436			
4429	CLOVIS	CA		10/16/2014		638,607								25,436			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4433	DES MOINES	IA		10/17/2014		2,426,347								97,343			
4434	CEDAR RAPIDS	IA		10/17/2014		3,846,564								155,850			
4436	AUSTIN	TX		11/17/2014		1,632,115								44,737			
4437	CHICAGO	IL		10/22/2014		1,488,383								39,807			
4438	MORTON GROVE	IL		10/22/2014		837,215								22,392			
4440	TUCSON	AZ		08/28/2014		1,158,656								47,738			
4443	TACOMA	WA		08/28/2014		1,939,798								54,130			
4448	WASHINGTON	DC		01/22/2015		2,743,493								60,395			
4449	LONG BEACH	CA		10/30/2014		5,936,123								164,481			
4450	ST CHARLES	IL		09/25/2014		1,203,806								33,311			
4451	MALVERN	PA		09/16/2014		1,844,704								53,372			
4455	SAN FRANCISCO	CA		11/12/2014		8,366,493								230,454			
4456	REDDING	CA		10/21/2014		5,371,788								351,749			
4457	AUBURNDALE	FL		11/14/2014		2,935,300								189,926			
4459	ALBUQUERQUE	NM		10/06/2014		1,671,069								45,799			
4461	CHULA VISTA	CA		10/23/2014		7,803,327								317,877			
4462	CARSON CITY	NV		12/11/2014		6,458,828								120,674			
4463	LAS VEGAS	NV		11/24/2014		1,276,802								81,529			
4464	DAPHNE	AL		09/30/2014		2,573,970								104,372			
4465	COMPTON	CA		10/15/2014		2,648,032								163,298			
4466	CHARLOTTE	NC		10/01/2014		2,543,298								105,732			
4467	SAN ANTONIO	TX		10/30/2014		4,737,909								252,442			
4468	BATON ROUGE	LA		10/02/2014		2,638,559								73,190			
4469	GILBERT	AZ		09/26/2014		2,597,124								70,484			
4470	DAYTON	NV		10/23/2014		3,346,963								178,330			
4475	JACKSONVILLE	FL		09/30/2014		1,262,540								34,810			
4476	LAS VEGAS	NV		09/29/2014		6,217,612								235,774			
4477	GREENSBORO	NC		09/22/2014		898,853								35,320			
4479	RICHMOND	VA		09/18/2014		1,967,965								54,391			
4482	BALTIMORE	MD		11/26/2014		2,486,206								159,905			
4484	MURRIETA	CA		10/01/2014		1,343,250								54,370			
4485	LOMBARD	IL		01/05/2015		2,185,431								59,345			
4486	NAPERVILLE	IL		01/05/2015		2,017,321								54,780			
4488	HOUSTON	TX		10/24/2014		2,105,955								139,133			
4492	COLORADO SPRINGS	CO		10/14/2014		1,859,552								50,040			
4495	LAS VEGAS	NV		11/25/2014		1,766,962								48,434			
4497	DEER PARK	TX		12/11/2014		1,838,484								50,900			
4498	HOUSTON	TX		12/11/2014		2,048,532								56,508			
4500	RICHMOND	VA		12/19/2014		1,383,233								54,320			
4501	ORLANDO	FL		11/10/2014		1,691,081								68,657			
4502	DINUBA	CA		09/29/2014		1,259,325								83,157			
4503	PORTLAND	OR		09/30/2014		1,759,960								48,524			
4506	BREA	CA		11/14/2014		742,165								20,399			
4507	HAVERHILL	MA		10/09/2014		2,356,535								63,026			
4516	SANTA ANA	CA		10/30/2014		858,043								23,746			
4517	EUGENE	OR		11/07/2014		1,806,613								34,152			
4520	MONROVIA	CA		12/22/2014		1,559,050								35,014			
4522	FARMERS BRANCH	TX		12/31/2014		8,000,000								171,856			
4523	SPRING	TX		11/25/2014		976,576								26,736			
4524	LYNNWOOD	WA		10/31/2014		2,665,713								48,181			
4526	GOODYEAR	AZ		10/08/2014		2,368,068								64,664			
4527	SAN JOSE	CA		10/29/2014		4,372,126								116,934			
4528	NASVILLE	TN		11/05/2014		1,349,272								36,714			
4531	NORTHRIDGE	CA		12/11/2014		1,497,342								38,691			
4532	GRETNA	LA		12/01/2014		3,654,935								235,074			
4533	COVINA	CA		12/08/2014		1,397,405								38,312			
4534	SAN LUIS OBISPO	CA		01/13/2015		1,690,436								42,551			
4536	SAN ANTONIO	TX		10/29/2014		628,279								25,456			
4537	BUFFALO	NY		11/18/2014		511,266								32,470			
4538	HUNTINGTON BEACH	CA		12/17/2014		5,431,545								213,299			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4539	HILLSBORO	OR		11/25/2014		6,516,294								176,444			
4540	LAWRENCEVILLE	GA		12/11/2014		1,957,313								53,334			
4542	ORLANDO	FL		12/23/2014		7,063,371								150,575			
4543	FOLSOM	CA		11/26/2014		4,760,448								188,102			
4544	LAS VEGAS	NV		12/23/2014		2,944,542								114,792			
4547	ROME	GA		10/23/2014		1,092,863								70,251			
4550	HOUSTON	TX		12/10/2014		1,176,692								45,325			
4551	UNION CITY	CA		12/02/2014		8,292,303								531,733			
4554	CLEVELAND	OH		12/31/2014		1,845,902								75,850			
4557	SUNNYVALE	CA		12/04/2014		3,798,058								73,620			
4562	AURORA	CO		01/16/2015		11,193,586								308,856			
4563	VERO BEACH	FL		11/18/2014		814,117								31,531			
4564	SEATTLE	WA		12/31/2014		9,801,477								260,864			
4567	WEST CHESTER	OH		12/17/2014		6,061,491								755,392			
4568	HOUSTON	TX		11/10/2014		713,568								13,342			
4569	INDIANAPOLIS	IN		11/06/2014		13,315,344								250,531			
4571	DENVER	CO		11/25/2014		1,534,008								60,669			
4572	SAINT PETERS	MO		12/11/2014		1,815,744								50,086			
4573	UNION	MO		12/11/2014		1,489,841								41,097			
4574	SAINT PETERS	MO		12/11/2014		1,257,054								34,675			
4576	TALLAHASSEE	FL		11/24/2014		1,443,617								57,146			
4577	PLAINFIELD	IN		12/18/2014		2,329,816								91,911			
4578	CANOGA PARK	CA		12/01/2014		1,532,783								42,582			
4579	HERKIMER	NY		03/24/2015		3,960,361								241,271			
4584	DEER PARK	TX		12/30/2014		1,221,457								48,186			
4585	DEER PARK	TX		01/28/2015		1,452,295								56,891			
4586	NOVI	MI		12/30/2014		3,976,850								158,319			
4588	SEATTLE	WA		12/18/2014		5,098,485								205,752			
4590	NEWPORT BEACH	CA		12/01/2014		1,163,281								31,615			
4592	EUGENE	OR		12/18/2014		907,872								25,043			
4593	VENICE	FL		01/30/2015		3,425,699								219,749			
4596	ROCKINGHAM	NC		01/09/2015		1,250,411								152,754			
4597	HOUSTON	TX		12/22/2014		3,524,935								140,329			
4598	OGDEN	UT		12/12/2014		3,259,028								89,899			
4599	EDINBURG	TX		01/12/2015		1,074,364								86,337			
4600	HOUSTON	TX		01/30/2015		890,895								42,741			
4601	SANTA CLARITA	CA		12/17/2014		2,494,418								47,122			
4602	ALHAMBRA	CA		04/01/2015		2,862,530								55,796			
4605	SYLMAR	CA		12/31/2014		1,862,301								51,371			
4609	TRACY	CA		01/26/2015		4,929,012								199,350			
4610	RIVERSIDE	CA		02/13/2015		1,878,039								48,478			
4611	ALBERTVILLE	AL		12/29/2014		1,021,740								29,056			
4612	FARMINGTON	UT		12/30/2014		1,173,103								47,341			
4615	SHAWNEE	KS		02/11/2015		1,503,337								58,157			
4616	LAS VEGAS	NV		01/21/2015		2,530,515								68,885			
4618	FAIRLAWN	OH		01/28/2015		1,121,988								236,819			
4619	CHICAGO	IL		02/10/2015		818,622								32,168			
4620	CHICAGO	IL		02/10/2015		682,185								26,807			
4621	HOUSTON	TX		02/18/2015		5,444,307								218,693			
4622	DALLAS	TX		03/11/2015		1,409,673								36,854			
4623	STAFFORD	TX		01/08/2015		1,399,289								37,709			
4624	POOLER	GA		05/01/2015		1,269,285								23,429			
4629	CANTON	OH		02/23/2015		4,582,668								125,094			
4634	ROCHESTER HILLS	MI		04/21/2015		2,013,488								56,731			
4635	HEBRON	KY		02/27/2015		1,180,437								47,115			
4636	COLUMBIA	TN		03/17/2015		1,187,489								45,872			
4649	COSTA MESA	CA		01/20/2015		2,154,030								56,361			
4650	SPRING	TX		02/04/2015		2,035,447								55,084			
4653	WESLEY CHAPEL	FL		02/27/2015		1,913,338								74,019			
4654	PHOENIX	AZ		05/08/2015		1,977,209								52,972			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4659	AUBURN	MA		02/02/2015		2,719,655								108,351			
4660	DEER PARK	TX		03/03/2015		1,404,140								37,858			
4662	TEMPE	AZ		01/23/2015		711,378								18,753			
4664	INDIO	CA		01/29/2015		907,777								35,528			
4665	FLUSHING	NY		02/17/2015		4,126,589								108,397			
4666	TEMPE	AZ		01/23/2015		599,055								15,792			
4667	SAN DIEGO	CA		02/13/2015		1,633,292								65,608			
4668	PHOENIX	AZ		02/03/2015		3,424,000								93,249			
4669	SEATTLE	WA		05/07/2015		7,794,219								211,345			
4671	ROCKWALL	TX		04/23/2015		3,265,298								90,504			
4672	DOWNEY	CA		03/19/2015		1,685,321								65,103			
4673	GREECE	NY		02/27/2015		926,047								35,364			
4674	FREDONIA	NY		02/27/2015		780,069								29,789			
4678	ORMOND BEACH	FL		01/28/2015		1,404,739								65,579			
4680	ANN ARBOR	MI		03/26/2015		1,988,176								126,106			
4681	LOS ANGELES	CA		04/03/2015		959,126								37,050			
4683	CHARLOTTESVILLE	VA		02/13/2015		1,120,406								70,810			
4685	CHULA VISTA	CA		03/04/2015		1,593,117								63,560			
4687	BROOKFIELD	WI		03/31/2015		327,224								9,438			
4688	NORTH LAS VEGAS	NV		03/16/2015		1,775,188								70,824			
4690	MURRIETA	CA		03/03/2015		1,031,707								40,039			
4692	COLUMBUS	OH		03/20/2015		1,398,918								53,540			
4693	PHOENIX	AZ		03/31/2015		6,297,082								164,423			
4694	LOS ANGELES	CA		02/18/2015		1,406,792								36,954			
4695	VALLEJO	CA		02/12/2015		1,868,577								51,702			
4696	BISHOP	CA		02/27/2015		5,632,141								146,112			
4697	GERMANTOWN	TN		02/13/2015		1,705,107								57,244			
4698	ALBANY	GA		02/27/2015		1,322,958								69,547			
4700	PFLUGERVILLE	TX		04/22/2015		939,568								46,513			
4701	LAS VEGAS	NV		05/22/2015		6,178,567								170,345			
4702	FLORENCE	KY		03/30/2015		1,342,770								53,572			
4707	RIVERDALE	UT		04/13/2015		2,012,142								78,637			
4709	LOS ANGELES	CA		03/23/2015		1,250,000								19,127			
4712	CHICAGO	IL		04/13/2015		1,219,720								33,487			
4713	PACIFICA	CA		03/20/2015		1,406,723								37,893			
4714	KIRKLAND	WA		04/22/2015		3,656,713								143,572			
4716	LONG BEACH	CA		05/19/2015		1,550,911								42,600			
4718	BOULDER	CO		04/14/2015		1,266,632								34,774			
4719	OREM	UT		04/01/2015		2,713,579								75,391			
4720	TONAWANDA	NY		06/30/2015		2,666,849								103,778			
4721	LEWISVILLE	TX		03/17/2015		4,583,969								196,558			
4722	SPOKANE	WA		04/07/2015		3,195,060								127,197			
4723	HOUSTON	TX		05/22/2015		3,530,731								94,593			
4726	GLENDALE HEIGHTS	IL		06/05/2015		6,415,742								324,381			
4730	REDMOND	WA		04/22/2015		1,051,305								41,277			
4734	SCHERTZ	TX		06/23/2015		686,252								17,378			
4735	MESA	AZ		03/18/2015		865,357								54,550			
4736	CLIFTON PARK	NY		05/07/2015		1,647,738								65,460			
4739	BALTIMORE	MD		05/19/2015		13,334,391								929,423			
4741	CLEVELAND	OH		03/20/2015		600,730								15,982			
4746	EASTPOINTE	MI		03/05/2015		934,028								25,939			
4747	JACKSONVILLE	FL		03/31/2015		1,909,135								119,977			
4750	INDIANAPOLIS	IN		08/28/2015		3,466,416								158,665			
4753	OCEANSIDE	CA		06/02/2015		801,487								20,994			
4754	SAN FRANCISCO	CA		06/30/2015		3,726,913								231,852			
4755	AUSTIN	TX		04/30/2015		4,104,468								112,825			
4760	TRACY	CA		05/15/2015		939,626								25,938			
4762	SUN VALLEY	CA		04/15/2015		1,001,100								62,252			
4763	WOODLAND HILLS	CA		06/01/2015		2,252,036								139,183			
4764	BUCKEYE	AZ		04/15/2015		6,853,375								186,527			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4766	CATHEDRAL CITY	CA		04/09/2015		1,641,355								45,286			
4767	MILL CREEK	WA		05/28/2015		3,898,386								151,739			
4768	MOUNT VERNON	OH		05/12/2015		1,008,994								39,274			
4769	FORT PIERCE	FL		06/22/2015		4,301,124								265,893			
4770	TUKWILA	WA		05/21/2015		1,327,997								59,334			
4771	ATASCADERO	CA		05/14/2015		4,983,085								308,745			
4773	FORTUNA	CA		04/16/2015		1,189,440								46,313			
4774	HOUSTON	TX		07/09/2015		4,616,517								176,768			
4776	DEPEW	NY		12/14/2015		2,262,809								131,718			
4777	HOUSTON	TX		05/06/2015		770,033								19,543			
4783	GREENDALE	WI		05/01/2015		1,504,691								39,945			
4784	ATLANTA	GA		05/19/2015		1,366,925								227,796			
4785	SANTA BARBARA	CA		06/11/2015		2,745,770								55,082			
4788	CHICAGO	IL		05/28/2015		2,802,209								74,607			
4789	BAKERSFIELD	CA		05/20/2015		6,146,473								467,223			
4791	PASSAIC	NJ		04/30/2015		3,757,871								101,265			
4795	AUSTIN	TX		05/22/2015		903,323								41,995			
4796	VANCOUVER	WA		06/09/2015		2,640,108								71,122			
4797	SAN DIEGO	CA		06/23/2015		7,816,627								304,176			
4798	PERRYSBURG	OH		05/21/2015		973,716								37,339			
4799	SACRAMENTO	CA		06/11/2015		3,139,171								70,061			
4801	ALBERTVILLE	AL		09/04/2015		5,106,032								737,580			
4803	HOUSTON	TX		05/22/2015		2,616,116								101,072			
4809	ORANGE	CA		05/22/2015		2,829,238								73,921			
4813	SAN MATEO	CA		09/28/2015		3,325,127								86,497			
4814	SAN MATEO	CA		09/28/2015		1,425,055								37,070			
4818	MONROE	OH		11/05/2015		1,577,837								150,549			
4825	HOUSTON	TX		05/19/2015		3,384,954								92,516			
4826	SALT LAKE CITY	UT		05/28/2015		2,109,329								82,256			
4831	VERNON HILLS	IL		06/24/2015		3,076,549								121,408			
4832	PARAMUS	NJ		06/25/2015		6,199,488								124,758			
4833	STOCKTON	CA		09/21/2015		1,186,864								31,190			
4834	PORT ST LUCIE	FL		05/20/2015		2,020,023								55,831			
4837	APPLE VALLEY	CA		06/03/2015		3,582,713								96,635			
4839	CLEVELAND	OH		06/15/2015		1,360,383								35,558			
4840	HOUSTON	TX		05/21/2015		2,565,521								100,980			
4844	VENICE	CA		06/05/2015		2,075,135								57,208			
4845	CAROL STREAM	IL		08/03/2015		993,471								26,862			
4846	SAN DIMAS	CA		05/29/2015		2,067,000								57,129			
4847	VAN NUYS	CA		05/29/2015		2,067,000								57,129			
4850	LOMBARD	IL		06/18/2015		3,551,528								220,942			
4851	NORTH HOLLYWOOD	CA		06/25/2015		1,566,567								43,593			
4852	MISSOULA	MT		09/30/2015		15,184,159								402,593			
4856	TOOELE	UT		06/25/2015		3,439,235								137,627			
4857	SEATTLE	WA		08/19/2015		9,243,530								240,193			
4863	EL PASO	TX		05/21/2015		3,206,902								126,225			
4864	GILBERT	AZ		07/15/2015		4,915,349								130,996			
4867	COLUMBUS	OH		07/14/2015		2,028,666								78,782			
4869	OREM	UT		06/29/2015		1,176,101								32,727			
4870	SAN DIEGO	CA		03/01/2016		9,811,818								567,445			
4871	SAN DIEGO	CA		06/17/2015		5,659,207								151,691			
4872	BRADENTON	FL		07/16/2015		1,565,141								85,254			
4881	POTEAU	OK		06/30/2015		9,447,176								579,607			
4884	WESTMINSTER	CA		07/31/2015		4,261,853								110,046			
4888	CORONA	CA		05/20/2015		2,150,413								42,814			
4891	HOUSTON	TX		08/14/2015		1,110,961								42,453			
4893	HOUSTON	TX		05/21/2015		1,666,555								185,542			
4894	LAS VEGAS	NV		05/21/2015		2,142,714								238,554			
4900	WEST PALM BEACH	FL		06/10/2015		1,548,183								67,223			
4901	CHICAGO	IL		06/10/2015		1,421,421								56,933			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4902	HEBRON	KY		08/28/2015		3,240,125								218,559			
4906	VENICE	CA		07/09/2015		5,125,574								81,801			
4908	MARYSVILLE	WA		07/06/2015		2,313,158								62,819			
4909	SALEM	OR		06/09/2015		3,687,716								101,924			
4910	SANDY	UT		07/02/2015		876,015								34,020			
4911	TRACY	CA		07/08/2015		2,265,950								61,537			
4913	SEATTLE	WA		07/09/2015		2,834,448								76,111			
4916	KENT	WA		07/24/2015		2,362,964								63,053			
4921	NORTHRIDGE	CA		08/10/2015		3,080,329								78,533			
4923	HOUSTON	TX		09/22/2015		3,422,321								88,009			
4925	BEAVERTON	OR		07/29/2015		1,244,446								121,179			
4926	WORTHINGTON	OH		10/01/2015		2,944,057								77,073			
4927	WAYNE	NJ		08/03/2015		4,618,516								174,028			
4928	VALENCIA	CA		07/30/2015		1,011,886								86,498			
4929	ELK RIVER	MN		07/16/2015		1,010,149								26,249			
4932	GEORGETOWN	TX		08/12/2015		1,696,116								144,354			
4934	ELMHURST	IL		02/02/2016		2,930,725								72,546			
4936	FORSYTH	GA		07/22/2015		1,846,920								70,586			
4937	SAN DIEGO	CA		07/15/2015		2,492,707								95,537			
4938	SAN DIEGO	CA		07/15/2015		1,800,130								46,187			
4939	NAMPA	ID		06/29/2015		3,251,402								88,249			
4940	SAN ANTONIO	TX		06/29/2015		2,615,258								70,983			
4941	PHOENIX	AZ		07/17/2015		1,349,048								210,445			
4943	THOUSAND OAKS	CA		12/02/2015		2,099,944								55,444			
4946	TRACY	CA		09/25/2015		2,089,031								54,829			
4947	WOODINVILLE	WA		07/22/2015		8,690,011								284,663			
4949	WHITE LAKE	MI		07/27/2015		1,342,949								51,616			
4950	OAK CREEK	WI		09/11/2015		2,796,861								73,085			
4951	MARIETTA	GA		07/21/2015		2,306,094								89,220			
4965	UNIVERSAL CITY	TX		07/30/2015		2,538,912								166,062			
4969	SAN MATEO	CA		09/21/2015		1,394,007								52,460			
4970	LITTLE ROCK	AR		09/23/2015		409,674								44,713			
4973	TUKWILA	WA		09/28/2015		1,186,692								31,265			
4974	WATERFORD	MI		07/27/2015		623,018								23,946			
4975	SAN FRANCISCO	CA		09/21/2015		1,858,677								69,946			
4976	LUFKIN	TX		10/19/2015		5,695,826								130,336			
4977	CYPRESS	TX		07/20/2015		3,307,385								125,808			
4978	AUBURN	WA		06/19/2015		4,548,272								277,111			
4979	HUTTO	TX		07/01/2015		1,102,837								43,197			
4984	CHAGRIN FALLS	OH		07/31/2015		1,824,502								46,516			
4987	RAYMORE	MO		10/01/2015		1,723,888								64,747			
4988	DOWNEY	CA		06/30/2015		4,527,000								121,495			
4992	MILWAUKEE	WI		07/22/2015		5,399,048								323,639			
4995	CANOGA PARK	CA		10/01/2015		695,512								26,854			
4998	WILLOUGHBY	OH		08/13/2015		1,205,990								45,003			
4999	HOUMA	LA		08/13/2015		866,886								51,819			
5000	INDEPENDENCE	MO		07/29/2015		917,653								55,325			
5001	BEACH CITY	TX		07/29/2015		825,083								49,744			
5003	BOLINGBROOK	IL		08/28/2015		1,668,618								62,802			
5004	BEND	OR		07/31/2015		671,499								75,975			
5005	CEDAR PARK	TX		08/26/2015		982,790								36,919			
5007	RIALTO	CA		08/26/2015		3,790,660								99,810			
5009	PORTLAND	OR		08/26/2015		1,712,872								65,391			
5010	STAFFORD	TX		12/01/2015		3,335,853								87,447			
5014	MOBILE	AL		10/08/2015		652,035								24,607			
5022	TRACY	CA		10/02/2015		1,295,048								233,375			
5024	BECKLEY	WV		12/08/2015		6,619,632								255,149			
5025	TUCSON	AZ		09/28/2015		1,423,412								37,788			
5027	ATLANTA	GA		09/17/2015		2,332,182								58,532			
5028	ANN ARBOR	MI		10/13/2015		4,196,088								156,246			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5029	CINCINNATI	OH		08/14/2015		2,295,224								59,597			
5030	GLEN HEAD	NY		08/06/2015		1,754,683								44,548			
5031	CLAREMONT	CA		09/22/2015		987,694								35,978			
5032	CHINO	CA		10/05/2015		1,071,785								27,367			
5034	PENNSAUKEN	NJ		08/27/2015		1,018,129								39,016			
5036	ALHAMBRA	CA		12/01/2015		3,062,785								179,779			
5037	JACKSONVILLE BEACH	FL		09/18/2015		698,476								18,077			
5038	TALLAHASSEE	FL		09/15/2015		1,489,717								54,789			
5041	KIRKLAND	WA		09/16/2015		2,506,784								64,054			
5045	FEDERAL WAY	WA		09/10/2015		1,487,756								55,615			
5046	LAS VEGAS	NV		09/03/2015		2,124,382								179,031			
5049	COSTA MESA	CA		10/23/2015		2,069,291								77,423			
5050	SAN DIEGO	CA		10/23/2015		2,508,731								149,176			
5051	SAN DIEGO	CA		10/23/2015		1,137,888								67,662			
5052	SAN DIEGO	CA		10/23/2015		2,102,381								78,661			
5054	CLINTON	CT		10/13/2015		4,034,256								100,911			
5055	OAK LAWN	IL		09/14/2015		1,523,584								37,993			
5056	REDMOND	WA		10/20/2015		1,258,826								46,874			
5057	ROSEVILLE	MI		09/11/2015		2,293,899								89,158			
5059	PORTLAND	OR		09/28/2015		1,009,451								59,674			
5060	PASADENA	CA		10/14/2015		3,729,576								139,008			
5062	ALBUQUERQUE	NM		12/31/2015		2,293,860								86,584			
5063	COLORADO SPRINGS	CO		09/23/2015		981,550								58,516			
5064	RANCHO CORDOVA	CA		09/14/2015		2,607,757								72,263			
5065	FUQUAY VARINA	NC		08/21/2015		1,358,237								43,835			
5067	MARION	IA		09/28/2015		1,720,083								64,361			
5068	CHANDLER	TX		09/25/2015		666,073								73,411			
5070	DALLAS	TX		09/10/2015		3,417,427								90,151			
5071	SYRACUSE	NY		10/15/2015		3,565,018								129,088			
5072	BAKERSFIELD	CA		11/20/2015		3,563,895								206,455			
5073	GEORGETOWN	TX		09/08/2015		2,607,204								95,796			
5074	FULLERTON	CA		11/06/2015		1,351,444								24,956			
5075	LEXINGTON	KY		10/15/2015		3,356,870								124,996			
5079	PASADENA	CA		10/02/2015		3,077,593								114,377			
5084	VENTURA	CA		09/29/2015		1,279,568								34,664			
5085	RESEDA	CA		09/29/2015		534,271								32,349			
5086	SOUTHLAKE	TX		09/30/2015		2,802,206								73,080			
5089	CHESAPEAKE	VA		10/09/2015		1,723,566								39,218			
5090	BRONX	NY		10/29/2015		2,783,839								110,069			
5091	HIGHLANDS RANCH	CO		10/16/2015		1,139,580								30,855			
5092	TUCSON	AZ		09/24/2015		1,395,314								51,910			
5094	WORTHINGTON	OH		12/09/2015		3,103,706								78,283			
5095	DUBLIN	OH		12/09/2015		2,960,458								74,670			
5096	ROCKLIN	CA		09/01/2015		2,717,601								134,600			
5097	RIVERSIDE	CA		09/24/2015		3,037,932								80,038			
5098	ROUND LAKE BEACH	IL		10/09/2015		1,626,167								40,729			
5099	CHESAPEAKE	VA		10/20/2015		1,524,316								42,377			
5101	LOS ANGELES	CA		10/14/2015		3,134,945								59,025			
5103	GROVETOWN	GA		05/19/2016		1,592,662								40,309			
5105	CLEARLAKE	CA		10/16/2015		3,724,209								141,357			
5106	SAINT LOUIS	MO		11/20/2015		1,765,043								191,051			
5107	O FALLON	MO		11/20/2015		1,765,043								191,051			
5108	ATLANTA	GA		10/05/2015		1,059,700								63,421			
5109	ST PETERSBURG	FL		12/14/2015		6,777,862								123,662			
5114	IRVINE	CA		10/16/2015		4,938,332								185,656			
5115	FRESNO	CA		11/10/2015		13,589,407								593,141			
5116	SULPHUR	LA		11/30/2015		898,935								53,673			
5117	MONONA	WI		09/29/2015		3,919,365								236,696			
5118	CHULA VISTA	CA		12/09/2015		6,059,677								355,076			
5120	SAN FRANCISCO	CA		10/23/2015		1,383,688								173,601			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5122	ROSEMONT	IL		10/20/2015		1,669,062								99,312			
5124	MIDVALE	UT		10/27/2015		761,323								19,842			
5125	SALT LAKE CITY	UT		10/28/2015		2,588,739								210,374			
5126	INDIANAPOLIS	IN		10/16/2015		1,432,599								85,631			
5127	WEST JORDAN	UT		10/19/2015		1,620,303								48,904			
5128	MILWAUKEE‘	WI		10/02/2015		4,420,409								261,992			
5130	LOS ANGELES	CA		11/04/2015		1,000,082								26,553			
5132	VALLEY CENTER	CA		11/04/2015		6,520,997								244,684			
5142	KENMORE	WA		10/09/2015		1,658,944								44,828			
5143	CHARLOTTE	NC		02/16/2016		1,030,455								26,939			
5148	NASHVILLE	TN		11/19/2015		676,153								39,428			
5149	ANAHEIM	CA		11/10/2015		2,333,967								88,425			
5154	FRESNO	CA		11/30/2015		3,579,568								91,105			
5158	VALLEY STREAM	NY		11/25/2015		2,071,552								121,756			
5162	GROVE CITY	OH		01/22/2016		7,201,325								187,375			
5165	MAPLE VALLEY	WA		12/15/2015		7,114,747								213,726			
5168	COLORADO SPRINGS	CO		12/31/2015		2,103,701								53,578			
5169	RIDGEFIELD	WA		11/02/2015		2,083,120								78,317			
5170	LAS VEGAS	NV		12/03/2015		1,898,130								111,813			
5174	LYNNWOOD	WA		01/11/2016		1,815,338								47,015			
5175	NAVASOTA	TX		10/19/2015		1,793,446								105,950			
5176	BIRMINGHAM	AL		11/10/2015		1,398,696								52,082			
5180	SANTA ANA	CA		11/30/2015		636,725								23,188			
5181	LAKE WORTH	FL		11/30/2015		608,634								22,165			
5182	LAS VEGAS	NV		12/15/2015		3,326,608								64,449			
5183	FORT WORTH	TX		12/02/2015		1,383,125								51,109			
5188	ALBANY	OR		12/02/2015		6,530,283								249,788			
5189	DUNCANVILLE	TX		12/04/2015		1,785,345								68,895			
5191	TROY	MI		12/28/2015		2,810,784								105,077			
5195	FORT WAYNE	IN		11/19/2015		2,099,641								80,006			
5199	MOUNT WASHINGTON	KY		12/29/2015		8,042,025								468,127			
5200	MILWAUKEE	WI		11/20/2015		3,380,496								197,256			
5202	DENVILLE	NJ		12/17/2015		3,633,893								92,430			
5203	INDIALANTIC	FL		12/07/2015		864,641								32,227			
5204	ALBUQUERQUE	NM		12/18/2015		3,250,560								83,108			
5206	DENTON	TX		12/07/2015		1,808,162								106,303			
5213	FAIR OAKS	CA		11/30/2015		1,537,213								59,818			
5216	COSTA MESA	CA		02/01/2016		4,607,456								115,465			
5217	MILWAUKEE	WI		12/22/2015		3,768,599								187,760			
5222	LOS ANGELES	CA		12/29/2015		2,141,989								59,507			
5224	THORNTON	CO		12/23/2015		1,473,610								70,309			
5225	WEST CHESTER	OH		12/30/2015		3,898,337								98,390			
5227	LOS ANGELES	CA		12/07/2015		962,089								21,731			
5229	SANDY	UT		01/08/2016		6,111,689								159,922			
5230	BURBANK	CA		12/29/2015		4,958,711								188,981			
5231	FEDERAL WAY	WA		04/04/2016		8,781,937								328,232			
5232	TORRANCE	CA		01/07/2016		4,010,588								89,941			
5233	HOUSTON	TX		02/22/2016		1,630,707								41,974			
5235	COLUMBUS	OH		12/29/2015		4,134,422								148,380			
5237	FIRESTONE	CO		12/23/2015		1,236,158								59,761			
5238	SALT LAKE CITY	UT		12/29/2015		4,746,579								251,616			
5239	FARMINGTON	NM		12/29/2015		1,916,888								101,614			
5242	EAST LIVERPOOL	OH		12/17/2015		950,307								55,354			
5245	ROCHESTER	MN		01/15/2016		3,030,383								112,758			
5246	WOOSTER	OH		12/17/2015		778,347								45,338			
5247	NEW KENSINGTON	PA		12/17/2015		941,257								54,827			
5248	RICHLAND	WA		01/20/2016		878,160								50,391			
5251	CUYAHOGA FALLS	OH		02/11/2016		960,457								24,025			
5254	CHICAGO	IL		01/26/2016		3,838,295								94,203			
5255	LIBERTY	MO		12/15/2015		1,671,715								32,284			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5257	ONTARIO	CA		12/28/2015		5,172,597								298,909			
5259	AKRON	OH		12/29/2015		1,124,942								41,730			
5267	SAN RAFEAL	CA		03/11/2016		3,691,710								132,667			
5268	ROMEOVILLE	IL		06/06/2016		2,981,026								163,138			
5269	BOISE	ID		03/10/2016		2,085,219								73,321			
5270	FEDERAL WAY	WA		01/26/2016		3,833,755								96,577			
5273	SWANSEA	MA		02/24/2016		2,072,837								76,997			
5278	JACKSONVILLE	FL		02/02/2016		1,411,450								51,456			
5279	MENASHA	WI		02/19/2016		1,368,261								34,449			
5282	MARION	IN		02/09/2016		948,665								23,938			
5283	LANCASTER	OH		02/09/2016		1,226,557								30,951			
5285	CONROE	TX		02/29/2016		1,222,778								30,959			
5286	CARSON CITY	NV		02/01/2016		1,552,273								27,761			
5287	NEWPORT NEWS	VA		04/11/2016		2,973,496								174,515			
5293	CASPER	WY		08/11/2016		8,029,297								270,754			
5294	DEERFIELD BEACH	FL		02/01/2016		2,116,500								48,331			
5296	REDWOOD CITY	CA		02/18/2016		4,429,204								112,683			
5297	TUCSON	AZ		01/29/2016		1,552,584								41,768			
5300	PLANO	TX		01/29/2016		7,084,305								182,908			
5304	KISSIMMEE	FL		08/01/2016		6,259,386								150,729			
5307	SALT LAKE CITY	UT		03/22/2016		3,397,645								64,849			
5308	SIMSBURY	CT		01/27/2016		2,139,750								77,248			
5310	EUGENE	OR		03/02/2016		4,321,565								108,381			
5311	UNION GAP	WA		03/21/2016		5,507,676								312,750			
5312	LAS VEGAS	NV		03/01/2016		2,640,805								66,315			
5315	MISHAWAKA	IN		02/17/2016		877,804								31,725			
5316	CLEVELAND	OH		02/17/2016		766,426								27,700			
5317	SALT LAKE CITY	UT		02/11/2016		1,055,715								26,858			
5323	OKLAHOMA CITY	OK		03/23/2016		908,679								26,284			
5327	STERLING	VA		03/15/2016		4,869,953								278,822			
5330	LOS ANGELES	CA		04/06/2016		4,578,967								266,227			
5331	ATLANTA	GA		04/22/2016		7,689,853								205,887			
5333	MESA	AZ		11/04/2016		1,802,739								45,511			
5335	DEARBORN	MI		03/07/2016		853,182								88,740			
5338	EMERYVILLE	CA		05/06/2016		2,652,257								65,411			
5339	DENVER	CO		03/03/2016		4,448,986								112,285			
5340	MIDVALE	UT		04/06/2016		4,674,281								794,017			
5342	ARLINGTON	TX		02/11/2016		4,293,141								118,929			
5345	MIAMI	FL		03/31/2016		2,687,559								71,146			
5348	MIAMI	FL		03/31/2016		2,159,646								57,171			
5350	SANTA CRUZ	CA		05/02/2016		5,803,794								146,944			
5351	PLANO	TX		04/08/2016		1,805,046								46,605			
5354	LOS ANGELES	CA		03/31/2016		4,175,321								79,046			
5355	EUGENE	OR		04/12/2016		3,600,302								133,044			
5357	CUTLER BAY	FL		04/15/2016		2,836,356								103,955			
5358	CHARLOTTE	NC		04/13/2016		1,732,844								44,741			
5359	PUYALLUP	WA		03/16/2016		2,104,269								76,746			
5360	GOODYEAR	AZ		04/27/2016		1,136,538								42,247			
5361	LA PORTE	TX		04/20/2016		1,469,823								53,518			
5364	VANCOUVER	WA		05/10/2016		5,067,363								188,179			
5365	CHARLOTTE	NC		04/15/2016		2,209,037								126,980			
5368	ANAHEIM	CA		04/15/2016		3,323,880								78,971			
5370	RICHLAND	WA		04/12/2016		2,978,043								77,320			
5371	COLORADO SPRINGS	CO		04/22/2016		1,322,209								134,845			
5373	TUCSON	AZ		04/18/2016		1,416,875								38,526			
5374	KEENE	NH		09/30/2016		1,482,562								37,983			
5377	AMARILLO	TX		09/30/2016		923,563								23,662			
5380	REDONDO BEACH	CA		04/12/2016		2,931,980								45,960			
5382	PHOENIX	AZ		03/11/2016		2,267,284								84,164			
5386	PETALUMA	CA		04/05/2016		1,633,578								42,139			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5387	KIRKLAND	WA		05/03/2016		2,611,147								97,299			
5391	MURRIETA	CA		05/05/2016		1,759,024								63,948			
5392	CORNING	CA		05/05/2016		2,886,524								75,504			
5396	ESCONDIDO	CA		05/18/2016		1,064,306								25,246			
5397	LA MESA	CA		05/18/2016		1,064,306								25,246			
5402	DUBLIN	OH		04/18/2016		4,698,078								118,173			
5403	VIRGINIA BEACH	VA		05/24/2016		1,925,114								52,769			
5405	ELK GROVE	CA		05/02/2016		2,915,073								56,457			
5406	GREELEY	CO		05/04/2016		1,690,612								96,195			
5407	SAN ANTONIO	TX		04/13/2016		1,943,960								70,782			
5410	SAN JACINTO	CA		07/08/2016		1,655,176								113,766			
5411	BILLINGS	MT		04/25/2016		2,485,644								142,589			
5414	SOUTHAVEN	MS		05/27/2016		6,522,229								370,147			
5415	LOGAN	UT		04/25/2016		1,155,044								29,939			
5416	CONSHOHOCKEN	PA		04/19/2016		1,195,400								43,749			
5420	GEORGETOWN	TX		06/20/2016		1,487,494								83,457			
5421	IRVING	TX		05/02/2016		4,166,137								234,501			
5422	SANTA ROSA	CA		06/29/2016		2,512,547								64,833			
5423	SACRAMENTO	CA		04/29/2016		3,593,722								94,002			
5425	LOS ANGELES	CA		07/28/2016		4,297,767								80,420			
5427	ROCK HILL	SC		05/20/2016		2,474,966								88,117			
5428	HOUSTON	TX		08/10/2016		6,307,637								152,094			
5429	PHILIPSBURG	PA		05/31/2016		462,932								47,718			
5430	SEATTLE	WA		03/31/2016		9,621,497								240,859			
5438	DARIEN	IL		07/15/2016		1,922,928								94,216			
5439	SANTA ANA	CA		08/05/2016		13,185,721								286,333			
5441	LONG BEACH	CA		03/31/2016		2,162,209								55,703			
5450	MISSOURI CITY	TX		06/24/2016		1,740,122								44,433			
5455	BOSSIER CITY	LA		06/10/2016		1,759,985								63,351			
5456	BOSSIER CITY	LA		06/06/2016		2,425,926								87,321			
5457	THOUSAND OAKS	CA		08/02/2016		3,101,782								77,424			
5458	LOWELL	MA		05/26/2016		1,689,184								60,441			
5459	HUDSON	NH		05/26/2016		689,948								24,687			
5464	SACRAMENTO	CA		07/29/2016		4,857,237								269,788			
5470	TACOMA	WA		06/08/2016		1,615,079								42,014			
5472	EL PASO	TX		05/16/2016		1,159,330								28,654			
5477	SAINT ALBANS	WV		05/11/2016		3,235,970								115,556			
5478	HOUSTON	TX		06/30/2016		3,819,397								109,981			
5481	GENEVA	IL		06/27/2016		1,411,136								67,786			
5482	SANTA ANA	CA		06/24/2016		1,422,441								35,377			
5483	VENETA	OR		06/10/2016		1,207,754								29,773			
5484	SACRAMENTO	CA		04/29/2016		2,891,125								72,722			
5486	PALMDALE	CA		06/20/2016		4,564,654								173,742			
5487	RENO	NV		07/01/2016		5,096,378								187,955			
5488	MILWAUKEE	WI		05/06/2016		5,627,482								315,652			
5493	PHOENIX	AZ		06/30/2016		8,456,627								462,464			
5494	CORAL SPRINGS	FL		08/18/2016		2,255,744								79,221			
5495	GRANADA HILLS	CA		06/27/2016		1,597,211								39,305			
5496	ANAHEIM	CA		06/08/2016		1,668,954								60,221			
5497	LOS ANGELES	CA		07/28/2016		2,442,313								45,400			
5498	SUWANEE	GA		06/06/2016		4,362,343								188,688			
5499	NEWPORT BEACH	CA		07/26/2016		1,566,226								26,738			
5500	SANDY	UT		06/29/2016		6,571,593								169,350			
5502	BAKERSFIELD	CA		09/12/2016		3,499,678								89,780			
5504	RIVERSIDE	CA		07/22/2016		1,307,017								73,102			
5508	LAKE OSWEGO	OR		06/15/2016		1,547,509								38,998			
5510	GREENSBORO	NC		07/06/2016		4,509,130								454,606			
5512	NEW YORK	NY		06/22/2016		5,305,629								143,476			
5514	MONROE	WI		06/13/2016		1,860,528								103,597			
5516	ROCKLIN	CA		06/15/2016		1,547,070								39,297			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5517	COLUMBUS	OH		06/24/2016		1,325,421								47,968			
5518	PHOENIX	AZ		05/31/2016		2,497,573								141,935			
5519	PLACENTIA	CA		06/06/2016		2,049,309								37,657			
5521	MILWAUKEE	WI		06/30/2016		6,048,423								335,623			
5522	ENGLEWOOD	FL		06/22/2016		1,430,162								51,862			
5524	LITTLE ROCK	AR		07/27/2016		7,331,153								313,676			
5525	CHIPLEY	FL		07/27/2016		5,567,124								238,199			
5526	LAKE CHARLES	LA		07/11/2016		2,053,722								52,855			
5532	LEXINGTON	NC		07/29/2016		1,433,612								52,223			
5533	SEATTLE	WA		06/30/2016		1,707,390								31,634			
5535	LOS ANGELES	CA		07/07/2016		1,643,292								42,071			
5536	SAN FRANCISCO	CA		07/08/2016		1,840,617								46,740			
5537	ELGIN	IL		06/30/2016		6,750,586								183,973			
5538	POOLER	GA		06/30/2016		1,547,509								38,998			
5540	HOUSTON	TX		07/07/2016		5,796,227								150,941			
5542	REDDING	CA		07/14/2016		2,291,502								85,151			
5545	FREMONT	CA		07/11/2016		1,493,573								83,652			
5547	SEATTLE	WA		07/05/2016		9,851,521								184,343			
5548	SHERWOOD	OR		08/01/2016		4,539,772								165,374			
5549	GRAND FORKS	ND		09/01/2016		2,303,219								81,298			
5551	AMBOY	IL		09/02/2016		3,986,117								220,618			
5553	LAS VEGAS	NV		07/14/2016		2,349,834								180,743			
5555	TUCSON	AZ		07/14/2016		1,143,353								42,000			
5556	THE WOODLANDS	TX		08/02/2016		4,362,266								108,599			
5559	HOUSTON	TX		08/01/2016		2,295,465								82,375			
5560	LAS VEGAS	NV		06/02/2017		4,879,890								248,075			
5561	STOCKTON	CA		09/15/2016		2,424,294								63,275			
5563	SAINT ROBERT	MO		08/08/2016		694,488								24,133			
5564	BEATRICE	NE		07/29/2016		694,488								24,133			
5567	TACOMA	WA		08/01/2016		2,131,432								53,982			
5568	BROOK PARK	OH		07/01/2016		1,366,200								136,146			
5571	DOVER	DE		11/23/2016		8,367,557								199,630			
5573	BISMARCK	ND		08/01/2016		4,066,345								105,041			
5577	LOVELAND	CO		08/11/2016		6,054,662								153,750			
5578	PLYMOUTH	MI		08/12/2016		2,156,104								78,592			
5581	MEMPHIS	TN		08/18/2016		1,779,638								100,485			
5584	ANCHORAGE	AK		12/01/2016		11,888,222								637,910			
5586	ATHENS	GA		09/09/2016		1,916,178								49,229			
5588	WOODINVILLE	WA		08/05/2016		1,894,613								35,687			
5591	LYNDEN	WA		08/15/2016		2,146,548								120,557			
5592	RALEIGH	NC		08/01/2016		3,060,107								91,300			
5593	MARBLE FALLS	TX		07/08/2016		5,489,421								102,719			
5595	BREMERTON	WA		08/17/2016		3,161,992								115,488			
5596	SIOUX FALLS	SD		08/31/2016		2,862,811								106,244			
5597	MAMMOTH LAKES	CA		09/29/2016		3,991,106								186,662			
5598	IRVING	TX		09/30/2016		6,803,842								175,470			
5600	CAMPBELL	CA		08/26/2016		1,246,153								45,106			
5602	MILWAUKEE	WI		08/26/2016		3,705,401								204,893			
5604	DUBLIN	CA		09/16/2016		3,294,957								183,319			
5606	SPRINGFIELD	OR		09/01/2016		4,549,014								167,983			
5607	ASHLAND	OH		09/30/2016		5,869,592								206,888			
5609	MOUNT VERNON	OH		10/07/2016		7,430,417								260,221			
5610	ROME	GA		08/15/2016		548,719								30,384			
5615	SPARKS	NV		09/28/2016		2,343,797								86,011			
5618	SEATTLE	WA		09/08/2016		6,003,000								164,007			
5619	DAVENPORT	FL		08/10/2016		4,793,999								172,657			
5620	MARIETTA	GA		09/07/2016		4,130,361								404,831			
5623	MCKINNEY	TX		09/29/2016		1,458,257								37,360			
5624	SAN FRANCISCO	CA		09/13/2016		5,741,277								320,544			
5626	SAN ANTONIO	TX		09/01/2016		2,482,477								64,794			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5636	VICTORIA	TX		10/04/2016		2,882,114								283,074			
5639	TALLAHASSEE	FL		09/28/2016		6,685,180								218,292			
5640	FIFE	WA		10/31/2016		1,730,683								32,988			
5641	JEFFERSON CITY	MO		11/04/2016		4,086,302								396,318			
5644	LOS ANGELES	CA		09/27/2016		1,697,824								46,447			
5645	PHOENIX	AZ		09/30/2016		2,729,330								152,489			
5647	BROOKLYN	NY		12/22/2016		31,680,000								427,586			
5649	LIVINGSTON	TN		10/14/2016		1,436,492								52,105			
5650	MURFREESBORO	TN		10/14/2016		2,609,736								262,946			
5651	AURORA	OR		10/26/2016		1,420,449								52,379			
5652	BROOKLYN	NY		10/21/2016		8,276,096								215,122			
5654	CRANBERRY TOWNSHIP	PA		09/01/2016		6,291,487								173,456			
5658	HAMBURG	NY		10/14/2016		1,064,181								58,500			
5659	WEST SENECA	NY		10/14/2016		1,206,072								66,300			
5663	VENICE	CA		09/30/2016		1,940,776								52,749			
5670	BOZEMAN	MT		10/28/2016		2,409,110								87,416			
5672	MANSFIELD	TX		01/11/2017		1,991,705								72,397			
5674	LINDON	UT		10/14/2016		4,867,742								127,030			
5676	ALBANY	OR		11/01/2016		4,960,702								277,547			
5679	ALSIP	IL		09/28/2016		3,497,001								91,987			
5680	MESA	AZ		12/01/2016		1,903,642								48,246			
5681	HOUSTON	TX		11/07/2016		2,724,592								72,330			
5682	ATLANTA	GA		09/30/2016		1,555,475								39,851			
5683	NOVI	MI		11/01/2016		2,140,832								56,759			
5685	FRIENDSWOOD	TX		10/04/2016		5,559,711								143,384			
5686	LINCOLN	NE		10/19/2016		1,060,222								38,277			
5687	HYATTSVILLE	MD		02/16/2017		2,897,665								72,263			
5688	BOWIE	MD		02/16/2017		3,290,569								82,061			
5691	LAS VEGAS	NV		10/25/2016		2,531,035								66,225			
5692	BOWLING GREEN	KY		09/30/2016		2,635,655								57,478			
5694	SAN JOSE	CA		11/01/2016		5,375,964								406,854			
5695	CINCINNATI	OH		11/07/2016		1,349,101								48,953			
5696	FOLSOM	CA		10/07/2016		2,433,227								64,087			
5699	DOWNEY	CA		12/07/2016		4,980,445								124,550			
5701	BURLINGAME	CA		11/15/2016		8,339,907								165,969			
5702	BEDFORD	TX		09/29/2016		1,105,092								40,189			
5703	JACKSONVILLE	FL		10/28/2016		2,190,502								81,099			
5704	SANTA CLARITA	CA		11/16/2016		1,931,758								70,867			
5705	MELBOURNE	FL		10/31/2016		5,105,262								138,585			
5709	COLORADO SPRINGS	CO		11/07/2016		2,214,656								57,947			
5710	AKRON	OH		11/17/2016		1,609,944								41,625			
5713	RIVERSIDE	CA		11/01/2016		6,918,113								175,116			
5714	SPRINGDALE	AR		10/28/2016		2,870,049								77,023			
5716	BEDFORD HEIGHTS	OH		11/17/2016		1,666,958								264,711			
5717	FAYETTEVILLE	NC		12/01/2016		4,669,063								260,589			
5719	SPENCERPORT	NY		11/01/2016		3,982,322								185,101			
5721	GEORGETOWN	TX		11/04/2016		3,821,991								210,859			
5723	LANCASTER	CA		11/23/2016		4,385,335								118,743			
5725	RANCHO SANTA MARGARI	CA		11/14/2016		2,726,652								70,500			
5727	KNOXVILLE	TN		11/28/2016		2,926,152								76,665			
5729	PORTLAND	OR		12/01/2016		9,427,985								178,845			
5736	PALOS HEIGHTS	IL		11/04/2016		2,023,897								73,217			
5738	BONNEY LAKE	WA		11/16/2016		4,037,340								169,287			
5742	DUARTE	CA		11/21/2016		2,417,406								86,028			
5743	PORTLAND	OR		11/28/2016		2,705,175								98,541			
5744	WINSTON SALEM	NC		11/01/2016		3,827,847								213,263			
5745	RENO	NV		11/10/2016		1,804,317								99,403			
5750	ANCHORAGE	AK		11/16/2016		2,868,628								74,169			
5755	CLEMSON	SC		11/10/2016		3,893,606								102,147			
5759	BOZEMAN	MT		11/22/2016		1,282,223								70,440			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5761	MACON	GA		11/14/2016		3,622,009								94,147			
5766	BURLINGAME	CA		06/09/2017		6,413,723								213,470			
5767	DES PERES	MO		11/30/2016		6,460,702								352,911			
5769	DRAPER	UT		11/04/2016		2,704,606								47,418			
5770	EAST ELMHURST	NY		12/12/2016		2,444,146								63,195			
5775	ELGIN	IL		12/06/2016		3,524,274								86,030			
5777	VIRGINIA BEACH	VA		11/14/2016		2,212,805								57,366			
5778	JEFFERSONVILLE	IN		11/03/2016		11,701,930								287,630			
5783	KNOXVILLE	TN		12/06/2016		2,927,475								75,389			
5785	TROY	AL		12/05/2016		4,173,272								312,409			
5786	WICHITA FALLS	TX		12/05/2016		1,660,464								157,527			
5788	WARRENSBURG	MO		12/05/2016		2,951,936								280,049			
5789	MARION	NC		01/04/2017		4,529,049								335,978			
5790	FORT WASHINGTON	MD		02/02/2017		1,723,646								160,071			
5793	WAYNE	MI		03/13/2017		3,937,028								97,658			
5795	RICHMOND	VA		12/08/2016		6,063,785								154,294			
5796	HOUSTON	TX		11/23/2016		5,223,447								287,361			
5798	BERKELEY	CA		01/03/2017		979,235								23,611			
5799	AMERICAN FORK	UT		11/30/2016		7,023,502								183,287			
5800	WHITTIER	CA		12/29/2016		3,625,006								85,412			
5801	INDIANAPOLIS	IN		12/21/2016		2,723,515								256,177			
5803	EAGAN	MN		12/01/2016		1,488,898								37,584			
5806	YPSILANTI	MI		12/23/2016		1,150,103								62,206			
5807	MESA	AZ		12/21/2016		2,690,256								67,725			
5809	BOISE	ID		11/18/2016		1,951,583								50,325			
5811	BROOKLYN CENTER	MN		11/28/2016		3,023,796								79,119			
5812	COLORADO SPRINGS	CO		11/10/2016		1,913,012								48,873			
5813	GASTONIA	NC		12/22/2016		2,934,828								102,413			
5816	S SALT LAKE	UT		12/05/2016		2,733,155								69,547			
5817	AUSTIN	TX		11/30/2016		1,951,919								50,000			
5820	OKLAHOMA CITY	OK		05/09/2017		2,920,616								96,594			
5821	ONTARIO	CA		12/22/2016		1,574,616								28,797			
5825	BOZEMAN	MT		12/23/2016		2,182,899								53,495			
5826	BOZEMAN	MT		07/03/2017		10,057,133								230,053			
5828	WASHINGTON TERRACE	UT		12/23/2016		1,115,232								39,439			
5829	AURORA	CO		12/28/2016		5,029,864								158,553			
5831	HOUSTON	TX		12/19/2016		6,362,323								156,338			
5832	SAN ANTONIO	TX		11/14/2016		1,139,067								40,422			
5833	DANA POINT	CA		01/23/2017		2,648,687								64,031			
5834	SAN DIEGO	CA		12/12/2016		1,488,489								80,971			
5835	TWINSBURG	OH		03/01/2017		1,999,849								69,338			
5836	CONWAY	SC		02/14/2017		2,969,813								100,244			
5837	CARROLLTON	TX		12/29/2016		2,054,249								51,853			
5838	RICHMOND	IN		12/28/2016		2,520,967								89,608			
5841	COSTA MESA	CA		01/05/2017		1,336,170								72,322			
5844	PEORIA	IL		01/03/2017		1,969,686								34,476			
5849	HILLSBORO	OR		01/12/2017		1,862,748								46,391			
5850	POCATELLO	ID		01/12/2017		1,176,966								28,724			
5853	DECATUR	GA		12/29/2016		1,428,459								35,768			
5854	RICHMOND	VA		01/03/2017		953,966								23,855			
5859	CARSON CITY	NV		01/31/2017		2,943,066								71,051			
5860	NEWARK	DE		02/10/2017		3,239,914								75,184			
5861	BROOKLYN	NY		12/28/2017		8,000,000								330,875			
5862	LONGVIEW	WA		01/11/2017		3,620,293								90,407			
5863	SUGAR LAND	TX		03/01/2017		1,953,646								64,364			
5866	HENDERSON	NV		12/19/2016		1,772,122								60,205			
5868	ANN ARBOR	MI		02/03/2017		2,233,577								51,831			
5869	EVERETT	WA		01/19/2017		2,282,727								52,899			
5871	MOUNT AIRY	NC		02/01/2017		1,873,808								95,442			
5873	ALBUQUERQUE	NM		01/17/2017		779,676								25,480			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5874	DAYTONA BEACH	FL		02/03/2017		2,161,861								47,871			
5877	LAS VEGAS	NV		02/10/2017		5,064,488								169,532			
5881	TUSTIN	CA		02/28/2017		4,970,450								110,641			
5883	MINEOLA	NY		02/17/2017		3,376,181								171,851			
5885	LAS VEGAS	NV		03/02/2017		2,442,057								80,455			
5886	WOLFFORTH	TX		02/03/2017		3,411,673								110,794			
5891	COTTAGE GROVE	OR		03/31/2017		3,062,682								73,528			
5893	AMHERST	NY		10/02/2017		3,483,324								103,145			
5895	WINCHESTER	VA		05/15/2017		7,419,746								166,218			
5899	SIGNAL HILL	CA		04/03/2017		2,903,936								149,760			
5900	STATESBORO	GA		02/09/2017		5,208,813								265,329			
5901	LAS VEGAS	NV		03/13/2017		2,767,915								49,799			
5902	POULSBO	WA		03/13/2017		3,941,368								91,306			
5904	PONTIAC	MI		03/07/2017		1,469,636								42,120			
5905	CHARLOTTE	NC		03/01/2017		6,098,009								141,481			
5906	GROVE CITY	OH		03/15/2017		1,343,972								43,173			
5915	VENICE	CA		03/20/2017		985,405								22,734			
5916	VENICE	CA		03/20/2017		2,611,324								60,244			
5917	SANTA MONICA	CA		03/21/2017		2,118,621								48,877			
5918	SANTA MONICA	CA		03/20/2017		1,773,730								40,921			
5920	PALMDALE	CA		04/25/2017		3,536,004								113,892			
5921	FEDERAL WAY	WA		03/28/2017		11,467,140								806,138			
5922	OCEANSIDE	CA		06/01/2017		1,757,381								88,144			
5924	CLOVIS	CA		06/23/2017		814,171								26,812			
5927	MANKATO	MN		04/03/2017		1,503,438								49,209			
5928	ROSEVILLE	MI		03/21/2017		3,427,632								112,782			
5929	COLLEGE STATION	TX		03/28/2017		4,743,194								111,710			
5930	PORTLAND	OR		03/14/2017		1,899,574								62,965			
5932	LOCUST GROVE	GA		05/26/2017		767,564								15,487			
5933	GREENVILLE	SC		02/23/2017		1,706,623								39,378			
5937	ANCHORAGE	AK		04/26/2017		972,369								49,080			
5940	PORTLAND	OR		03/31/2017		1,577,380								35,299			
5943	CARLSBAD	CA		05/08/2017		5,804,127								129,680			
5944	CARLSBAD	CA		05/08/2017		9,203,941								205,642			
5945	SAN DIEGO	CA		04/04/2017		7,836,420								255,143			
5946	CHARLOTTE	NC		04/24/2017		1,501,828								32,401			
5947	TROY	MI		04/04/2017		2,324,131								118,149			
5948	RICHMOND	VA		05/18/2017		2,718,656								76,540			
5949	VIRGINIA BEACH	VA		05/18/2017		3,407,014								90,241			
5950	TEMPE	AZ		03/28/2017		3,017,022								98,230			
5952	RAPID CITY	SD		04/26/2017		4,330,975								299,859			
5953	NEWTON	NC		05/04/2017		2,565,155								175,369			
5954	WINSTON SALEM	NC		03/02/2017		4,307,312								299,820			
5957	SANTA ANA	CA		04/07/2017		2,625,098								132,996			
5960	HAPEVILLE	GA		05/17/2017		1,575,172								51,380			
5966	SAN JOSE	CA		04/26/2017		4,590,901								105,026			
5967	PUEBLO	CO		04/10/2017		6,562,696								214,124			
5969	FOREST	VA		06/05/2017		1,758,097								86,800			
5970	YAKIMA	WA		04/27/2017		8,384,100								205,174			
5971	DENVER	CO		04/11/2017		1,080,577								34,583			
5973	LUFKIN	TX		03/16/2017		1,773,540								41,199			
5974	NAPERVILLE	IL		03/31/2017		1,724,825								39,246			
5975	ROANOKE	TX		04/26/2017		898,700								20,107			
5978	LAKEWOOD	CA		05/08/2017		8,977,286								200,578			
5979	RIALTO	CA		05/08/2017		4,506,420								100,686			
5980	VISALIA	CA		05/08/2017		4,839,735								108,133			
5981	LONG BEACH	CA		05/08/2017		5,648,580								126,205			
5982	EL DORADO HILLS	CA		05/08/2017		2,933,173								65,535			
5983	MAPLE GROVE	MN		03/30/2017		1,666,097								130,508			
5984	PASO ROBLES	CA		04/12/2017		1,472,457								48,905			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5985	NASHVILLE	TN		04/28/2017		8,438,742								420,263			
5987	LAS VEGAS	NV		05/02/2017		3,062,557								66,726			
5990	SANTA BARBARA	CA		06/01/2017		3,957,260								88,527			
5991	DALLAS	OR		05/01/2017		1,052,540								39,965			
6000	SANTA CLARITA	CA		05/09/2017		1,828,538								44,265			
6003	TORRANCE	CA		04/20/2017		5,034,618								116,139			
6006	DURHAM	NC		05/19/2017		3,906,354								193,881			
6010	CITRUS HEIGHTS	CA		05/02/2017		1,896,206								95,569			
6011	KIHEI	HI		05/09/2017		1,234,545								27,506			
6014	SANTA ANA	CA		04/28/2017		4,742,194								103,031			
6016	PHOENIX	AZ		11/21/2017		2,300,000								292,624			
6018	HOUSTON	TX		08/02/2017		2,283,656								50,580			
6023	SAN ANTONIO	TX		06/30/2017		891,978								19,897			
6024	EL PASO	TX		05/26/2017		1,280,119								41,182			
6025	PEORIA	AZ		06/16/2017		1,932,721								42,870			
6026	HENDERSON	NV		05/18/2017		1,881,667								58,809			
6027	WHITEHALL	OH		04/27/2017		1,794,458								66,933			
6032	SAN JOSE	CA		08/31/2017		1,093,560								26,413			
6033	HOUSTON	TX		05/08/2017		1,978,317								44,878			
6038	IRWINDALE	CA		08/07/2017		1,156,538								26,161			
6039	MARICOPA	AZ		06/09/2017		1,731,946								37,462			
6040	CINCINNATI	OH		06/23/2017		2,713,904								89,374			
6041	KEIZER	OR		05/25/2017		4,834,465								119,727			
6042	SUGAR LAND	TX		06/16/2017		1,974,004								41,204			
6043	TULSA	OK		06/23/2017		1,186,741								32,879			
6044	CONWAY	AR		06/22/2017		1,285,636								35,619			
6047	NIPOMO	CA		06/14/2017		2,328,716								114,761			
6048	SALINAS	CA		06/09/2017		296,905								6,422			
6049	BOISE	ID		06/01/2017		3,659,711								83,368			
6050	SANTA MONICA	CA		06/05/2017		4,371,281								71,204			
6051	SANTA MONICA	CA		06/08/2017		7,749,089								126,226			
6052	LOS ANGELES	CA		06/05/2017		5,861,490								95,479			
6053	SAN LUIS OBISPO	CA		06/14/2017		2,230,665								109,929			
6054	PORTLAND	OR		08/03/2017		1,732,468								54,307			
6055	DUNEDIN	FL		06/05/2017		908,139								45,243			
6058	GRAHAM	WA		07/20/2017		3,455,379								76,209			
6059	SACRAMENTO	CA		06/05/2017		2,066,454								74,226			
6061	FOUNTAIN VALLEY	CA		06/07/2017		1,083,235								34,737			
6063	SIOUX FALLS	SD		06/23/2017		1,460,027								98,959			
6066	LYNNWOOD	WA		06/06/2017		1,854,941								93,177			
6071	JACKSONVILLE	FL		08/18/2017		5,966,117								139,182			
6075	DEER PARK	TX		06/16/2017		1,628,966								52,176			
6077	LEMOORE	CA		06/28/2017		5,275,782								121,863			
6078	CALEXICO	CA		06/08/2017		2,966,665								68,907			
6080	SAN DIEGO	CA		06/21/2017		8,387,805								277,696			
6084	SEATTLE	WA		06/15/2017		3,527,714								178,764			
6086	DELAWARE	OH		08/31/2017		3,968,720								128,638			
6088	MESA	AZ		06/09/2017		1,631,745								37,744			
6089	DUBLIN	CA		06/01/2017		1,285,534								29,901			
6090	BIG RAPIDS	MI		08/01/2017		1,489,215								33,357			
6091	HAZARD	KY		07/07/2017		22,256,985								725,969			
6092	BURLINGTON	WA		06/09/2017		1,829,680								42,029			
6094	CHAMPAIGN	IL		06/22/2017		792,932								17,539			
6095	TUCSON	AZ		06/29/2017		1,461,625								71,939			
6096	OKLAHOMA CITY	OK		05/31/2017		1,820,839								52,236			
6098	PEMBROKE PINES	FL		08/16/2017		1,790,198								40,326			
6099	LITTLETON	CO		06/30/2017		4,353,511								364,124			
6100	COLUMBUS	OH		07/13/2017		1,366,253								42,596			
6101	MILWAUKEE	WI		09/05/2017		1,988,981								45,310			
6105	FARMINGTON HILLS	MI		07/06/2017		3,465,921								105,739			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6106	VERNON	CA		05/15/2018										29,097			
6110	MOUNT VERNON	OH		07/14/2017		2,467,515								80,484			
6111	COLUMBUS	GA		09/08/2017		1,482,356								72,584			
6114	LAS VEGAS	NV		07/24/2017		1,855,392								60,586			
6115	LAS VEGAS	NV		07/24/2017		3,958,169								129,249			
6116	GLENDALE	AZ		06/01/2017		7,215,433								174,429			
6117	LAWRENCE	KS		08/04/2017		1,684,612								100,250			
6118	CASPER	WY		07/26/2017		6,234,264								203,137			
6119	WINTER SPRINGS	FL		08/11/2017		2,470,157								122,625			
6122	INDIANAPOLIS	IN		08/18/2017		5,578,585								88,215			
6126	AVON	OH		08/16/2017		2,679,499								84,448			
6128	MILWAUKEE	WI		08/01/2017		7,407,812								362,494			
6131	SAN DIEGO	CA		10/03/2017		3,985,293								90,541			
6133	FAIRBURN	GA		09/08/2017		3,085,922								86,641			
6135	KYLE	TX		08/15/2017		1,495,828								68,166			
6137	IRVINE	CA		07/07/2017		2,375,141								75,589			
6138	ALBUQUERQUE	NM		08/04/2017		2,902,887								145,432			
6139	CENTERVILLE	OH		08/09/2017		2,382,745								53,372			
6140	FORT WAYNE	IN		08/09/2017		1,538,856								34,469			
6149	OREGON CITY	OR		08/01/2017		3,364,563								109,514			
6150	OREGON CITY	OR		08/01/2017		2,394,777								77,948			
6152	WALNUT CREEK	CA		09/05/2017		845,518								18,464			
6153	BELLFLOWER	CA		08/09/2017		992,715								22,519			
6155	SAN DIEGO	CA		08/08/2017		1,967,981								98,818			
6158	COLUMBUS	OH		08/21/2017		3,480,406								80,516			
6162	LATHROP	CA		08/15/2017		1,392,298								31,673			
6163	KAYSVILLE	UT		08/17/2017		4,922,006								114,984			
6165	MAPLE HEIGHTS	OH		09/22/2017		1,480,121								122,449			
6166	VICTORVILLE	CA		08/30/2017		4,682,974								275,982			
6167	EMERYVILLE	CA		09/11/2017		3,678,923								86,545			
6169	SAN DIEGO	CA		09/14/2017		996,487								21,668			
6171	RALEIGH	NC		08/22/2017		1,707,663								45,597			
6172	BASTROP	TX		09/13/2017		2,879,061								78,118			
6173	TAMPA	FL		08/23/2017		2,778,252								89,472			
6178	SAN ANTONIO	TX		09/01/2017		1,839,568								42,855			
6181	EAST LOS ANGELES	CA		08/31/2017		1,292,828								29,493			
6184	CATHEDRAL CITY	CA		09/13/2017		2,738,635								87,911			
6185	CULLMAN	AL		07/07/2017		4,392,177								143,262			
6187	TWIN FALLS	ID		08/31/2017		7,557,516								174,592			
6189	RICHMOND	VA		08/01/2017		2,194,227								48,805			
6192	NEW LENOX	IL		08/21/2017		1,144,061								24,491			
6194	LAKELAND	FL		08/21/2017		1,093,984								24,747			
6195	ORLANDO	FL		08/21/2017		994,531								22,497			
6196	CASTROVILLE	CA		08/31/2017		2,248,239								110,085			
6197	OREGON	OH		10/27/2017		573,921								13,244			
6198	MARION	IN		10/27/2017		1,097,937								25,337			
6199	BIRMINGHAM	AL		10/27/2017		1,097,937								25,337			
6200	INDIANAPOLIS	IN		10/27/2017		723,640								16,699			
6201	REYNOLDSBURG	OH		10/27/2017		798,499								18,427			
6205	SAN FRANCISCO	CA		09/15/2017		1,494,557								33,527			
6210	WOODSTOCK	GA		11/16/2017		1,056,000								21,932			
6211	KISSIMMEE	FL		09/25/2017		698,321								10,377			
6212	WINTER PARK	FL		09/26/2017		2,384,631								94,807			
6213	RIFLE	CO		09/21/2017		1,046,295								22,848			
6219	SANTA FE SPRINGS	CA		10/13/2017		722,396								16,046			
6221	HOUSTON	TX		10/11/2017		3,606,360								176,313			
6222	HOUSTON	TX		09/28/2017		994,808								128,528			
6224	ERIE	PA		09/21/2017		4,974,187								159,004			
6226	AMHERST	NY		10/02/2017		995,034								30,652			
6233	MOUNT PROSPECT	IL		10/19/2017		2,513,588								78,890			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
6234	OAKLAND	CA		10/25/2017		1,023,133								22,954			
6237	SOLON	OH		10/12/2017		1,696,903								38,070			
6240	LAHAINA	HI		11/16/2017		11,400,000								250,753			
6242	SAN CLEMENTE	CA		09/29/2017		2,984,617								94,788			
6244	NAMPA	ID		09/29/2017		3,142,177								79,063			
6246	ROCHESTER	NY		11/08/2017		2,094,602								66,388			
6248	ROSEVILLE	CA		11/13/2017		2,400,000								69,875			
6249	SACRAMENTO	CA		11/13/2017		2,100,000								61,141			
6250	STERLING HEIGHTS	MI		10/02/2017		2,934,245								96,879			
6251	WAYNESBORO	VA		10/20/2017		1,846,610								41,663			
6253	BREA	CA		09/22/2017		2,665,164								60,549			
6255	NEW BRAUNFELS	TX		11/14/2017		1,946,525								42,750			
6256	MCALLEN	TX		10/18/2017		2,296,003								49,217			
6258	VERNON	CA		10/05/2017		1,479,900								123,657			
6263	WOODLAND HILLS	CA		11/01/2017		3,194,041								73,192			
6264	PHOENIXVILLE	PA		10/20/2017		2,495,392								56,620			
6266	SIMI VALLEY	CA		11/03/2017		5,290,174								120,713			
6267	PARKLAND	FL		12/20/2017		2,520,000								50,641			
6269	NEW ORLEANS	LA		11/17/2017		7,725,000								378,958			
6273	PLANT CITY	FL		12/20/2017		4,900,000								123,917			
6274	FEDERAL WAY	WA		02/01/2018										55,253			
6276	SCOTTSDALE	AZ		02/02/2018										69,512			
6277	MIAMI	FL		11/10/2017		3,150,000								117,181			
6278	BATAVIA	NY		12/21/2017		4,050,000								80,923			
6279	LAS VEGAS	NV		12/01/2017		6,815,000								165,597			
6280	CONCORD	CA		10/31/2017		1,546,083								48,208			
6282	CHICAGO	IL		11/09/2017		6,692,696								151,215			
6283	SAINT LOUIS	MO		10/13/2017		5,966,205								169,366			
6284	SANTA YNEZ	CA		12/08/2017		1,000,000								48,526			
6285	GARDENA	CA		10/26/2017		1,497,780								27,197			
6287	PORTLAND	OR		10/23/2017		1,394,436								68,338			
6290	WATSONVILLE	CA		02/15/2018										121,332			
6291	PARK CITY	UT		12/12/2017		3,500,000								110,352			
6293	SOUTH FULTON	TN		12/29/2017		9,740,000								426,431			
6294	WHITESVILLE	KY		12/29/2017		18,657,000								816,829			
6297	FRESNO	CA		11/02/2017		1,993,832								75,751			
6298	OCEANSIDE	CA		05/15/2018										45,625			
6301	PORTLAND	OR		11/21/2017		1,250,000								58,933			
6303	EL SEGUNDO	CA		11/14/2017		4,100,000								92,128			
6304	MILWAUKEE	WI		10/18/2017		7,470,411								363,570			
6306	OREGON CITY	OR		12/20/2017		4,980,000								150,723			
6309	BARSTOW	CA		11/21/2017		1,200,000								38,084			
6310	GRAND PRAIRIE	TX		10/26/2017		908,306								20,814			
6313	LAWRENCEVILLE	NJ		11/15/2017		1,630,000								78,852			
6314	SANTA CLARITA	CA		11/22/2017		2,200,000								49,434			
6316	NORTH CANTON	OH		12/01/2017		3,350,000								105,854			
6321	LOS ANGELES	CA		12/19/2017		3,300,000								50,372			
6322	SAN DIEGO	CA		11/20/2017		4,000,000								93,243			
6323	ST LOUIS	MO		12/08/2017		1,300,000								26,387			
6324	SPRINGVILLE	NY		12/18/2017		1,450,000								63,583			
6327	WARNER ROBINS	GA		11/10/2017		2,135,980								49,361			
6330	BOSSIER CITY	LA		12/27/2017		2,975,000								86,861			
6333	PLANO	TX		12/19/2017		4,800,000								140,914			
6336	TURLOCK	CA		12/18/2017		3,400,000								51,171			
6337	MORGAN HILL	CA		11/07/2017		3,291,113								109,044			
6343	GREENVILLE	SC		11/30/2017		2,850,000								62,065			
6344	CRANSTON	RI		12/15/2017		2,115,000								93,765			
6348	SOUTH LAKE TAHOE	CA		12/20/2017		1,575,000								31,470			
6349	DALLAS	TX		12/21/2017		10,000,000								210,915			
6350	FALLBROOK	CA		02/01/2018										71,895			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6359	CINCINNATI	OH		12/28/2017		3,960,000								66,802			
6360	PFLUGERVILLE	TX		12/29/2017		3,150,000								90,968			
6361	TROY	MI		04/23/2018										75,416			
6362	SACREMENTO	CA		12/28/2017		4,400,000								90,206			
6363	STATELINE	NV		12/13/2017		2,000,000								30,101			
6365	ARLINGTON HEIGHTS	IL		01/08/2018										20,211			
6374	AURORA	CO		12/15/2017		940,000								19,854			
6375	IRVING	TX		05/31/2018										69,051			
6376	SYLVAN LAKE	MI		12/27/2017		3,150,000								93,083			
6381	MADISON	WI		01/10/2018										93,329			
6384	RANCHO CUCAMONGA	CA		12/13/2017		2,600,000								40,552			
6385	MIDLAND	TX		12/20/2017		11,500,000								509,433			
6389	FOLEY	AL		01/08/2018										54,253			
6391	BRENTWOOD	CA		12/21/2017		4,100,000								121,023			
6395	WINTERVILLE	NC		12/14/2017		1,300,000								40,011			
6398	CHANDLER	AZ		12/22/2017		1,250,000								19,080			
6399	LEXINGTON	NC		12/29/2017		17,250,000								498,851			
6400	TRIANGLE	VA		12/27/2017		4,950,000								199,347			
6402	ROANOKE	TX		01/12/2018										27,706			
6403	ENCINITAS	CA		01/30/2018										71,573			
6404	VACAVILLE	CA		01/12/2018										81,763			
6405	GRESHAM	OR		12/29/2017		1,000,000								43,781			
6406	SAINT PAUL	MN		02/27/2018										9,813			
6408	MOUNT VERNON	OH		03/23/2018										36,817			
6409	HURST	TX		01/19/2018										42,145			
6414	KELLER	TX		02/09/2018										47,965			
6415	FORT WORTH	TX		02/09/2018										47,658			
6419	CITY OF INDUSTRY	CA		12/28/2017		2,745,000								55,400			
6420	CITY OF INDUSTRY	CA		12/28/2017		7,500,000								151,366			
6421	CITY OF INDUSTRY	CA		12/28/2017		1,905,000								38,447			
6422	CITY OF INDUSTRY	CA		12/28/2017		1,425,000								28,760			
6423	CITY OF INDUSTRY	CA		12/28/2017		1,355,000								27,347			
6424	CITY OF INDUSTRY	CA		12/28/2017		1,070,000								21,595			
6426	NAMPA	ID		12/28/2017		5,000,000								99,762			
6428	CLARKSTON	MI		02/09/2018										32,011			
6429	ANAHEIM	CA		02/16/2018										30,185			
6430	CONROE	TX		02/14/2018										12,348			
6432	SANFORD	NC		02/07/2018										68,796			
6435	CALABASAS	CA		02/05/2018										69,788			
6437	SOUTHLAKE	TX		03/22/2018										48,320			
6439	SPARKS	NV		02/15/2018										71,560			
6440	SAN LEANDRO	CA		10/26/2018										7,857			
6444	MIDLAND	TX		02/26/2018										117,182			
6445	MIDLAND	TX		02/26/2018										198,309			
6454	FAIRFIELD	CA		02/15/2018										33,197			
6456	LAS VEGAS	NV		03/01/2018										42,080			
6457	MOBILE	AL		02/23/2018										45,043			
6458	DRAPER	UT		03/01/2018										43,638			
6463	SAN DIEGO	CA		03/16/2018										30,737			
6464	COSTA MESA	CA		02/09/2018										40,713			
6466	ELMHURST	IL		04/09/2018										48,160			
6469	DANA POINT	CA		03/07/2018										16,776			
6470	BAY CITY	TX		03/09/2018										71,561			
6472	HARLINGEN	TX		03/23/2018										62,471			
6474	MCMINNVILLE	OR		02/22/2018										30,808			
6477	SALEM	OR		04/05/2018										32,680			
6478	AMARILLO	TX		04/06/2018										100,274			
6479	ODESSA	TX		04/06/2018										29,769			
6482	CHARLOTTE	NC		03/27/2018										51,347			
6485	DETROIT	MI		03/29/2018										18,343			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6486	ARLINGTON	VA		03/09/2018										98,769			
6488	SAN ANTONIO	TX		04/05/2018										40,105			
6489	EAGLE	ID		07/20/2018										22,440			
6490	HIGHLAND RANCH	CO		04/09/2018										14,525			
6495	OLYMPIA	WA		04/02/2018										82,970			
6497	WOODLAND	CA		03/22/2018										39,231			
6499	NORTH CANTON	OH		03/19/2018										37,244			
6500	SANTA MARIA	CA		03/28/2018										33,087			
6501	QUINCY	FL		03/28/2018										15,105			
6502	ANKENY	IA		03/28/2018										33,087			
6508	PORT SAINT LUCIE	FL		03/08/2018										72,989			
6524	PACIFIC PALISADES	CA		10/10/2018										4,467			
6530	LUBBOCK	TX		04/16/2018										180,861			
6533	HARKER HEIGHTS	TX		04/05/2018										33,780			
6534	EL SEGUNDO	CA		04/16/2018										26,013			
6535	FAIRFIELD	CA		05/10/2018										40,285			
6536	INDIANAPOLIS	IN		04/24/2018										26,781			
6544	MIDLAND	TX		05/09/2018										42,878			
6545	LUBBOCK	TX		05/09/2018										37,518			
6548	MEMPHIS	TN		04/06/2018										11,334			
6549	WAKE FOREST	NC		05/09/2018										40,339			
6552	LOCKPORT	NY		05/04/2018										32,283			
6553	ST JOHN	IN		04/12/2018										25,447			
6554	CARLSBAD	CA		06/12/2018										24,522			
6555	DALLAS	TX		04/26/2018										13,112			
6562	OLEAN	NY		07/18/2018										30,242			
6564	MARRERO	LA		04/18/2018										47,382			
6565	LAS VEGAS	NV		05/31/2018										21,486			
6566	MABLETON	GA		05/18/2018										22,786			
6567	AMARILLO	TX		04/27/2018										65,763			
6568	LUBBOCK	TX		04/27/2018										28,184			
6569	LUBBOCK	TX		04/27/2018										45,632			
6570	RALEIGH	NC		05/07/2018										44,186			
6578	DEER PARK	TX		04/13/2018										61,421			
6579	SAN ANTONIO	TX		06/04/2018										20,663			
6580	COCOA	FL		05/17/2018										35,424			
6581	HESPERIA	CA		05/25/2018										45,848			
6583	SEATTLE	WA		08/06/2018										19,490			
6585	TUSCALOOSA	AL		04/19/2018										64,988			
6586	EASTPOINTE	MI		04/19/2018										42,849			
6589	DALLAS	TX		07/11/2018										16,732			
6590	GARLAND	TX		07/11/2018										18,127			
6592	TUCSON	AZ		06/01/2018										16,352			
6596	GULF BREEZE	FL		07/20/2018										12,074			
6597	LEAGUE CITY	TX		09/28/2018										3,350			
6598	COLORADO SPRINGS	CO		06/01/2018										52,191			
6599	EVANSVILLE	WY		05/07/2018										20,987			
6600	CHARLOTTE	NC		05/04/2018										7,677			
6601	EAST SYRACUSE	NY		06/20/2018										45,904			
6602	GREENSBORO	NC		06/25/2018										38,665			
6604	SHERMAN OAKS	CA		06/07/2018										15,509			
6607	ONTARIO	CA		06/04/2018										14,507			
6609	GILBERT	AZ		06/19/2018										17,067			
6610	HEMET	CA		06/14/2018										35,656			
6611	LAKE HAVASU CITY	AZ		06/13/2018										38,931			
6615	PHOENIX	AZ		05/15/2018										17,336			
6616	MIAMI	FL		05/24/2018										152,413			
6617	MARINA	CA		06/01/2018										18,597			
6624	BRONX	NY		06/11/2018										139,451			
6626	ROHNERT PARK	CA		06/11/2018										8,772			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6629	EL CAJON	CA		06/19/2018										21,054			
6631	SAN ANGELO	TX		06/06/2018										69,613			
6634	HONOLULU	HI		08/31/2018										17,119			
6635	WAIPAHU	HI		08/31/2018										9,407			
6636	ODESSA	TX		07/02/2018										32,755			
6637	RINGGOLD	GA		08/16/2018										18,157			
6639	SALT LAKE CTY	UT		06/28/2018										8,454			
6640	SALT LAKE CITY	UT		06/28/2018										22,995			
6642	SAN DIEGO	CA		06/27/2018										100,383			
6646	LAGUNA BEACH	CA		05/15/2018										15,083			
6651	NEWNAN	GA		06/28/2018										13,117			
6655	KENNEWICK	WA		06/01/2018										17,823			
6656	EUGENE	OR		06/29/2018										22,702			
6658	CLACKAMAS	OR		06/11/2018										59,931			
6659	WESTMINSTER	CO		06/29/2018										10,494			
6664	TEMPLE	TX		06/19/2018										15,756			
6666	TEMPLE	TX		06/06/2018										8,205			
6672	ROCHESTER HILLS	MI		06/01/2018										22,563			
6674	SAN LEANDRO	CA		07/12/2018										7,210			
6675	ERLANGER	KY		08/03/2018										11,008			
6678	BLUE ASH	OH		07/12/2018										88,418			
6679	CINCINNATI	OH		07/12/2018										28,490			
6680	BLUE ASH	OH		07/12/2018										12,035			
6681	CINCINNATI	OH		07/12/2018										17,192			
6682	EAST WENATCHEE	WA		07/24/2018										139,685			
6683	TACOMA	WA		07/25/2018										17,215			
6684	CINCINNATI	OH		07/12/2018										17,561			
6689	CANOGA PARK	CA		07/24/2018										15,006			
6690	NORTH HOLLYWOOD	CA		07/24/2018										5,552			
6692	DALLAS	TX		07/11/2018										10,259			
6693	WEST BEND	WI		08/31/2018										10,918			
6694	RENO	NV		06/19/2018										10,317			
6695	TUCSON	AZ		06/28/2018										24,116			
6697	RICHARDSON	TX		06/20/2018										28,005			
6699	COMSTOCK PARK	MI		08/01/2018										19,913			
6700	RICHLAND	MS		08/17/2018										44,740			
6701	FLORENCE	KY		07/09/2018										36,019			
6702	CHICAGO	IL		06/21/2018										22,792			
6703	RENO	NV		07/12/2018										17,327			
6706	BURBANK	CA		08/01/2018										7,250			
6707	GILBERT	AZ		07/23/2018										38,148			
6716	ALTOONA	IA		06/29/2018										16,021			
6717	TAMPA	FL		07/09/2018										140,070			
6719	LACEY	WA		09/07/2018										24,232			
6720	LACEY	WA		09/07/2018										36,855			
6725	HOBBS	NM		07/02/2018										24,602			
6726	SUMMERVILLE	SC		08/17/2018										14,390			
6727	MOUNT PLEASANT	SC		08/17/2018										16,789			
6728	WAKE FOREST	NC		08/17/2018										12,730			
6729	URBANA	MD		10/30/2018										11,014			
6731	MORGANTOWN	WV		07/13/2018										17,526			
6734	LAS VEGAS	NV		07/31/2018										10,119			
6739	GLENDALE	AZ		06/26/2018										13,162			
6741	SPARTANBURG	SC		08/15/2018										80,806			
6742	KENT	WA		08/16/2018										15,227			
6743	ATLANTA	GA		08/14/2018										34,616			
6744	KENT	WA		07/30/2018										12,779			
6747	ALBANY	OR		08/02/2018										7,968			
6749	SANTA MARIA	CA		08/20/2018										10,514			
6750	WICKENBURG	AZ		07/26/2018										11,136			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6751	ALBANY	OR		08/17/2018										84,094			
6755	RENSSELAER	IN		08/20/2018										5,570			
6756	CAPE GIRARDEAU	MO		08/20/2018										14,853			
6757	FORT WAYNE	IN		08/20/2018										10,521			
6760	ANDERSON	SC		08/02/2018										69,019			
6761	SAN ANTONIO	TX		09/06/2018										26,462			
6763	TAMPA	FL		08/31/2018										21,098			
6764	EDGEWATER	FL		08/23/2018										6,098			
6767	NORMANDY PARK	WA		09/26/2018										38,015			
6771	TEMECULA	CA		10/01/2018										5,339			
6773	LAKE JACKSON	TX		08/30/2018										11,399			
6774	PORTLAND	OR		09/13/2018										45,943			
6775	UPPER MARLBORO	MD		10/16/2018										2,226			
6776	CHESAPEAKE	VA		09/06/2018										22,291			
6777	OVIEDO	FL		08/23/2018										6,860			
6781	FOOTHILL RANCH	CA		08/23/2018										8,421			
6785	HOUSTON	TX		09/21/2018										10,169			
6787	HENDERSON	NV		09/07/2018										8,464			
6788	SAN DIEGO	CA		09/14/2018										5,249			
6789	HOUSTON	TX		09/21/2018										5,789			
6792	NORTH CHESTERFIELD	VA		08/30/2018										3,507			
6793	BURBANK	IL		08/27/2018										10,766			
6795	LOS ANGELES	CA		08/28/2018										11,562			
6799	EVERETT	WA		10/01/2018										15,030			
6800	TEMECULA	CA		09/28/2018										13,001			
6801	LUBBOCK	TX		09/25/2018										34,153			
6805	PHOENIX	AZ		10/01/2018										12,117			
6807	OKLAHOMA CITY	OK		10/23/2018										8,357			
6808	ALBUQUERQUE	NM		09/17/2018										8,841			
6810	TOMBALL	TX		09/07/2018										5,601			
6811	PAYSON	UT		09/07/2018										4,932			
6812	RENO	NV		10/12/2018										6,807			
6813	CINCINNATI	OH		09/11/2018										7,529			
6820	FAYETTEVILLE	AR		09/14/2018										7,698			
6826	SHERMAN OAKS	CA		10/26/2018										3,317			
6827	FORT WORTH	TX		09/17/2018										22,612			
6831	BERKELEY	CA		09/19/2018										17,421			
6832	VACAVILLE	CA		10/04/2018										15,448			
6833	VENTURA	CA		10/30/2018										1,766			
6834	OAKBROOK TERRACE	IL		10/23/2018										2,453			
6835	WEST SACRAMENTO	CA		10/19/2018										2,131			
6836	SACRAMENTO	CA		10/19/2018										4,832			
6837	ALLEN PARK	MI		08/30/2018										5,101			
6838	AIKEN	SC		10/25/2018										11,014			
6839	PALMETTO	FL		10/15/2018										6,063			
6840	MUSTANG RIDGE	TX		10/10/2018										4,801			
6841	FORT WORTH	TX		10/10/2018										3,922			
6843	LOMBARD	IL		10/24/2018										8,452			
6857	WARWICK	RI		10/17/2018										3,942			
6858	COLUMBIA	SC		10/17/2018										3,139			
6859	COLUMBIA	SC		10/17/2018										3,139			
6860	IRMO	SC		10/17/2018										3,139			
6861	LEXINGTON	SC		10/17/2018										3,139			
6862	GAYLORD	MI		10/17/2018										2,402			
6863	SOUTH HOLLAND	IL		10/17/2018										5,174			
6868	OCEANSIDE	CA		10/16/2018										6,940			
6869	PARAMOUNT	CA		10/16/2018										2,603			
6870	EVANSVILLE	IN		10/23/2018										3,332			
6877	TERRE HAUTE	IN		09/13/2018										26,807			
6880	WEST WARWICK	RI		10/24/2018										2,169			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
6881	FARMERS BRANCH	TX		11/01/2018										4,318			
6883	RIO RANCHO	NM		10/22/2018										3,733			
6900	MORRISTOWN	TN		10/31/2018										1,553			
0299999. Mortgages with partial repayments						5,058,965,690								224,118,021			
1537	OAK HILL	WV		08/02/2005	11/13/2018	906,333			16,196		(16,196)			890,137			
3242	FLINT	MI		06/26/2012	04/01/2018	3,587,604			263,340		(263,340)			3,324,264			
6203	FLINT	MI		12/01/2017	04/17/2018	290,502								1,382,835			
0399999. Mortgages disposed						4,784,439			279,536		(279,536)			5,597,236			
0599999 - Totals						5,416,988,083			279,536		(279,536)			582,953,215			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
604074-AA-2	MINN MUTUAL LIFE INS CO			MN	Unknown Portfolio	1FE	07/01/1996		14,379,192	16,683,081	14,163,772		(16,126)				1,136,812		
2399999. Surplus Debentures, etc - Unaffiliated									14,379,192	16,683,081	14,163,772		(16,126)				1,136,812		XXX
000000-00-0	CENTERLINE XXX		NEW YORK	NY	LEHMAN BROTHERS, INC.		10/06/2005		15,790,357	351,481	363,315		(124,470)						9.400
000000-00-0	BOSTON XXX		BOSTON	MA	LEHMAN BROTHERS, INC.		12/29/2005		24,540,517	1,060,328	1,109,050		(364,428)						6.900
000000-00-0	BOSTON XXXII		BOSTON	MA	LEHMAN BROTHERS, INC.		12/28/2006		25,000,000	1,316,209	1,434,469		(709,751)						4.900
000000-00-0	CENTERLINE XXI		NEW YORK	NY	Direct		06/08/2007		14,850,000				(797,544)						15.600
000000-00-0	CENTERLINE XXXV		NEW YORK	NY	Direct		06/14/2007		10,823,532	757,597	825,538		(629,660)						4.400
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV		PORTLAND	OR	Direct		06/27/2007		16,283,831	1,254,853	1,399,053		(943,270)						7.600
000000-00-0	USA INSTITUTIONAL TAX CREDIT LXXII		GREENWICH	CT	Direct		06/25/2009		10,000,000	2,486,982	1,919,031		(942,646)						8.900
000000-00-0	USA TAX CREDIT STIMULUS FUND		GREENWICH	CT	Direct		03/05/2010		24,999,998	10,740,477	7,821,776		(2,242,832)						19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60		WOODLAND HILLS	CA	Direct		08/06/2010		30,000,000	12,491,867	9,006,706		(2,836,723)						22.200
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XIX		BOSTON	MA	Direct		10/12/2010		23,416,470	10,817,760	7,558,540		(2,275,899)						49.500
000000-00-0	STERLING CORPORATE PARTNERS		MANHASSETT	NY	Direct		01/31/2011		17,093,684	6,832,023	5,462,688		(1,346,526)				67,446		49.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-1		ALEXANDRIA	VA	Direct		09/06/2011		22,000,000	9,140,480	7,649,161		(1,956,317)						27.500
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX		BOSTON	MA	Direct		12/22/2011		22,662,085	9,717,410	8,750,668		(1,982,255)						49.900
000000-00-0	HUNT CAPITAL PARTNERS 2012-1		SHERMAN OAKS	CA	Direct		03/15/2012		24,404,033	528,311	600,973		(1,301,616)						100.000
000000-00-0	CREA XXXVII		BOSTON	MA	Direct		09/30/2013		15,324,644	10,760,726	6,263,230		(1,835,370)				413,202		99.000
000000-00-0	HCPTCF 11		LOS ANGELES	CA	Direct		12/13/2013		34,223,020	874,344	439,910		(1,521,322)						99.000
000000-00-0	ALLIANT FUND 74		PALM BEACH	FL	Direct		12/19/2013		30,000,000	12,622,069	15,685,328		(2,882,603)				3,804,204		34.000
000000-00-0	AEGON		CEDAR RAPIDS	IA	Direct		11/14/2017		21,888,284	10,232,816	10,621,812		(9,536,295)						99.000
000000-00-0	Centerline XI		NEW YORK	NY	Direct		11/14/2017		13,863,500	7,354,391	8,588,741		(4,317,573)				666,500		99.000
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									397,163,955	109,340,123	95,499,988		(38,547,100)					4,951,352	XXX
000000-00-0	HCP FUND 2011-1 GEORGIA		SAN FRANCISCO	CA	Direct		11/28/2011		389,444	403,763	153,875		(34,152)						12.200
000000-00-0	GEORGIA		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/12/2006		328,655										3.230
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									718,099	403,763	153,875		(34,152)						XXX
000000-00-0	Mackie		Milwaukee	WI	Direct		12/24/2015		2,374,827	313,764	44,687		(246,530)	214,148			186,786		99.000
000000-00-0	1220 Playhouse		Cleveland	OH	Direct		01/20/2015		2,633,913	722,989	596,809		54,199						99.000
000000-00-0	200 West 9th		Wilmington	DE	Direct		08/30/2016		1,084,558	121,525	179,572		36,889	55,422			66,632		99.000
000000-00-0	2 East 7th		Wilmington	DE	Direct		08/30/2016		1,006,080	136,169	136,169		(105,038)	97,081					99.000
000000-00-0	619 Western		Bellevue	WA	Direct		09/30/2013		8,513,190	1,427,058	1,427,058		667,389	367,927					99.000
000000-00-0	Riverview		Norfolk,	VA	Direct		11/20/2012		2,875,713	317,247	317,247		2,149,612	1,832,365					99.000
000000-00-0	Abbott		Minneapolis	MN	JOE FOSS AND COMPANY		11/15/2012		4,173,309	(121,103)	(121,103)		(723,175)	121,103			399,657		100.000
000000-00-0	Diplomat		Columbus	OH	Direct		04/24/2015		1,105,520	139,822	139,822		141,164	91,537					99.000
000000-00-0	711 Alexandrine		Okemos	MI	Direct		12/04/2014		1,037,297	319,776	153,084		(72,339)						99.000
000000-00-0	Chisca		Memphis	TN	Direct		12/05/2014		5,426,947	2,242,297	1,905,815		205,584						99.000
000000-00-0	Publix		Seattle	WA	Direct		01/29/2015		2,648,584	678,181	389,219		66,598						99.000
000000-00-0	Wick		Youngstown	OH	Direct		06/15/2015		2,725,967	51,026	212,460		28,797	32,189			180,405		99.000
000000-00-0	The Vault		Baltimore	MD	Direct		04/21/2016		1,099,865	122,409	170,396		87,578	104,153			53,626		99.000
000000-00-0	Garden Theater		Detroit	MI	Direct		05/02/2012		1,852,273	107,791			(496,136)						99.000
000000-00-0	Forest Arms		Detroit	MI	Direct		07/24/2014		2,251,476	451,645	588,332		1,550				287,024		99.000
000000-00-0	Convention Plaza		Portland	OR	Direct		08/29/2013		3,183,255	881,032	881,032		571,279	271,524					99.000
000000-00-0	Kirby Center		Detroit	MI	Direct		02/21/2014		1,116,686	138,504			(37,131)				20,000		99.000
000000-00-0	Heath		Baltimore	MD	Direct		05/29/2015		2,027,560	184,937	143,300		49,463				99,185		99.000
000000-00-0	829 Market		Wilmington	DE	Direct		12/31/2016		633,749	108,224	61,483		(66,203)				366,907		99.000
000000-00-0	Ellis Factory		Haverhill	MA	16 Wingate MM, LLC		12/14/2017		2,374,992	919,439	1,966,526		(187,539)				2,007,492		99.000
000000-00-0	USB RETC FUND 2016-7,LLC		St. Louis	MO	Direct		06/30/2016		8,929,055	584,101	556,865		85,045						100.000
000000-00-0	USB RETC FUND 2015-7,LLC		St. Louis	MO	Direct		11/02/2015		27,497,772	1,563,329	1,097,727		1,542,259						100.000
000000-00-0	USB RETC FUND 2015-5, LLC		St. Louis	MO	Direct		08/11/2015		12,163,884	920,260			228,532						100.000
21241B-11-8	CONTURA ENERGY INC				Corporate Action	L	12/16/2016		2,646	14,558	14,558	2,911							
59804T-11-8	MIDSTATES PETROLEUM CO INC				Taxable Exchange	U	11/14/2016		1,420	35	35	28							
99Z090-6Y-5												(207)							
4299999. Any Other Class of Assets - Unaffiliated									98,740,538	12,345,016	10,861,092	2,732	3,981,847	3,187,449				3,667,714	XXX
4499999. Total - Unaffiliated									511,001,783	138,771,984	120,678,727	2,732	(34,615,531)	3,187,449			1,136,812	8,619,065	XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol/ Market Indicator	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
4599999. Total - Affiliated																			XXX
4699999 - Totals									511,001,783	138,771,984	120,678,727	2,732	(34,615,531)	3,187,449			1,136,812	8,619,065	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	STERLING CORPORATE PARTNERS	MANHASSETT	NY	Direct	01/31/2011			(6,171)		49.500
000000-00-0	CREA XXXVII	BOSTON	MA	Direct	09/30/2013			53,962		99.000
000000-00-0	ALLIANT FUND 74	PALM BEACH	FL	Direct	12/19/2013			47,097		34.000
000000-00-0	AEGON	CEDAR RAPIDS	IA	Direct	11/14/2017			975,130		99.000
000000-00-0	Centerline XI	NEW YORK	NY	Direct	11/14/2017			932,328		99.000
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								2,002,346		XXX
000000-00-0	2 East 7th	Wilmington	DE	Direct	08/30/2016			190,337		99.000
000000-00-0	Diplomat	Columbus	OH	Direct	04/24/2015			(30,179)		99.000
000000-00-0	Chisca	Memphis	TN	Direct	12/05/2014			33,947		99.000
000000-00-0	Publix	Seattle	WA	Direct	01/29/2015			14,877		99.000
000000-00-0	829 Market	Wilmington	DE	Direct	12/31/2016			8,736		99.000
000000-00-0	Ellis Factory	Haverhill	MA	16 Wingate MM, LLC	12/14/2017			223,088		99.000
99Z090-6Y-5	LIBERTY TIRE RECYCLING LLC				04/13/2018		207			
4299999. Any Other Class of Assets - Unaffiliated							207	440,807		XXX
4499999. Total - Unaffiliated							207	2,443,153		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals							207	2,443,153		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	PNC MULTIFAMILY CAPITAL XXXV	PORTLAND	OR	Direct	06/27/2007		2,529,683								187,361				
000000-00-0	USA INSTITUTIONAL TAX CREDIT LXXII	GREENWICH	CT	Direct	06/25/2009		2,998,910								137,233				
000000-00-0	CREA XXXVII	BOSTON	MA	Direct	09/30/2013		8,091,564								46,926				
000000-00-0	HCPTCF 11	LOS ANGELES	CA	Direct	12/13/2013		2,266,671								305,439				
000000-00-0	HUNT CAPITAL PARTNERS 2011-2	SCOTTSDALE	AZ	Direct	09/15/2011		65,046		(65,046)			(65,046)							
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							15,951,874		(65,046)			(65,046)			676,959				
000000-00-0	1220 Playhouse	Cleveland	OH	Direct	01/20/2015		622,754								80,144				
000000-00-0	619 Western	Bellevue	WA	Direct	09/30/2013		1,431,573								303,976				
000000-00-0	Abbott	Minneapolis	MN	JOE FOSS AND COMPANY	11/15/2012		817,048								93,874				
000000-00-0	Diplomat	Columbus	OH	Direct	04/24/2015		159,170								38,797				
000000-00-0	Chisca	Memphis	TN	Direct	12/05/2014		1,935,599								269,315				
000000-00-0	Publix	Seattle	WA	Direct	01/29/2015		349,744								42,000				
000000-00-0	Convention Plaza	Portland	OR	Direct	08/29/2013		867,117								285,839				
000000-00-0	Heath	Baltimore	MD	Direct	05/29/2015		110,301								16,464				
000000-00-0	USB RETC FUND 2016-7,LLC	St. Louis	MO	Direct	06/30/2016		608,298								136,478				
000000-00-0	USB RETC FUND 2015-7,LLC	St. Louis	MO	Direct	11/02/2015										444,532				
000000-00-0	USB RETC FUND 2015-5, LLC	St. Louis	MO	Direct	08/11/2015										228,532				
4299999. Any Other Class of Assets - Unaffiliated							6,901,604								1,939,950				
4499999. Total - Unaffiliated							22,853,479		(65,046)			(65,046)			2,616,909				
4599999. Total - Affiliated																			
4699999 - Totals							22,853,479		(65,046)			(65,046)			2,616,909				

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
233383-AA-6	DY8 LEASING LLC			1	1	8,750,004	98.9089	8,654,529	8,750,000	8,752,407		2,403			2.565	2.756	FMAN	21,820	232,057	12/03/2013	12/10/2025
716540-BC-5	PETROLEOS MEXICANOS		C	1	1	2,000,000	98.7025	1,974,050	2,000,000	2,000,000					2.000	2.000	JD	1,222	47,500	06/26/2012	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS		C	1	1	1,000,000	98.1143	981,143	1,000,000	1,000,012		12			1.950	1.949	JD	596	23,156	06/28/2012	12/20/2022
716540-BL-5	PETROLEOS MEXICANOS		C	1	1	24,981,000	100.0059	24,982,474	24,981,000	24,981,522		522			2.830	2.828	FA	267,075	768,554	09/10/2013	02/15/2024
912810-EQ-7	UNITED STATES TREASURY	SD			1	1,140,328	116.1406	1,231,091	1,060,000	1,052,756		1,407			6.250	6.423	FA	25,024	66,250	12/13/2000	08/15/2023
912810-EW-4	UNITED STATES TREASURY	SD			1	55,699	121.9375	60,969	50,000	52,540		(285)			6.000	5.139	FA	1,133	3,000	07/21/2003	02/15/2026
912810-RM-2	UNITED STATES TREASURY				1	2,151,776	99.7188	2,223,728	2,230,000	2,152,304		594	36,608		3.000	3.196	MN	8,686	33,450	09/13/2018	05/15/2045
912828-4V-9	UNITED STATES TREASURY				1	28,266,600	101.5469	29,448,594	29,000,000	28,281,330		14,729			2.875	3.176	FA	314,922		10/30/2018	08/15/2028
912828-4X-5	UNITED STATES TREASURY				1	27,809,180	101.1250	28,315,000	28,000,000	27,820,083		10,903			2.750	2.898	FA	261,630		09/14/2018	08/31/2023
912828-4Z-0	UNITED STATES TREASURY				1	1,375,938	100.9844	1,413,781	1,400,000	1,376,750		813			2.750	3.027	FA	13,081		10/01/2018	08/31/2025
912828-5C-0	UNITED STATES TREASURY				1	14,909,943	102.5625	15,384,375	15,000,000	14,912,049		2,106			3.000	3.097	MS	114,973		11/14/2018	09/30/2025
912828-5F-3	UNITED STATES TREASURY				1	997,933	101.0469	1,010,469	1,000,000	998,025		92			2.875	2.949	AO	6,161		11/14/2018	10/15/2021
912828-5J-5	UNITED STATES TREASURY				1	13,983,281	102.5781	14,360,938	14,000,000	13,983,766		485			3.000	3.019	AO	71,934		11/27/2018	10/31/2025
912828-5L-0	UNITED STATES TREASURY				1	11,046,836	101.1094	11,122,031	11,000,000	11,045,788		(1,048)			2.875	2.723	MN	41,060		12/06/2018	11/15/2021
912828-5M-8	UNITED STATES TREASURY				1	457,963	103.7344	466,805	450,000	457,914		(49)			3.125	2.919	MN	1,826		12/04/2018	11/15/2028
912828-5N-6	UNITED STATES TREASURY				1	450,809	101.7969	458,086	450,000	450,801		(7)			2.875	2.846	MN	1,137		12/04/2018	11/30/2025
912828-B9-0	UNITED STATES TREASURY				1	13,084,009	98.9531	13,180,556	13,320,000	13,241,887		35,057			2.000	2.280	FA	90,517	266,400	10/01/2014	02/28/2021
912828-D5-6	UNITED STATES TREASURY	SD			1	108,728	99.0938	109,003	110,000	109,239		125			2.375	2.508	FA	987	2,613	08/15/2014	08/15/2024
912828-G8-7	UNITED STATES TREASURY				1	6,046,872	99.0000	5,940,000	6,000,000	6,022,377		(7,173)			2.125	1.996	JD	352	191,250	01/06/2015	12/31/2021
912828-H8-6	UNITED STATES TREASURY				1	681,382	97.1406	679,984	700,000	691,395		2,690			1.500	1.913	JJ	4,394	10,500	03/05/2015	01/31/2022
912828-J2-7	UNITED STATES TREASURY				1	2,002,156	96.7188	1,934,375	2,000,000	2,001,307		(188)			2.000	1.988	FA	15,109	40,000	04/14/2015	02/15/2025
912828-J4-3	UNITED STATES TREASURY				1	4,458,406	97.8125	4,401,563	4,500,000	4,479,594		6,233			1.750	1.898	FA	26,758	78,750	03/23/2015	02/28/2022
912828-J7-6	UNITED STATES TREASURY				1	2,292,732	97.7500	2,248,250	2,300,000	2,296,456		1,075			1.750	1.799	MS	10,284	40,250	04/29/2015	03/31/2022
912828-K7-4	UNITED STATES TREASURY	SD			1	147,598	96.4063	144,609	150,000	148,927		151			2.000	2.116	FA	1,133	3,000	09/21/2015	08/15/2025
912828-L2-4	UNITED STATES TREASURY				1	2,997,082	97.8438	2,935,313	3,000,000	2,998,450		434			1.875	1.890	FA	19,113	56,250	08/31/2015	08/31/2022
912828-L5-7	UNITED STATES TREASURY				1	3,962,516	97.3594	3,894,375	4,000,000	3,979,156		5,367			1.750	1.895	MS	17,885	70,000	10/29/2015	09/30/2022
912828-M5-6	UNITED STATES TREASURY				1	998,047	97.7969	977,969	1,000,000	998,617		196			2.250	2.272	MN	2,921	22,500	12/23/2015	11/15/2025
912828-P4-6	UNITED STATES TREASURY	SD			1	4,339,673	93.5938	4,108,766	4,390,000	4,351,666		5,032			1.625	1.756	FA	26,945	71,338	04/20/2016	02/15/2026
912828-P7-9	UNITED STATES TREASURY	SD			1	1,009,850	96.0625	975,034	1,015,000	1,011,843		735			1.500	1.578	FA	5,173	15,225	03/30/2016	02/28/2023
912828-R2-8	UNITED STATES TREASURY	SD			1	99,879	96.4219	96,422	100,000	98,887		17			1.625	1.643	AO	278	1,625	05/27/2016	04/30/2023
912828-SV-3	UNITED STATES TREASURY				1	727,096	97.6250	707,781	725,000	725,819		(229)			1.750	1.715	MN	1,647	12,688	06/12/2012	05/15/2022
912828-TY-6	UNITED STATES TREASURY				1	56,099,799	96.8125	55,589,738	57,420,000	56,689,137		149,294			1.625	1.967	MN	121,145	859,911	10/31/2018	11/15/2022
912828-TY-6	UNITED STATES TREASURY	C			1	21,026,020	96.8125	20,916,341	21,605,000	21,357,655		63,687			1.625	1.933	MN	45,582	353,883	06/18/2013	11/15/2022
912828-U2-4	UNITED STATES TREASURY	SD			1	47,569	95.4375	47,719	50,000	49,055		109			2.000	2.264	MN	130	1,000	12/27/2016	11/15/2026
912828-VJ-6	UNITED STATES TREASURY				1	1,993,992	99.0000	1,980,000	2,000,000	1,998,646		884			1.875	1.921	JD	104	56,250	07/02/2013	06/30/2020
912828-VS-6	UNITED STATES TREASURY				1	5,281,716	99.9688	5,498,281	5,500,000	5,387,568		22,504			2.500	2.977	FA	51,936	137,500	08/20/2013	08/15/2023
912828-WC-0	UNITED STATES TREASURY				1	24,096,239	98.6250	24,656,250	25,000,000	24,744,612		135,532			1.750	2.324	AO	74,931	437,500	12/02/2013	10/31/2020
912828-WJ-5	UNITED STATES TREASURY				1	4,937,911	99.8125	4,990,625	5,000,000	4,964,343		6,186			2.500	2.643	MN	16,229	125,000	07/03/2014	05/15/2024
912828-WR-7	UNITED STATES TREASURY				1	9,923,478	99.1563	9,915,625	10,000,000	9,971,295		11,057			2.125	2.244	JD	587	318,750	07/03/2014	06/30/2021
912828-XD-7	UNITED STATES TREASURY				1	4,195,398	98.0000	4,165,000	4,250,000	4,222,148		7,832			1.875	2.075	MN	7,005	79,688	06/29/2015	05/31/2022
912828-XQ-8	UNITED STATES TREASURY				1	1,952,064	98.3438	1,917,703	1,950,000	1,951,109		(283)			2.000	1.983	JJ	16,321	39,000	08/10/2015	07/31/2022
912828-Y7-9	UNITED STATES TREASURY				1	902,988	101.7500	915,750	900,000	902,860		(129)			2.875	2.822	JJ	10,828		08/16/2018	07/31/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						312,790,490	XXX	315,015,095	317,356,000	314,712,095		478,872	36,608		XXX	XXX	XXX	1,720,574	4,464,838	XXX	XXX
36179M-EK-2	G2 MA0138 - RMBS			4	1	1,014,339	98.5443	1,000,882	1,015,667	1,014,088		(249)			2.500	2.520	MON	2,116	25,855	06/22/2012	06/20/2027
36202C-QX-4	G2 002270 - RMBS			4	1	5,353	111.5289	5,909	5,298	5,309		(10)			8.000	7.854	MON	35	431	09/14/2000	08/20/2026
36202F-BK-1	G2 004542 - RMBS			4	1	420,676	105.4668	421,887	400,019	419,029		(96)			5.500	4.416	MON	1,833	22,347	09/30/2009	09/20/2039
36203G-HA-4	GN 348625 - RMBS			4	1	7,645	102.4799	7,622	7,437	7,456		(16)			7.500	7.285	MON	46	566	04/07/1993	04/15/2023
36203R-YD-5	GN 357208 - RMBS			4	1	8,541	102.2932	8,442	8,253	8,419		(91)			7.500	5.463	MON	52	635	05/07/1993	05/15/2023
3620A2-T5-5	GN 717072 - RMBS			4	1	845,901	105.3434	878,067	833,528	845,130		66			5.000	4.696	MON	3,473	42,419	06/23/2009	05/15/2039
3620AC-6M-1	GN 726376 - RMBS			4	1	22,479	105.7183	22,730	21,501	22,442		9			5.000	4.068	MON	90	1,092	11/20/2009	10/15/2039
36224S-JA-1	GN 336957 - RMBS			4	1	5,741	107.7579	6,106	5,666	5,675		(11)			7.000	6.818	MON	33	405	09/16/1993	05/15/2023
36295P-U2-6	GN 676601 - RMBS			4	1	182,968	107.5432	186,766	173,666	182,768		758			6.500	5.143	MON	941	11,552	05/05/2009	11/15/2037
36295Q-KU-3	GN 677207 - RMBS			4	1	13,897	108.0535	14,532	13,449	13,742		(45)			6.500	5.953	MON	73	876	09/17/2008	08/15/2038
36296F-MQ-3	GN 689867 - RMBS			4	1	406,001	107.5104	422,243	392,746	403,399		622			6.500	5.817	MON	2,127	26,129	09/16/2008	09/15/2038
36296N-W7-7	GN 696470 - RMBS			4	1	18,887	107.6508	19,677	18,278	18,782		(75)			6.500	5.812	MON	99	1,190	09/17/2008	08/15/2038
36296Q-3N-7	GN 698405 - RMBS			4	1	1,807,814	105.7106	1,865,862	1,765,067	1,804,670		(290)			5.000	4.512	MON	7,354	89,723	08/18/2009	07/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36297A-KW-2	GN 706009 - RMBS			4	1	84,395	106.0125	86,863	81,937	84,275		51			5.500	4.839	MON	376	4,595	02/10/2009	01/15/2039
38373Q-J7-7	GNR 0356 DZ - CMO/RMBS			4	1	4,243,414	111.0631	4,734,453	4,262,851	4,245,516		1,613			5.500	5.596	MON	19,538	227,619	07/02/2003	06/16/2033
38373S-LY-1	GNR 0312D OZ - CMO/RMBS			4	1	502,949	107.0674	532,981	497,799	498,959		(155)			5.250	5.175	MON	2,178	26,710	06/12/2003	02/20/2033
38374C-GS-4	GNR 0376A PZ - CMO/RMBS			4	1	4,699,091	107.3275	5,138,281	4,787,479	4,733,282		(1,614)			6.000	6.315	MON	23,937	291,673	09/02/2003	09/20/2033
38374E-UE-5	GNR 0398D ZK - CMO/RMBS			4	1	1,490,530	124.5123	1,842,556	1,479,818	1,485,501		(1,147)			6.000	5.994	MON	7,399	85,970	02/27/2004	11/20/2033
38374L-5H-0	GNR 0560B WZ - CMO/RMBS			4	1	8,650,013	109.8593	9,583,901	8,723,799	8,671,286		6,455			5.500	5.631	MON	39,984	465,815	09/20/2005	09/20/2035
38374M-CH-0	GNR 0583 Z - CMO/RMBS			4	1	11,017,960	107.3353	12,732,644	11,862,493	11,496,273		65,779			5.000	5.809	MON	49,427	591,512	10/14/2005	10/16/2035
38374M-WL-9	GNR 061A ZA - CMO/RMBS			4	1	9,882,188	109.6210	11,134,293	10,157,076	10,012,899		21,245			5.500	5.862	MON	46,553	557,431	01/10/2006	01/20/2036
38376K-C9-0	GNR 0991E MB - CMO/RMBS			4	1	7,704,882	102.5354	8,182,793	7,980,457	7,894,009		7,039			4.000	4.455	MON	26,602	325,934	02/04/2010	10/16/2024
38376P-TU-4	GNR 09125C MP - CMO/RMBS			4	1	131,834	102.5544	140,949	137,438	135,806		122			4.000	4.537	MON	458	5,631	02/16/2010	12/16/2024
38376T-DU-3	GNR 102G PV - CMO/RMBS			4	1	20,131,844	100.9797	19,624,584	19,434,187	19,439,329		(83,161)			5.000	4.569	MON	80,976	988,173	03/30/2010	10/20/2026
38376T-VX-7	GNR 106K EB - CMO/RMBS			4	1	7,063,731	102.2813	7,463,351	7,296,889	7,228,443		5,344			4.000	4.454	MON	24,323	299,806	02/08/2010	01/16/2025
38376V-VN-4	GNR 1017A B - CMO/RMBS			4	1	5,374,016	102.5635	5,736,770	5,593,381	5,522,404		3,101			4.000	4.552	MON	18,645	229,473	02/12/2010	02/16/2025
38376W-4G-7	GNR 1033C PD - CMO/RMBS			4	1	13,096,830	103.3640	13,499,960	13,060,607	13,044,895		(7,620)			4.500	4.486	MON	48,977	587,727	05/07/2010	06/20/2039
38376W-NB-7	GNR 1024C QB - CMO/RMBS			4	1	4,335,348	103.6406	4,498,804	4,340,774	4,329,112		(2,666)			4.500	4.558	MON	16,278	200,396	04/29/2010	04/20/2039
38376X-DP-5	GNR 1039A NP - CMO/RMBS			4	1	12,752,414	102.7677	13,248,195	12,891,400	12,833,148		3,080			4.500	4.658	MON	48,343	587,328	05/03/2010	06/20/2039
38376X-UK-7	GNR 1030A PV - CMO/RMBS			4	1	5,495,498	100.6859	5,401,118	5,364,323	5,356,813		(15,166)			5.000	4.779	MON	22,351	281,356	04/06/2010	12/20/2026
38376X-VR-1	GNR 1030C NY - CMO/RMBS			4	1	6,674,434	105.0970	6,831,302	6,500,000	6,534,601		(19,386)			5.000	4.714	MON	27,083	325,000	04/06/2010	12/16/2026
38376Y-VT-5	GNR 1043G VN - CMO/RMBS			4	1	577,701	100.6084	553,539	550,192	549,951		(2,076)			5.000	4.511	MON	2,292	29,871	05/12/2010	08/20/2029
38377D-XJ-0	GNR 10104B PB - CMO/RMBS			4	1	456,163	101.3002	450,670	444,885	445,378		(1,289)			4.500	4.184	MON	1,668	20,407	05/12/2011	09/20/2039
38377E-H2-3	GNR 1060A AY - CMO/RMBS			4	1	1,384,392	104.3930	1,420,788	1,361,000	1,368,473		(2,307)			4.000	3.836	MON	4,537	54,440	07/15/2010	05/16/2025
38377E-K3-7	GNR 1060B QG - CMO/RMBS			4	1	1,979,392	102.0123	1,979,632	1,940,580	1,940,863		(3,414)			4.500	4.300	MON	7,277	91,162	05/19/2010	03/20/2039
38377F-EK-3	GNR 1061B DB - CMO/RMBS			4	1	7,557,362	102.5320	7,946,127	7,749,899	7,684,074		1,830			4.000	4.339	MON	25,833	317,353	05/13/2010	05/20/2025
38377K-ZJ-2	GNR 10112A JB - CMO/RMBS			4	1	8,020,344	102.6681	7,658,733	7,459,701	7,564,559		(47,826)			4.500	3.645	MON	27,974	338,214	11/08/2010	09/20/2039
38377L-J4-1	GNR 10130A LD - CMO/RMBS			4	1	3,539,498	100.2997	3,635,889	3,625,026	3,599,587		9,065			4.500	4.838	MON	13,594	163,126	02/07/2011	08/16/2039
38377Q-HF-7	GNR 1118G ZE - CMO/RMBS			4	1	4,907,824	103.5428	5,737,360	5,541,051	5,149,330		44,330			4.000	4.901	MON	18,470	216,914	02/07/2011	11/16/2040
38378J-NU-2	GNR 1337H LV - CMO/RMBS			4	1	3,014,915	101.4187	2,973,093	2,931,505	2,983,900		(9,611)			3.500	2.870	MON	8,550	103,754	04/09/2013	02/20/2025
38378M-XD-2	GNR 1367C TV - CMO/RMBS			4	1	5,219,146	98.3920	4,978,478	5,059,840	5,169,468		(13,357)			3.000	2.689	MON	12,650	151,795	04/16/2015	02/20/2042
911760-AP-1	VENDE 921B 2Z - CMO/RMBS			4	1	135,427	106.8066	145,431	136,163	135,591		(93)			7.750	7.964	MON	879	11,022	09/08/2000	05/15/2022
911760-BG-0	VENDE 922 Z - CMO/RMBS			4	1	1,448,611	105.6381	1,641,192	1,553,598	1,522,458		1,273			7.250	8.699	MON	9,386	119,066	03/27/1996	09/15/2022
911760-EJ-1	VENDE 942C 3ZB - CMO/RMBS			4	1	2,729,914	108.3976	3,478,409	3,208,936	3,040,125		2,791			6.500	9.408	MON	17,382	216,549	06/08/1995	06/15/2024
911760-JJ-6	VENDE 963 2Z - CMO/RMBS			4	1	3,243,647	111.9413	3,723,394	3,326,201	3,280,951		(3,080)			7.750	8.313	MON	21,482	263,341	10/25/1996	10/15/2026
92261X-AB-4	VENDE 101 DV - CMO/RMBS			4	1	2,721,721	100.3587	2,628,005	2,618,613	2,645,163		(13,719)			4.250	3.290	MON	9,274	114,363	04/15/2010	05/15/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						175,027,670	XXX	184,225,263	176,620,473	175,377,331		(53,997)			XXX	XXX	XXX	702,948	8,516,746	XXX	XXX
36184*-9A-2	GMAC MORTGAGE CORP. OF IOWA - MBS			4	1	12	100.0000	14	14	12					0.000	3.605	N/A			12/26/2001	11/01/2022
380992-GM-3	POOL 000012 - MBS			4	1	1,605	100.0000	1,599	1,599	1,595		1			7.430	7.526	N/A	10	171	01/24/2002	06/20/2021
38373M-5H-9	GNR 097 Z - CMBS			4	1	7,475,687	111.5720	9,857,801	8,835,372	8,832,888		(2,492)			5.904	5.928	MON	43,474	534,996	01/28/2009	12/16/2050
38373M-AK-6	GNR 0116 Z - CMBS			4	1	4,284,476	108.8160	168,721	155,052	169,369		(1,033)			6.750	4.463	MON	872	11,257	06/13/2003	10/16/2040
38373M-BE-9	GNR 0158 Z - CMBS			4	1	5,259,275	103.6310	1,688,184	1,629,034	1,531,220		(7,982)			6.480	8.397	MON	8,797	106,562	12/07/2001	09/16/2041
38373M-FX-3	GNR 0256 Z - CMBS			4	1	661,722	105.1070	111,599	106,176	107,495		366			7.376	7.057	MON	653	8,143	01/13/2003	06/16/2042
38374B-JX-2	GNR 0359 Z - CMBS			4	1	9,230,669	106.2110	4,558,662	4,292,081	4,604,625		(12,526)			5.416	3.435	MON	19,372	234,392	06/23/2003	06/16/2043
38376G-RK-8	GNR 1071 C - CMBS			4	1	130,033	99.9350	128,661	128,745	128,468		(80)			4.717	4.923	MON	506	6,794	05/27/2010	10/16/2047
917991-8U-8	POOL 000132 - MBS			4	1	6,881	100.0000	12,240	12,240	10,508		250			7.430	11.184	N/A	76	981	06/21/1984	12/01/2023
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						27,050,360	XXX	16,527,481	15,160,313	15,386,180		(23,496)			XXX	XXX	XXX	73,760	903,296	XXX	XXX
0599999. Total - U.S. Government Bonds						514,868,520	XXX	515,767,839	509,136,786	505,475,606		401,379	36,608		XXX	XXX	XXX	2,497,282	13,884,880	XXX	XXX
29245J-AL-6	EMPRESA NACIONAL DEL PETROLEO		C	1,2	2FE	2,035,000	101.2500	2,025,000	2,000,000	2,034,927		(73)			5.250	5.035	MN	16,042		12/18/2018	11/06/2029
532386-AB-5	LILE FINANCE LTD		C		1	38,586,447	100.8570	38,917,132	38,586,447	38,586,703		257			3.179	3.179	FMAN	187,407	1,267,974	09/17/2013	05/06/2025
669812-BQ-1	NOVA SCOTIA POWER CORPORATION		C		1FE	199,800	112.6321	225,264	200,000	200,037		94			9.400	9.382	AO	4,700	18,800	04/08/1991	04/01/2021
748148-PD-9	QUEBEC (PROVINCE OF)		C		1FE	1,459,900	118.7540	1,484,425	1,250,000	1,325,757		(12,349)			7.125	5.739	FA	35,130	89,063	01/16/2003	02/09/2024
906609-AA-0	UNION 15 SPC ON BEHALF OF AND FOR THE AC		C		1	10,231,316	97.6566	9,991,557	10,231,318	10,233,140		1,824			2.785	2.782	MJSD	23,745	295,384	10/15/2013	12/01/2024
K7784*-AA-3	P/F EYSTUR-OG SANDOYARTUNLAR		B		2FE	26,905,560	107.0019	29,601,252	27,664,230	27,664,230				(309,330)	2.730	2.730	JJ	472,818	795,038	11/02/2016	01/31/2040
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						79,418,023	XXX	82,244,630	79,931,995	80,044,794		(10,247)		(309,330)	XXX	XXX	XXX	739,842	2,466,259	XXX	XXX
1099999. Total - All Other Government Bonds						79,418,023	XXX	82,244,630	79,931,995	80,044,794		(10,247)		(309,330)	XXX	XXX	XXX	739,842	2,466,259	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
68608D-DA-9	OREGON ST LOC GOVTS			1	1FE	600,000	109.5820	657,492	600,000	600,000					6.015	6.015	JD	3,008	36,090	05/12/2004	06/01/2023
70914P-ME-9	PENNSYLVANIA ST			1	1FE	7,708,751	105.8730	7,543,451	7,125,000	7,541,766		(50,029)			4.650	3.708	FA	125,163	331,313	03/16/2016	02/15/2026
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						8,308,751	XXX	8,200,943	7,725,000	8,141,766		(50,029)			XXX	XXX	XXX	128,171	367,403	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						8,308,751	XXX	8,200,943	7,725,000	8,141,766		(50,029)			XXX	XXX	XXX	128,171	367,403	XXX	XXX
074851-QR-0	BEAVER CNTY PA			1	1FE	1,020,000	101.3530	1,033,801	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	1FE	1,305,000	102.4510	1,336,986	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	1FE	1,175,000	102.9850	1,210,074	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	1FE	810,000	100.6000	814,860	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	1FE	810,000	99.7980	808,364	810,000	810,000					4.229	4.229	MN	4,377	34,255	04/27/2016	11/15/2032
242559-UB-6	DEARBORN MICH			2	1FE	12,240,000	101.3030	12,399,487	12,240,000	12,240,000					4.627	4.627	MN	17,305		12/12/2018	05/01/2037
274137-WT-1	EAST ORANGE N J	@			1FE	356,537	84.5850	875,455	1,035,000	861,390		47,315			0.000	5.730	N/A			05/15/2003	04/01/2022
68583R-AT-9	OREGON CMNTY COLLEGE DISTS	@			1FE	3,970,266	93.0200	11,171,702	12,010,000	10,316,504		609,192			0.000	6.180	N/A			04/10/2003	06/30/2021
686053-DH-9	OREGON SCH BRDS ASSN			1	1FE	5,000,000	103.7290	5,186,450	5,000,000	5,000,000					5.373	5.373	JD	746	268,650	02/06/2004	06/30/2020
961548-AR-5	WESTVACO CORP DEL MERGED INTO MEADWESTVA				2FE	5,443,190	112.8640	6,207,520	5,500,000	5,468,613		2,749			7.670	7.763	JJ	194,520	421,850	06/19/2000	01/15/2027
981306-UD-3	WORCESTER MASS			2	1FE	6,999,023	103.2250	7,070,913	6,850,000	6,998,339		(684)			4.750	4.476	MN	36,153		12/07/2018	11/15/2048
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						39,129,016	XXX	48,115,612	47,755,000	46,004,846		658,572			XXX	XXX	XXX	273,769	886,505	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						39,129,016	XXX	48,115,612	47,755,000	46,004,846		658,572			XXX	XXX	XXX	273,769	886,505	XXX	XXX
02765U-EH-3	AMERICAN MUN PWR OHIO INC REV			1	1FE	2,885,247	135.9990	2,747,180	2,020,000	2,781,778		(38,691)			7.734	4.172	FA	59,019	156,227	06/01/2016	02/15/2033
041800-AA-1	ARLINGTON TEX ADMISSIONS & PKG TAXES REV			1	1Z	20,899,861	107.1880	19,062,480	17,784,155	20,634,811		(91,501)			6.126	4.742	JJ	544,729	1,098,313	09/23/2016	01/01/2036
066836-AA-5	BAPTIST HEALTH SOUTH FLORIDA INC			1	1FE	57,412,448	103.2951	56,504,486	54,702,000	55,548,296		(302,104)			4.590	3.959	FA	948,533	2,510,822	10/16/2014	08/15/2021
20281P-KH-4	COMMONWEALTH FING AUTH PA REV			1	1FE	5,000,000	98.0110	4,900,550	5,000,000	5,000,000					3.513	3.513	JD	14,638	175,650	10/20/2016	06/01/2027
20281P-KJ-0	COMMONWEALTH FING AUTH PA REV			1	1FE	5,000,000	98.0030	4,900,150	5,000,000	5,000,000					3.623	3.623	JD	15,096	181,150	10/20/2016	06/01/2028
20281P-KK-7	COMMONWEALTH FING AUTH PA REV			1	1FE	11,925,000	98.5890	11,756,738	11,925,000	11,925,000					3.743	3.743	JD	37,196	446,353	10/20/2016	06/01/2029
235036-RC-6	DALLAS FORT WORTH TEX INTL ARPT REV				1FE	3,750,000	100.5900	3,772,125	3,750,000	3,750,000					3.941	3.939	MN	24,631	147,788	06/21/2011	11/01/2019
235036-RD-4	DALLAS FORT WORTH TEX INTL ARPT REV				1FE	2,475,000	101.9620	2,523,560	2,475,000	2,475,000					4.262	4.260	MN	17,581	105,485	06/21/2011	11/01/2020
249182-GS-9	DENVER COLO CITY & CNTY ARPT REV			1	1FE	5,000,000	99.5830	4,979,150	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	1FE	12,794,600	112.1370	11,213,700	10,000,000	11,438,746		(238,263)			5.710	2.864	JJ	285,500	571,000	11/15/2012	07/01/2024
29270C-YN-9	ENERGY NORTHWEST WASH ELEC REV			1	1FE	2,005,180	99.5140	1,990,280	2,000,000	2,001,065		(687)			2.653	2.617	JJ	26,530	53,060	08/16/2012	07/01/2020
29270C-YP-4	ENERGY NORTHWEST WASH ELEC REV			1	1FE	19,070,000	99.6390	19,001,157	19,070,000	19,070,000					2.803	2.803	JJ	267,266	534,532	08/16/2012	07/01/2021
29270C-YQ-2	ENERGY NORTHWEST WASH ELEC REV			1	1FE	15,000,000	99.9640	14,994,600	15,000,000	15,000,000					2.953	2.953	JJ	221,475	442,950	08/16/2012	07/01/2022
29270C-YR-0	ENERGY NORTHWEST WASH ELEC REV			1	1FE	2,320,000	99.7880	2,315,082	2,320,000	2,320,000					3.103	3.103	JJ	35,995	71,990	08/16/2012	07/01/2023
29270C-YT-6	ENERGY NORTHWEST WASH ELEC REV			1	1FE	1,000,000	100.1100	1,001,100	1,000,000	1,000,000					3.403	3.403	JJ	17,015	34,030	08/16/2012	07/01/2025
34074G-DH-4	FLORIDA HURRICANE CATASTROPHE FD FIN COR			1	1FE	30,000,000	100.2750	30,082,500	30,000,000	30,000,000					2.995	2.995	JJ	449,250	898,500	04/10/2013	07/01/2020
347622-CG-5	FORT LAUDERDALE FLA SPL OBLIG			1	1FE	17,000,000	100.3650	17,062,050	17,000,000	17,000,000					3.224	3.224	JJ	274,040	548,080	09/20/2012	01/01/2021
347622-CH-3	FORT LAUDERDALE FLA SPL OBLIG			1	1FE	6,000,000	101.0420	6,062,520	6,000,000	6,000,000					3.424	3.424	JJ	102,720	205,440	09/20/2012	01/01/2022
347622-CJ-9	FORT LAUDERDALE FLA SPL OBLIG			1	1FE	10,000,000	101.2720	10,127,200	10,000,000	10,000,000					3.574	3.574	JJ	178,700	357,400	09/20/2012	01/01/2023
347622-CK-6	FORT LAUDERDALE FLA SPL OBLIG			1,2	1FE	11,000,000	101.7020	11,187,220	11,000,000	11,000,000					3.824	3.824	JJ	210,320	420,640	09/20/2012	01/01/2024
347622-CL-4	FORT LAUDERDALE FLA SPL OBLIG			1,2	1FE	5,500,000	102.2080	5,621,440	5,500,000	5,500,000					4.074	4.074	JJ	112,035	224,070	09/20/2012	01/01/2025
362832-AV-9	GAINESVILLE FLA PENSION OBLIG REV	@			1FE	859,680	85.2700	2,558,100	3,000,000	2,243,680		133,105			0.000	6.210	N/A			04/21/2003	10/01/2023
387883-WF-4	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1	1FE	11,000,000	105.9560	11,655,160	11,000,000	11,000,000					4.584	4.584	JJ	252,120	504,240	10/06/2015	01/01/2040
392274-A8-9	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1FE	10,780,000	100.4750	10,831,205	10,780,000	10,780,000					3.483	3.481	AO	93,867	375,467	09/28/2011	10/01/2019
392274-A9-7	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1FE	7,000,000	101.4690	7,102,830	7,000,000	7,000,000					3.733	3.731	AO	65,328	261,310	09/28/2011	10/01/2020
432275-AH-8	HILLSBOROUGH CNTY FLA AVIATION AUTH CUST				1FE	6,000,000	104.0160	6,240,960	6,000,000	6,000,000					3.981	3.980	AO	59,715	238,860	08/19/2015	10/01/2025
451443-NH-4	IDAHO ST BLDG AUTH BLDG REV				1FE	10,337,979	116.4000	11,785,500	10,125,000	10,250,144		(7,346)			5.980	5.823	MS	201,825	621,173	01/23/2003	09/01/2029
492279-AS-3	KERN CNTY CALIF PENSION OBLIG	@			2FE	2,750,469	98.0120	15,314,375	15,625,000	14,921,724		1,064,555			0.000	7.540	N/A			02/21/1996	08/15/2019
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV			9	1FE	2,960,000	100.8630	2,985,545	2,960,000	2,960,000					5.250	5.250	JJ	77,700	155,400	05/29/2003	07/01/2023
542690-3K-6	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1FE	6,485,000	100.2570	6,501,666	6,485,000	6,485,000					3.407	3.406	MS	73,648	220,944	12/04/2014	09/01/2021
542690-3L-4	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1FE	12,500,000	100.9060	12,613,250	12,500,000	12,500,000					3.633	3.632	MS	151,375	454,125	12/04/2014	09/01/2022
542690-3M-2	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1FE	8,906,900	101.5160	9,014,621	8,880,000	8,896,900		(2,435)			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	1FE	2,514,300	101.8130	2,545,325	2,500,000	2,509,593		(1,136)			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	1FE	1,509,030	102.3380	1,535,070	1,500,000	1,506,384		(631)			4.133	4.068	MS	20,665	61,995	12/05/2014	09/01/2026
542690-W5-7	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1FE	4,226,460	106.0190	3,949,208	3,725,000	3,907,616		(50,593)			5.250	3.673	MN	32,594	195,563	12/22/2011	05/01/2022
546850-BW-7	LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE			1	1FE	1,500,000	100.9220	1,513,830	1,500,000	1,500,000					3.283	3.283	JJ	24,623	49,245	06/11/2014	07/01/2022
546850-BX-5	LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE			1	1FE	4,000,000	101.6500	4,066,000	4,000,000	4,000,000					3.483	3.483	JJ	69,660	139,320	06/11/2014	07/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
546850-BZ-0	LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE			1,2	1FE	6,645,000	102.0780	6,783,083	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	2FE	1,660,000	101.3960	1,683,174	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	1FE	7,922,456	114.1210	8,804,435	7,715,000	7,855,271		(2,693)			5.192	5.052	FA	166,901	400,563	05/25/2011	08/01/2040
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1FE	13,620,000	102.3610	13,941,568	13,620,000	13,620,000					4.053	4.053	JJ	276,009	552,019	03/18/2016	07/01/2026
592190-JM-5	METROPOLITAN NASHVILLE ARPT AUTH TENN AR				1FE	2,807,558	108.1150	2,973,163	2,750,000	2,769,336		(3,678)			5.820	5.641	JJ	80,025	160,050	11/18/2003	07/01/2023
59259N-ZM-8	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1FE	16,107,815	122.1530	15,666,122	12,825,000	15,398,412		(167,274)			5.989	3.865	MN	98,145	768,089	03/13/2015	11/15/2030
59259N-ZT-3	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1FE	2,147,915	107.9320	1,937,379	1,795,000	1,938,749		(34,523)			5.255	3.045	MN	12,053	94,327	05/29/2012	11/15/2022
59259Y-BE-8	METROPOLITAN TRANSN AUTH N Y REV			1	1FE	3,347,216	106.0420	2,979,780	2,810,000	3,045,608		(56,920)			5.113	2.811	MN	18,359	143,675	05/02/2013	11/15/2022
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV			1	1FE	2,150,654	127.4520	2,026,487	1,590,000	2,100,962		(14,687)			6.648	4.299	MN	13,507	105,703	04/14/2016	11/15/2039
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV			1	1FE	2,466,835	121.8090	2,338,733	1,920,000	2,352,399		(24,569)			6.548	4.257	MN	16,064	125,722	10/23/2014	11/15/2031
59259Y-DK-2	METROPOLITAN TRANSN AUTH N Y REV			1	1FE	11,441,100	114.0730	11,407,300	10,000,000	10,968,790		(99,215)			6.200	4.712	MN	79,222	620,000	10/03/2013	11/15/2026
592646-5W-9	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			1	1FE	3,875,000	100.1200	3,879,650	3,875,000	3,875,000					2.997	2.995	AO	29,033	116,134	06/28/2013	10/01/2019
592646-5Y-5	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			1	1FE	3,630,000	101.6010	3,688,116	3,630,000	3,630,000					3.579	3.578	AO	32,479	129,918	06/28/2013	10/01/2021
592646-5Z-2	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			1	1FE	3,775,000	102.4900	3,868,998	3,775,000	3,775,000					3.779	3.778	AO	35,664	142,657	06/28/2013	10/01/2022
592646-6A-6	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			1	1FE	1,085,000	103.2260	1,120,002	1,085,000	1,085,000					3.979	3.978	AO	10,793	43,172	06/28/2013	10/01/2023
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS AUTH REV			2	1	2,025,000	105.4310	2,134,978	2,025,000	2,025,000					5.360	5.358	AO	27,135	115,910	01/16/2004	04/01/2024
59333P-2S-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	9,432,500	96.2960	9,629,600	10,000,000	9,433,314		814			3.982	4.378	AO	99,550		12/12/2018	10/01/2041
593464-AA-8	MIAMI FLA RENT REV				1FE	1,326,138	102.9570	1,096,492	1,065,000	1,085,582		(39,758)			8.650	4.694	JJ	46,061	134,724	05/19/2011	07/01/2019
61075T-GG-7	MONROE CNTY N Y INDL DEV CORP REV			1	1FE	1,825,000	100.9530	1,842,392	1,825,000	1,825,000					3.627	3.627	JJ	33,096	66,193	09/11/2013	07/01/2020
61075T-GH-5	MONROE CNTY N Y INDL DEV CORP REV			1	1FE	1,865,000	102.3900	1,909,574	1,865,000	1,865,000					3.946	3.946	JJ	36,796	73,593	09/11/2013	07/01/2021
61075T-GL-6	MONROE CNTY N Y INDL DEV CORP REV			1	1FE	2,300,000	105.4690	2,425,787	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	1FE	4,745,000	106.6350	5,059,831	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	1FE	4,315,000	108.0900	4,664,084	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	1FE	2,620,000	102.0470	2,673,631	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	1FE	3,095,000	107.7550	3,335,017	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	1FE	1,270,000	92.9460	1,180,414	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	1FE	965,000	93.3210	900,548	965,000	965,000					3.452	3.452	JJ	16,656	33,312	10/19/2016	01/01/2032
64989K-FB-7	NEW YORK ST PWR AUTH REV			1	1FE	4,329,080	109.5130	4,380,520	4,000,000	4,119,920		(21,166)			5.549	4.850	MN	28,362	221,960	05/16/2011	11/15/2023
650116-BE-5	NEW YORK TRANSN DEV CORP SPL FAC REV			1	2FE	2,600,000	97.3990	2,532,374	2,600,000	2,600,000					3.573	3.573	JJ	46,449	92,898	05/18/2016	07/01/2029
650116-BF-2	NEW YORK TRANSN DEV CORP SPL FAC REV			1	2FE	2,040,000	97.6590	1,992,244	2,040,000	2,040,000					3.673	3.673	JJ	37,465	74,929	05/18/2016	07/01/2030
658196-H9-4	NORTH CAROLINA EASTN MUN PWR AGY PWR SYS			2	1FE	4,402,820	122.5140	5,139,462	4,195,000	4,291,861		(10,094)			6.580	6.169	JJ	138,016	276,031	05/16/2003	01/01/2026
65819W-AH-6	NORTH CAROLINA EASTN MUN PWR AGY REV			1	1FE	3,327,324	103.5780	3,418,074	3,300,000	3,316,442		(3,301)			3.808	3.687	JJ	62,832	125,664	07/21/2015	07/01/2023
65819W-AJ-2	NORTH CAROLINA EASTN MUN PWR AGY REV			1	1FE	12,695,000	104.5360	13,270,845	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	1FE	5,845,000	105.1810	6,147,829	5,845,000	5,845,000					4.058	4.058	JJ	118,595	237,190	07/16/2015	07/01/2025
67756A-2N-1	OHIO ST HIGHER EDL FAC COMMN REV			1	1FE	3,730,000	101.7460	3,795,126	3,730,000	3,730,000					3.679	3.679	JJ	68,613	137,227	11/16/2011	01/01/2021
67756A-2P-6	OHIO ST HIGHER EDL FAC COMMN REV			1	1FE	7,695,000	103.1350	7,936,238	7,695,000	7,695,000					3.849	3.849	JJ	148,090	296,181	11/16/2011	01/01/2022
67756A-2Q-4	OHIO ST HIGHER EDL FAC COMMN REV			1	1FE	8,605,000	104.1740	8,964,173	8,605,000	8,605,000					4.000	4.000	JJ	172,100	344,200	11/16/2011	01/01/2023
679088-FP-4	OKLAHOMA ST CAPITOL IMPT AUTH ST FACS RE			2	1FE	14,500,378	100.3470	14,771,078	14,720,000	14,500,528		151			4.354	4.445	JJ	156,667		12/07/2018	07/01/2048
709193-LY-0	PENNSYLVANIA ST INDL DEV AUTH REV			1	1FE	9,665,000	100.3970	9,703,370	9,665,000	9,665,000					3.556	3.556	JJ	171,844	343,687	04/02/2015	07/01/2024
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH REV			1	1FE	2,856,000	99.6730	2,846,661	2,856,000	2,856,000					2.967	2.967	JJ	42,369	90,108	04/02/2015	07/01/2021
73358W-AG-9	PORT AUTH N Y & N J				1FE	22,615,501	102.3010	20,828,484	20,360,000	20,646,738		(303,738)			5.309	3.727	JD	90,076	1,080,912	07/24/2012	12/01/2019
73358W-AH-7	PORT AUTH N Y & N J				1FE	8,249,568	114.2030	7,406,065	6,485,000	7,415,302		(140,993)			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				2FE	7,485,000	108.6420	8,131,854	7,485,000	7,485,000					6.300	6.298	MS	157,185	471,555	08/14/2003	09/01/2025
783186-NH-8	RUTGERS ST UNIV N J			1	1FE	8,656,608	120.9140	8,615,123	7,125,000	8,518,820		(38,711)			5.665	4.260	MN	67,272	403,631	05/31/2017	05/01/2040
783186-QX-0	RUTGERS ST UNIV N J			1	1FE	2,350,000	99.7440	2,343,984	2,350,000	2,350,000					2.642	2.641	MN	10,348	62,087	06/14/2013	05/01/2020
783186-QY-8	RUTGERS ST UNIV N J			1	1FE	1,000,000	100.4000	1,004,000	1,000,000	1,000,000					3.028	3.027	MN	5,047	30,280	06/14/2013	05/01/2021
783186-QZ-5	RUTGERS ST UNIV N J			1	1FE	3,230,000	100.7720	3,254,936	3,230,000	3,230,000					3.178	3.177	MN	17,108	102,649	06/14/2013	05/01/2022
783186-RA-9	RUTGERS ST UNIV N J			1	1FE	1,145,000	101.1470	1,158,133	1,145,000	1,145,000					3.378	3.377	MN	6,446	38,678	06/14/2013	05/01/2023
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING AUTH REV			2	2FE	1,346,289	100.1300	1,386,801	1,385,000	1,366,588		3,195			6.140	6.460	JD	7,087	92,254	12/12/2003	12/01/2023
792905-DR-9	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1FE	7,065,000	100.7000	7,114,455	7,065,000	7,065,000					3.293	3.293	JJ	116,325	232,650	05/29/2015	07/01/2022
792905-DS-7	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1FE	3,295,000	101.2290	3,335,496	3,295,000	3,295,000					3.539	3.539	JJ	58,305	116,610	05/29/2015	07/01/2023
792905-DT-5	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1FE	12,545,000	102.1660	12,816,725	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	1FE	5,000,000	103.0850	5,154,250	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	1FE	4,000,000	103.3060	4,132,240	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	1FE	2,275,000	103.5510	2,355,785	2,275,000	2,275,000					4.189	4.189	JJ	47,650	95,300	05/29/2015	07/01/2027
85732P-BZ-2	STATE PUB SCH BLDG AUTH PA REV			1	1FE	2,517,884	109.6910	2,588,708	2,360,000	2,487,701		(11,814)			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	1FE	8,147,400	110.0300	8,252,250	7,500,000	8,049,804		(39,461)			5.088	4.229	MS	112,360	381,600	06/15/2016	09/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
873521-AT-5	TACOMA WASH LEASE REV				1FE	9,540,000	111.9380	10,678,885	9,540,000	9,540,000					9.350	9.342	MS	262,642	989,960	03/28/1990	03/15/2022
875301-FA-6	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R			1	1FE	2,500,000	99.8980	2,497,450	2,500,000	2,500,000					2.490	2.490	JJ	31,125	62,250	12/13/2012	07/01/2019
875301-FB-4	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R			1	1FE	2,000,000	99.5520	1,991,040	2,000,000	2,000,000					2.840	2.840	JJ	28,400	56,800	12/13/2012	07/01/2020
875301-FC-2	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R			1	1FE	1,250,000	98.5910	1,232,388	1,250,000	1,250,000					3.040	3.040	JJ	19,000	38,000	12/13/2012	07/01/2021
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R			1	1FE	1,500,000	99.5550	1,493,325	1,500,000	1,500,000					3.190	3.190	JJ	23,925	47,850	12/13/2012	07/01/2022
875301-FK-4	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R			1	1FE	3,240,000	98.0910	3,178,148	3,240,000	3,240,000					3.040	3.040	JJ	49,248	98,496	12/13/2012	07/01/2021
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1	988,820	124.4227	1,244,227	1,000,000	990,800		379			5.250	5.323	MS	15,458	52,500	09/16/2009	09/15/2039
91412H-BU-6	UNIVERSITY CALIF REVS			1,2	1FE	11,600,280	101.9170	11,720,455	11,500,000	11,599,818		(462)			4.428	4.314	MN	65,067		12/07/2018	05/15/2048
927063-CG-0	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1FE	1,545,000	100.0310	1,545,479	1,545,000	1,545,000					3.088	3.086	AO	11,927	47,710	09/25/2014	10/01/2019
927063-CH-8	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1FE	6,364,750	103.2190	6,451,188	6,250,000	6,320,145		(10,666)			4.156	3.934	AO	64,938	259,750	09/22/2015	10/01/2024
927063-CJ-4	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1FE	5,000,000	108.2220	5,411,100	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	1FE	3,073,930	106.0240	3,180,720	3,000,000	3,055,976		(4,026)			4.756	4.531	AO	35,670	142,680	01/15/2015	10/01/2029
927063-CR-6	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1FE	1,700,000	102.3340	1,739,678	1,700,000	1,700,000					3.956	3.955	AO	16,813	67,252	09/25/2014	10/01/2023
95648X-AN-5	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER				1FE	2,000,000	113.3940	2,267,880	2,000,000	2,000,000					6.070	6.069	JJ	60,700	121,400	01/14/2004	07/01/2026
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1FE	2,292,893	111.8850	2,573,355	2,300,000	2,296,746		555			5.700	5.724	MN	21,850	131,100	12/10/2003	05/01/2026
977100-DQ-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1FE	1,840,000	95.4610	1,756,482	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	1FE	10,000,000	93.0840	9,308,400	10,000,000	10,000,000					3.294	3.294	MN	54,900	329,400	08/03/2016	05/01/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						707,481,866	XXX	725,015,734	698,627,155	711,382,349		(558,382)			XXX	XXX	XXX	10,288,307	27,986,030	XXX	XXX
31288E-Y3-5	FH C76130 - RMBS				4 1	36,743	101.6376	37,580	36,974	36,812		2			5.000	5.111	MON	154	1,856	02/13/2003	02/01/2033
31288G-Q2-1	FH C77673 - RMBS				4 1	366,182	106.5927	392,778	368,485	366,184		(238)			5.000	5.160	MON	1,535	18,822	02/13/2003	03/01/2033
31288W-EB-9	FH 406430 - RMBS				4 1	5,740	102.0561	5,880	5,762	5,760		20			4.125	4.266	MON	40	207	03/26/1992	03/01/2022
312906-J5-0	FHR 198 Z - CMO/RMBS				4 1	3,738	100.9523	4,277	4,237	4,117		(26)			8.500	15.527	MON	50	408	08/15/1991	09/15/2022
312916-FL-8	FHR 1526 L - CMO/RMBS				4 1	138,311	104.9381	159,935	152,409	149,649		785			6.500	7.962	MON	826	10,166	06/01/1993	06/15/2023
312916-ZY-8	FHR 1562 Z - CMO/RMBS				4 1	285,304	106.7767	322,828	302,339	297,185		580			7.000	8.110	MON	1,764	22,392	01/10/2001	07/15/2023
31292G-L8-7	FH C00351 - RMBS				4 1	7,166	109.7393	7,924	7,221	7,183		(4)			8.000	8.240	MON	48	591	09/06/1994	07/01/2024
31296L-PK-1	FH A12226 - RMBS				4 1	119,779	106.5912	128,976	121,001	119,961		(155)			5.000	5.219	MON	504	6,205	12/23/2003	08/01/2033
3133T0-J7-0	FHR 1578 K - CMO/RMBS				4 1	72,141	105.4491	79,937	75,806	74,911		96			6.900	7.593	MON	436	5,447	10/13/2000	09/15/2023
3133T0-VX-9	FHR 1560 Z - CMO/RMBS				4 1	1,328,591	106.1095	1,537,922	1,449,373	1,410,805		1,491			7.000	8.725	MON	8,455	106,452	03/22/2002	08/15/2023
3133T0-Y6-5	FHR 1572 ZZ - CMO/RMBS				4 1	349,123	106.8857	415,968	389,171	363,226		(12,022)			7.000	11.067	MON	2,270	31,713	01/10/1997	09/15/2023
3133T2-4T-4	FHR 1648 G - CMO/RMBS				4 1	69,778	102.0058	87,535	85,814	84,000		163			6.000	8.313	MON	429	5,638	04/14/1994	12/15/2023
3133T3-3F-3	FHR 1676 KZ - CMO/RMBS				4 1	773,458	105.1517	889,839	846,243	823,850		3,345			6.500	8.336	MON	4,584	57,825	12/15/1999	02/15/2024
3133T4-DK-9	FHR 1685 J - CMO/RMBS				4 1	507,389	107.1052	648,883	605,837	586,538		4,417			6.000	8.316	MON	3,029	37,725	03/08/1996	02/15/2024
3133T4-V6-0	FHR 1709 Z - CMO/RMBS				4 1	927,198	105.1999	1,097,676	1,043,420	999,976		6,318			6.500	9.954	MON	5,652	71,124	04/28/1994	03/15/2024
3133T5-MS-9	FHR 1731 H - CMO/RMBS				4 1	213,665	105.9604	287,037	270,891	261,217		1,986			6.250	8.683	MON	1,411	17,415	05/01/1994	05/15/2024
3133T5-N7-4	FHR 1755 N - CMO/RMBS				4 1	38,041	102.9498	53,465	51,933	49,784		771			6.000	10.572	MON	260	3,205	12/20/1994	10/15/2024
3133T6-QN-4	FHR 1806 D - CMO/RMBS				4 1	61,690	109.1921	72,431	66,333	64,791		(335)			6.500	7.829	MON	359	4,771	12/08/1995	12/15/2025
3133T6-SH-5	FHR 1811 G - CMO/RMBS				4 1	57,771	107.9806	66,673	61,746	60,136		(661)			6.500	7.875	MON	334	4,183	02/01/1996	01/15/2026
3133T6-T7-6	FHR 1843 Z - CMO/RMBS				4 1	290,575	106.4731	355,681	334,057	317,074		2,035			7.000	10.884	MON	1,949	24,362	06/20/1996	04/15/2026
3133T7-PN-3	FHR 1871 Z - CMO/RMBS				4 1	52,041	108.5414	62,344	57,438	55,257		227			7.000	9.110	MON	335	4,168	08/20/1996	08/15/2026
3133T8-LK-1	FHR 1910 ZU - CMO/RMBS				4 1	704,563	112.4873	771,876	686,189	692,232		(421)			8.000	7.536	MON	4,575	56,871	06/29/1999	11/15/2026
3133T8-XJ-1	FHR 1941 E - CMO/RMBS				4 1	84,177	113.4141	98,247	86,627	85,725		18			7.500	7.991	MON	541	6,683	03/18/1997	02/15/2027
3133TB-WG-1	FHR 1995A PD - CMO/RMBS				4 1	341,052	110.2873	403,162	365,556	354,755		(334)			6.500	7.603	MON	1,980	24,438	08/29/2000	09/20/2026
3133TG-E9-6	FHR 2086 GB - CMO/RMBS				4 1	98,402	108.7885	114,895	105,613	102,943		472			6.000	7.046	MON	528	6,391	08/21/2001	09/15/2028
3133TK-G7-9	FHR 2141 E - CMO/RMBS				4 1	124,661	109.1996	145,763	133,483	127,847		111			6.600	8.225	MON	734	8,990	07/30/1999	04/15/2029
3133TP-QW-2	FHR 2252 PE - CMO/RMBS				4 1	210,268	117.9483	248,473	210,663	210,118		(64)			7.500	7.605	MON	1,317	16,022	10/31/2000	09/15/2030
3133TT-TT-8	FHR 2330 PZ - CMO/RMBS				4 1	1,032,591	109.5203	1,214,525	1,108,949	1,073,977		1,336			6.500	7.682	MON	6,007	73,410	06/19/2001	06/15/2031
31358J-BJ-9	FNR 91119 Z - CMO/RMBS				4 1	72,375	104.7431	84,341	80,521	78,385		262			8.500	11.320	MON	570	7,283	09/01/1991	09/25/2021
31358P-HT-7	FNR G9235 E - CMO/RMBS				4 1	78,418	100.0786	76,925	76,865	76,718		(180)			7.500	7.197	MON	480	6,138	08/03/1998	07/25/2022
31358U-2K-1	FNR 9350 PZ - CMO/RMBS				4 1	834,119	107.2007	948,242	884,548	866,505		88			7.000	8.252	MON	5,160	64,956	06/03/1993	05/25/2023
31358U-7D-2	FNR 9370 Z - CMO/RMBS				4 1	168,236	106.2855	197,165	185,505	179,994		465			6.900	8.787	MON	1,067	13,694	01/31/2000	05/25/2023
31358U-MV-5	FNR G9315 H - CMO/RMBS				4 1	288,847	103.1417	299,750	290,620	288,965		(347)			7.250	7.470	MON	1,756	22,275	04/28/1998	04/25/2023
31359A-2P-3	FNR 93104 E - CMO/RMBS				4 1	76,110	105.9401	88,742	83,766	81,939		26			6.500	7.953	MON	454	5,718	07/01/1993	07/25/2023
31359A-UG-2	FNR 9396 PZ - CMO/RMBS				4 1	77,079	105.9126	84,914	80,174	78,954					7.000	7.807	MON	468	5,832	10/24/2003	06/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS				4 1	571,009	106.1522	624,961	588,740	581,469		(71)			7.000	7.605	MON	3,434	42,836	08/06/1993	08/25/2023
31359B-TX-5	FNR 93127 H - CMO/RMBS				4 1	38,997	105.5598	44,920	42,554	41,457		129			6.500	8.108	MON	231	2,850	03/31/2000	07/25/2023
31359B-VY-0	FNR 93130 M - CMO/RMBS				4 1	338,492	105.0259	411,698	391,997	381,540		(736)			6.500	8.185	MON	2,123	26,646	02/28/2000	08/25/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and 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
31359D-3U-5	FNR 93163 ZA - CMO/RMBS			4	1	107,145	106.9631	119,167	111,409	109,678		(89)			7.000	7.803	MON	650	8,153	04/27/2000	09/25/2023
31359D-JT-1	FNR 93156 ZB - CMO/RMBS			4	1	597,444	107.0025	667,904	624,195	613,669		258			7.000	7.909	MON	3,641	45,445	06/08/1999	09/25/2023
31359D-YS-6	FNR G9331 PW - CMO/RMBS			4	1	3,297,283	105.5379	3,393,975	3,215,882	3,215,180		(4,875)			7.000	6.821	MON	18,759	235,030	09/01/1993	09/25/2023
31359D-Z4-8	FNR 93187 LA - CMO/RMBS			4	1	1,855,228	105.0157	1,995,106	1,899,817	1,884,600		(1,510)			6.500	6.830	MON	10,291	128,552	09/01/1993	09/25/2023
31359E-HA-2	FNR 93183 KA - CMO/RMBS			4	1	945,360	105.1239	1,017,441	967,849	960,042		(778)			6.500	6.835	MON	5,243	65,513	03/07/1997	10/25/2023
31359F-TF-5	FNR 93223 PZ - CMO/RMBS			4	1	88,984	104.0268	98,852	95,025	92,791		(257)			6.500	7.843	MON	515	6,575	03/29/2000	12/25/2023
31359G-ER-3	FNR 93225E OK - CMO/RMBS			4	1	594,263	105.3056	787,420	747,747	713,277		982			6.500	9.324	MON	4,050	50,949	12/12/1997	12/25/2023
31359H-5D-2	FNR 9493 PN - CMO/RMBS			4	1	578,129	107.8251	644,516	597,742	591,016		(669)			8.000	8.539	MON	3,985	50,260	08/09/1994	02/25/2024
31359K-PQ-4	FNR 9632 PJ - CMO/RMBS			4	1	158,500	107.1601	173,094	161,529	160,014		(62)			7.000	7.372	MON	942	11,807	06/08/1999	08/25/2026
31359L-KA-2	FNR G9413 ZA - CMO/RMBS			4	1	1,073,240	106.5392	1,323,715	1,242,468	1,195,470		1,596			7.000	9.864	MON	7,248	92,854	11/10/1994	11/17/2024
3136AF-AZ-7	FNR 1379A VB - CMO/RMBS			4	1	6,374,241	101.8000	6,930,236	6,807,700	6,551,266		37,797			3.500	4.264	MON	19,856	238,269	09/10/2013	01/25/2032
3136AH-2K-5	FNR 143A VB - CMO/RMBS			4	1	8,719,440	98.0814	9,098,030	9,276,000	8,929,338		42,409			3.000	3.627	MON	23,190	278,280	02/27/2014	04/25/2037
3136AH-3K-4	FNR 147B VB - CMO/RMBS			4	1	11,677,291	101.0045	11,659,775	11,543,816	11,615,099		(15,268)			3.500	3.367	MON	33,669	404,034	07/31/2014	06/25/2034
3136AK-YF-4	FNR 1456A VB - CMO/RMBS			4	1	1,898,359	102.3202	1,923,619	1,880,000	1,887,462		(2,941)			3.500	3.350	MON	5,483	65,800	09/10/2014	09/25/2034
31371N-MG-7	FN 256959 - RMBS			4	1	377,476	107.5141	402,071	373,970	376,936		(136)			6.000	5.773	MON	1,870	22,798	10/29/2007	11/01/2037
31377T-SZ-0	FN 386736 - CMBS/RMBS			4	1	3,033,123	109.5365	3,300,715	3,013,348	3,051,779		30,284			5.480	6.544	MON	14,220	167,932	11/20/2003	01/01/2034
3137A4-HG-5	FHR 3772G HB - CMO/RMBS			4	1	11,640,070	101.3985	12,752,842	12,576,955	12,304,603		82,857			3.500	4.703	MON	36,683	445,587	01/10/2011	12/15/2025
3137AF-ZL-9	FHR 3949B JM - CMO/RMBS			4	1	4,999,444	100.4084	5,060,583	5,040,000	5,019,240		3,110			3.000	3.095	MON	12,600	151,200	11/02/2011	10/15/2026
3137B0-ZC-1	FHR 4182A PV - CMO/RMBS			4	1	2,272,566	98.2083	2,193,463	2,233,480	2,256,221		(3,795)			3.000	2.690	MON	5,584	67,638	10/03/2013	05/15/2026
3137BA-G7-1	FHR 4323B WB - CMO/RMBS			4	1	1,989,106	102.9137	2,031,194	1,973,687	1,983,124		(1,525)			3.500	3.429	MON	5,757	69,079	06/03/2014	04/15/2029
3137BD-3U-8	FHR 4379C VB - CMO/RMBS			4	1	9,975,406	101.9510	9,950,422	9,760,000	9,871,615		(22,854)			3.500	3.246	MON	28,467	341,600	08/20/2014	08/15/2039
3137BM-V2-9	FHR 4552 AV - CMO/RMBS			4	1	5,051,439	102.6105	4,826,592	4,703,799	4,979,202		(35,226)			3.500	2.036	MON	13,719	165,951	04/26/2016	06/15/2027
3137BN-CJ-1	FHR 4558B VA - CMO/RMBS			4	1	4,642,289	101.1511	4,371,294	4,321,549	4,575,304		(33,637)			3.500	2.010	MON	12,605	152,452	04/26/2016	07/15/2027
3137FC-6Q-2	FHR 4738A VC - CMO/RMBS			4	1	2,199,720	100.3125	2,214,901	2,208,000	2,199,877		157			3.500	3.548	MON	6,440	51,520	04/03/2018	03/15/2038
3137GA-TA-5	FHR 3742B EM - CMO/RMBS			4	1	2,750,356	101.3989	2,894,667	2,854,732	2,821,411		6,247			3.500	4.132	MON	8,326	101,960	12/01/2010	10/15/2025
31381G-U9-7	FN 460608 - CMBS/RMBS			4	1	1,151,868	103.5314	1,106,770	1,069,019	1,080,725		(5,509)			6.150	5.295	MON	5,479	67,048	10/08/2002	03/01/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS			4	1	3,925,568	109.3635	4,573,872	4,182,268	4,045,128		2,693			5.500	6.375	MON	19,169	233,282	12/04/2002	11/25/2032
31393B-N9-2	FNR 0335K DZ - CMO/RMBS			4	1	35,887	101.1077	37,395	36,985	36,444		(67)			5.500	6.314	MON	170	2,145	04/14/2003	05/25/2033
31393D-VQ-1	FNR 0361A MZ - CMO/RMBS			4	1	5,784,322	107.4075	6,581,979	6,128,041	5,938,014		2,939			5.000	5.774	MON	25,534	311,366	07/09/2003	08/25/2033
31393E-2C-2	FNR 0385D PZ - CMO/RMBS			4	1	4,881,145	107.4897	6,019,960	5,600,499	5,311,859		(2,285)			5.000	6.236	MON	23,335	285,031	08/04/2003	09/25/2033
31393M-A9-2	FHR 2579B DB - CMO/RMBS			4	1	779,321	102.3887	920,475	899,000	867,916		8,016			4.000	5.146	MON	2,997	35,960	03/19/2003	03/15/2023
31393N-QM-4	FHR 2599 DZ - CMO/RMBS			4	1	54,145	102.9742	57,420	55,761	55,059		(180)			5.500	6.318	MON	256	3,350	04/14/2003	04/15/2033
31393T-S2-3	FNR 03109J PZ - CMO/RMBS			4	1	626,292	105.6438	664,631	629,124	625,646		(675)			6.000	6.144	MON	3,146	39,124	10/24/2003	11/25/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS			4	1	581,914	104.5238	647,027	619,024	601,697		(219)			5.000	6.187	MON	2,579	31,888	10/03/2003	07/15/2033
31393W-WZ-8	FHR 2638A CZ - CMO/RMBS			4	1	1,873,277	104.5223	2,012,923	1,925,831	1,900,512		(3,504)			5.000	5.533	MON	8,024	101,218	02/27/2004	07/15/2033
31393X-BJ-5	FNR 0412A WZ - CMO/RMBS			4	1	4,737,053	120.7128	5,866,003	4,859,471	4,755,957		12,353			6.000	6.322	MON	24,297	282,309	06/17/2004	03/25/2034
31394H-R4-5	FHR 2663C ZP - CMO/RMBS			4	1	389,511	108.9034	452,083	415,123	405,839		(349)			5.000	5.685	MON	1,730	21,489	03/11/2004	08/15/2033
31394K-CT-9	FHR 2690B TZ - CMO/RMBS			4	1	13,465,482	104.4846	16,314,241	15,614,021	14,776,383		44,787			4.500	6.286	MON	58,553	713,891	10/09/2003	10/15/2033
31394K-D3-5	FHR 2690A VZ - CMO/RMBS			4	1	8,913,368	106.5972	10,494,597	9,845,095	9,449,962		26,891			5.000	6.265	MON	41,021	498,688	10/03/2003	10/15/2033
31394K-N8-3	FHR 2686D KZ - CMO/RMBS			4	1	1,884,018	100.2704	2,273,756	2,267,625	2,112,667		20,806			4.500	6.797	MON	8,504	104,333	11/06/2003	10/15/2033
31394M-NH-9	FHR 2716E VZ - CMO/RMBS			4	1	2,835,948	107.6231	3,297,992	3,064,390	2,978,042		3,099			5.000	5.856	MON	12,768	155,810	12/30/2003	12/15/2033
31394R-VE-6	FHR 2758A KZ - CMO/RMBS			4	1	10,171,373	104.1268	10,854,642	10,424,442	10,302,445		(7,607)			5.500	5.856	MON	47,779	584,792	02/27/2004	03/15/2034
31394R-Y7-8	FHR 2761B QZ - CMO/RMBS			4	1	2,069,875	119.5175	2,456,085	2,055,000	2,060,802		(1,835)			6.000	5.985	MON	10,275	119,385	03/19/2004	03/15/2034
31395A-V4-4	FHR 2812B OG - CMO/RMBS			4	1	1,950,528	106.9921	2,358,092	2,203,987	2,121,551		(9,381)			5.000	6.161	MON	9,183	113,051	06/01/2004	06/15/2034
31397A-FM-0	FHR 3198B LZ - CMO/RMBS			4	1	7,722,985	111.8653	8,773,129	7,842,579	7,762,305		(11,526)			6.000	6.297	MON	39,213	486,819	09/15/2006	08/15/2036
31397S-2Z-6	FNR 1145F TY - CMO/RMBS			4	1	3,179,839	100.2681	3,524,424	3,515,000	3,377,958		32,115			3.000	4.128	MON	8,788	105,450	06/21/2011	05/25/2026
31397S-3E-2	FNR 1145G NY - CMO/RMBS			4	1	4,254,154	100.2590	4,745,260	4,733,000	4,543,833		44,402			3.000	4.159	MON	11,833	141,990	06/28/2011	05/25/2026
31397S-EZ-3	FNR 1126C EH - CMO/RMBS			4	1	3,297,701	100.3236	3,870,857	3,858,371	3,615,111		48,876			3.000	4.631	MON	9,646	115,751	04/06/2011	04/25/2026
31397S-H6-4	FNR 1146D MD - CMO/RMBS			4	1	1,615,252	104.4539	1,792,429	1,716,000	1,646,666		4,265			4.000	4.474	MON	5,720	68,640	05/23/2011	05/25/2041
31397U-6T-1	FNR 1162B NB - CMO/RMBS			4	1	4,414,413	101.8874	4,377,353	4,296,266	4,323,325		(8,880)			3.500	3.256	MON	12,531	150,975	08/26/2011	07/25/2026
31398F-XE-6	FNR 0996A JB - CMO/RMBS			4	1	1,048,121	102.7145	1,064,596	1,036,461	1,037,215		(1,572)			4.500	4.380	MON	3,887	46,641	11/18/2009	11/25/2024
31398M-LJ-3	FNR 1024B B - CMO/RMBS			4	1	3,487,031	101.0703	3,669,111	3,630,256	3,586,677		2,979			3.500	4.004	MON	10,588	130,276	06/07/2010	03/25/2025
31407N-B2-8	FN 835357 - RMBS			4	1	1,250,408	104.3814	1,383,215	1,325,155	1,238,573		(16,042)			4.500	5.973	MON	4,969	61,752	10/12/2005	09/01/2035
31410K-C3-6	FN 889390 - RMBS			4	1	303,733	102.8666	307,491	298,922	300,288		(898)			6.000	5.439	MON	1,495	18,670	07/25/2008	03/01/2023
31412U-H3-7	FN 935050 - RMBS			4	1	226,877	107.2666	236,275	220,269	226,031		(368)			5.000	4.450	MON	918	11,095	05/06/2009	03/01/2039
31413Y-J7-7	FN 959386 - RMBS			4	1	219,428	103.5462	220,830	213,267	215,130		(852)			5.500	4.773	MON	977	12,216	12/22/2008	12/01/2022
31413Y-L6-6	FN 959449 - RMBS			4	1	798,317	103.6647	804,339	775,905	784,951		(3,090)			5.500	4.533	MON	3,556	44,260	12/22/2008	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31414P-4Z-9	FN 972540 - RMBS			4	1	19,796	105.9080	20,392	19,254	19,736		(18)			5.500	4.911	MON	88	1,071	02/13/2009	02/01/2038
31416M-KD-5	FN AA3891 - RMBS			4	1	6,714	101.6899	6,650	6,540	6,654		(15)			5.000	4.629	MON	27	328	08/31/2009	03/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						195,695,386	XXX	214,192,056	205,351,510	201,511,254		270,973			XXX	XXX	XXX	768,677	9,345,040	XXX	XXX
31358S-6S-5	FNA 01M1 D - CMBS			4	1	2,869,946	102.2682	3,007,602	2,940,897	2,926,591		(8,680)			6.460	6.486	MON	15,832	194,005	07/19/2001	02/25/2031
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						2,869,946	XXX	3,007,602	2,940,897	2,926,591		(8,680)			XXX	XXX	XXX	15,832	194,005	XXX	XXX
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING, LLC			1	2	8,950,000	116.8262	10,455,945	8,950,000	8,950,000					5.937	5.936	AO	132,840	535,796	09/29/2003	10/01/2043
65537Y-AE-0	NON-PROFIT PFD FDG TR I VAR STS				6Z	37,000	3.5420	30,107	850,000	30,107	(41,811)	41,569			0.000	17.647	N/A			02/20/2007	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						8,987,000	XXX	10,486,052	9,800,000	8,980,107	(41,811)	41,569			XXX	XXX	XXX	132,840	535,796	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						915,034,198	XXX	952,701,444	916,719,562	924,800,301	(41,811)	(254,520)			XXX	XXX	XXX	11,205,656	38,060,871	XXX	XXX
000000-00-0	.CLO 4.86 12/31/37 CLOVER US BLOCK|.CLO				2Z	6,800,000	100.9396	6,863,893	6,800,000	6,800,000					4.860	4.861	MJSD	62,424		10/17/2018	12/31/2037
000000-00-0	REYES HOLDINGS, L.L.C.				2Z	13,600,000	100.4700	13,663,920	13,600,000	13,600,000					4.410	4.410	N/A	29,988		11/15/2018	12/13/2025
000000-00-0	REYES HOLDINGS, L.L.C.				2Z	15,300,000	100.5376	15,382,253	15,300,000	15,300,000					4.220	4.220	N/A	32,283		11/15/2018	12/13/2023
000000-00-0	DAIRY FARMERS OF AMERICA, INC.				2Z	13,900,000	100.0000	13,900,000	13,900,000	13,900,000					4.750	4.750	JJ			11/20/2018	01/03/2028
000000-00-0	.LST 5.23 10/31/34 LONGITUDINAL|.LST 5.2				2Z	2,800,000	100.0000	2,800,000	2,800,000	2,800,000					5.230	5.229	N/A	38,397		12/17/2018	10/31/2034
000000-00-0	.LST 5.23 10/31/33 LONGITUDINAL|.LST 5.2				2Z	20,900,000	100.4581	20,995,743	20,900,000	20,900,000					5.230	5.230	N/A			12/14/2018	10/31/2033
00003#-AB-9	A&E TELEVISION NETWORKS, LLC				1	8,300,000	100.9326	8,377,406	8,300,000	8,300,000					3.630	3.629	N/A	107,962	301,290	08/07/2012	08/22/2022
00003#-AC-7	A&E TELEVISION NETWORKS, LLC				1	14,000,000	100.9129	14,127,806	14,000,000	14,000,000					3.780	3.780	FA	211,680	529,200	08/07/2012	08/22/2024
00003#-AD-5	A&E TELEVISION NETWORKS, LLC				1	11,000,000	99.9057	10,989,627	11,000,000	11,000,000					3.980	3.980	FA	175,120	437,800	08/07/2012	08/22/2027
00036A-AB-1	AARP				1FE	4,958,850	135.6529	6,782,645	5,000,000	4,973,865		2,945			7.500	7.565	MN	62,500	375,000	05/01/2001	05/01/2031
00037B-AB-8	ABB FINANCE (USA) INC		C	1	1FE	28,485,050	97.7884	28,358,636	29,000,000	28,810,688		53,611			2.875	3.081	MN	122,747	833,750	02/04/2013	05/08/2022
00038A-AB-9	ABB TREASURY CENTER (USA) INC		C	1	1FE	24,294,743	101.6459	23,988,432	23,600,000	23,809,124		(79,791)			4.000	3.619	JD	41,956	944,000	04/25/2012	06/15/2021
00077T-AB-0	ABN AMRO BANK N.V., NEW YORK BRANCH		C		3FE	1,771,170	138.7594	2,775,188	2,000,000	1,772,638		736			7.125	8.041	AO	30,083	142,500	09/26/2000	10/15/2093
00108W-AG-5	AEP TEXAS INC			1,2	1FE	14,949,467	100.6130	15,091,950	15,000,000	14,951,911		2,444			3.950	3.991	JD	49,375	276,613	12/21/2018	06/01/2028
0010EQ-A#-3	AEP TEXAS NORTH COMPANY				1	15,000,000	99.0469	14,857,035	15,000,000	15,000,000					3.090	3.089	N/A	157,488	463,500	04/03/2013	02/28/2023
00111@-AA-2	AES HAWAII, INC.			9	5	3,225,996	105.4385	3,401,442	3,225,996	3,225,996					6.870	6.870	MJSD	56,022	175,083	07/29/2003	06/30/2022
00115A-AF-6	AEP TRANSMISSION COMPANY LLC			1,2	1FE	28,539,607	95.7655	27,286,464	28,493,000	28,540,210		161			4.000	3.988	JD	94,977	1,139,720	08/24/2017	12/01/2046
001192-AL-7	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2FE	15,253,196	98.4773	14,860,225	15,090,000	15,208,060		(14,984)			3.875	3.741	MN	74,716	584,738	12/01/2015	11/15/2025
00130H-BU-8	AES CORP			1,2	3FE	295,000	98.5000	290,575	295,000	295,000					5.500	5.498	MS	4,777	16,225	03/04/2014	03/15/2024
00130H-BX-2	AES CORP			1,2	3FE	1,025,600	101.5000	1,025,150	1,010,000	1,021,993		(1,150)			6.000	5.796	MN	7,743	60,600	03/09/2018	05/15/2026
00130H-BY-0	AES CORP			1,2	3FE	1,362,900	96.2500	1,304,188	1,355,000	1,362,361		(539)			5.125	5.045	MS	23,148	60,774	03/14/2018	09/01/2027
00130H-CA-1	AES CORP			1,2	3FE	585,000	97.5000	570,375	585,000	585,000					4.500	4.498	MS	7,751	13,163	03/15/2018	03/15/2023
001546-AU-4	AK STEEL CORP			1,2	4FE	1,753,045	77.0000	1,332,100	1,730,000	1,752,117		(1,315)			7.000	6.831	MS	35,657	115,500	08/13/2018	03/15/2027
001546-AV-2	AK STEEL CORP			1,2	4FE	845,000	76.5000	646,425	845,000	845,000					6.375	6.373	AO	11,372	53,869	08/02/2017	10/15/2025
00165C-AB-0	AMC ENTERTAINMENT HOLDINGS INC		C	1,2	4FE	600,000	85.8750	515,250	600,000	600,000					5.875	5.874	MN	4,504	35,250	07/06/2017	11/15/2026
00165C-AD-6	AMC ENTERTAINMENT HOLDINGS INC		C	1,2	4FE	200,000	85.8750	171,750	200,000	200,000					6.125	6.124	MN	1,565	12,250	07/12/2017	05/15/2027
00206R-GF-3	AT&T INC			1,2	2FE	6,485,829	110.2585	7,176,726	6,509,000	6,493,143		6,382			7.850	7.940	JJ	235,608	510,957	12/04/2017	01/15/2022
00206R-HC-9	AT&T INC			1	1FE	44,431,964	110.8460	49,880,700	45,000,000	44,443,139		11,105			7.000	7.088	JD	262,500	3,150,000	12/04/2017	12/01/2095
00213M-AG-9	APX GROUP INC			1,2	4FE	1,589,438	96.0000	1,411,200	1,470,000	1,530,575		(49,544)			8.875	4.232	JD	10,872	97,847	10/26/2017	12/01/2022
002824-AY-6	ABBOTT LABORATORIES			1	2FE	14,884,200	108.3240	16,248,600	15,000,000	14,902,158		3,210			5.300	5.352	MN	75,083	795,000	05/24/2010	05/27/2040
002824-BF-6	ABBOTT LABORATORIES			1,2	2FE	15,944,133	98.7082	15,984,806	16,194,000	15,960,869		16,736			3.750	3.964	MN	52,293	976,120	05/31/2018	11/30/2026
002824-BM-1	ABBOTT LABORATORIES			1,2	2FE	36,193,907	100.1929	36,119,540	36,050,000	36,167,534		(14,459)			3.875	3.817	MS	411,320	1,396,938	03/06/2017	09/15/2025
00287Y-AL-3	ABBVIE INC			1	2FE	51,971,101	96.9782	50,428,664	52,000,000	51,977,503		6,325			2.900	2.912	MN	230,389	1,508,000	07/29/2014	11/06/2022
00287Y-AM-1	ABBVIE INC			1	2FE	13,993,350	87.7720	13,165,800	15,000,000	13,999,719		6,369			4.400	4.875	MN	100,833	330,000	10/12/2018	11/06/2042
00287Y-AQ-2	ABBVIE INC			1,2	2FE	7,389,550	96.0201	6,721,407	7,000,000	7,280,268		(41,238)			3.600	2.882	MN	32,900	252,000	04/11/2016	05/14/2025
00287Y-AT-6	ABBVIE INC			1,2	2FE	38,025,790	98.9265	37,690,997	38,100,000	38,078,945		15,263			2.500	2.541	MN	124,354	952,500	05/05/2015	05/14/2020
00287Y-AX-7	ABBVIE INC			1,2	2FE	9,998,700	96.0110	9,601,100	10,000,000	9,999,328		337			2.850	2.852	MN	37,208	285,000	05/09/2016	05/14/2023
00287Y-BE-8	ABBVIE INC			1	2FE	19,965,600	99.9107	19,982,140	20,000,000	19,969,027		3,427			3.375	3.431	MN	193,125		09/13/2018	11/14/2021
00507U-AF-8	ACTAVIS FUNDING SCS		C	1,2	2FE	44,099,674	98.7492	43,449,648	44,000,000	44,060,367		(9,910)			3.850	3.820	JD	75,289	1,694,000	11/12/2014	06/15/2024
00507U-AP-6	ACTAVIS FUNDING SCS		C	1,2	2FE	7,499,625	99.6103	7,470,773	7,500,000	7,500,016		187			3.000	3.000	MS	68,125	225,000	03/03/2015	03/12/2020
00507U-AR-2	ACTAVIS FUNDING SCS		C	1,2	2FE	30,840,453	98.6215	29,734,382	30,150,000	30,520,630		(114,452)			3.450	3.023	MS	306,274	1,040,175	04/05/2016	03/15/2022
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		C	1,2	4FE	1,932,372	76.6250	1,513,344	1,975,000	1,935,678		3,306			4.875	5.192	FA	36,373	73,247	04/02/2018	08/15/2026
007903-AX-5	ADVANCED MICRO DEVICES INC			1	4FE	672,000	107.0000	1,123,500	1,050,000	802,409		47,738			7.500	16.381	FA	29,750	78,750	06/07/2013	08/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
007903-BC-0	ADVANCED MICRO DEVICES INC			1,2	4FE	244,900	103.0000	406,850	395,000	280,493		12,725			7.000	14.907	JJ	13,825	27,650	10/16/2014	07/01/2024
008685-AB-5	AHOLD FINANCE U.S.A., INC.		C	1	2FE	28,556,533	118.6066	29,888,863	25,200,000	27,471,845		(155,800)			6.875	5.707	MN	288,750	1,732,500	12/03/2010	05/01/2029
00912X-AN-4	AIR LEASE CORP			1,2	2FE	10,146,599	98.5465	9,953,197	10,100,000	10,144,243		(2,356)			4.250	4.160	MS	126,390	214,625	08/21/2018	09/15/2024
00912X-AT-1	AIR LEASE CORP			1,2	2FE	26,095,782	93.7812	24,427,189	26,047,000	26,089,725		(8,267)			3.000	2.960	MS	230,082	781,410	11/06/2017	09/15/2023
00912X-AV-6	AIR LEASE CORP			1,2	2FE	14,563,929	88.5454	13,342,906	15,069,000	14,609,995		36,392			3.625	4.062	AO	136,563	417,473	04/17/2018	04/01/2027
00912X-AW-4	AIR LEASE CORP			1,2	2FE	4,764,594	94.8330	4,534,914	4,782,000	4,769,146		3,456			2.625	2.706	JJ	62,764	132,153	09/19/2017	07/01/2022
00912X-AX-2	AIR LEASE CORP			1,2	2FE	6,933,220	94.5950	6,621,650	7,000,000	6,947,115		12,635			2.750	2.950	JJ	88,764	125,660	11/13/2017	01/15/2023
00912X-AY-0	AIR LEASE CORP			1,2	2FE	9,289,300	87.5629	8,756,290	10,000,000	9,324,921		35,621			3.625	4.555	JD	30,208	181,250	05/30/2018	12/01/2027
00912X-BA-1	AIR LEASE CORP			1,2	2FE	12,531,788	92.0074	12,156,938	13,213,000	12,580,200		48,412			3.250	4.138	MS	143,141	160,875	09/05/2018	03/01/2025
00912X-BC-7	AIR LEASE CORP			1,2	2FE	8,349,805	97.8732	8,319,222	8,500,000	8,354,129		4,324			3.875	4.298	JJ	176,582		11/08/2018	07/03/2023
009279-AA-8	AIRBUS GROUP SE		C	1,2	1FE	82,564,949	95.7995	79,129,429	82,599,000	82,510,579		(37,759)			3.150	3.160	AO	585,420	2,286,869	11/06/2018	04/10/2027
009279-AC-4	AIRBUS GROUP SE		C	1,2	1FE	19,753,800	94.3429	18,868,580	20,000,000	19,762,868		5,917			3.950	4.020	AO	177,750	790,000	04/05/2017	04/10/2047
00928Q-AG-6	AIRCASTLE LTD			1	2FE	250,000	104.3750	260,938	250,000	250,000					7.625	7.615	AO	4,024	19,063	06/06/2012	04/15/2020
00928Q-AK-7	AIRCASTLE LTD			1	2FE	900,000	101.8750	916,875	900,000	900,000					6.250	6.250	JD	4,688	56,250	01/16/2013	12/01/2019
00973R-AC-7	AKER BP ASA		C	1,2	3FE	340,000	99.7857	339,271	340,000	340,000					5.875	5.877	MS	5,049	10,431	03/22/2018	03/31/2025
010392-FG-8	ALABAMA POWER CO			1	1FE	13,368,780	95.5340	12,419,420	13,000,000	13,344,574		(8,895)			4.100	3.924	JJ	245,772	533,000	02/24/2016	01/15/2042
010392-FL-7	ALABAMA POWER CO			1,2	1FE	3,421,391	97.2168	3,295,650	3,390,000	3,419,715		(536)			4.150	4.094	FA	53,148	140,685	02/17/2016	08/15/2044
010392-FP-8	ALABAMA POWER CO			1,2	1FE	13,151,822	100.1487	13,259,688	13,240,000	13,156,928		2,309			4.300	4.340	JJ	283,079	569,320	01/08/2016	01/02/2046
010392-FQ-6	ALABAMA POWER CO			1,2	1FE	6,344,788	97.0414	6,351,360	6,545,000	6,345,770		982			2.450	3.449	MS	40,534		12/21/2018	03/30/2022
010392-FR-4	ALABAMA POWER CO			1,2	1FE	4,358,160	91.3491	4,195,664	4,593,000	4,362,112		3,952			3.700	3.995	JD	14,162	180,798	03/08/2018	12/01/2047
012873-AH-8	ENCANA CORP		C	1	2FE	9,939,900	120.7622	12,076,220	10,000,000	9,962,937		5,131			8.125	8.173	MS	239,236	812,500	09/12/2000	09/15/2030
013716-AU-9	ALCAN INC.		C	1	1FE	1,976,140	121.1928	2,423,856	2,000,000	1,983,345		1,006			6.125	6.211	JD	5,444	122,500	12/03/2003	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC		C	1	1FE	9,079,800	112.5178	11,251,780	10,000,000	9,276,539		26,097			5.750	6.472	JD	47,917	575,000	04/18/2008	06/01/2035
013822-AA-9	ALCOA NEDERLAND HOLDING BV			1,2	3FE	875,000	102.3750	895,781	875,000	875,000					6.750	6.747	MS	14,930	59,063	09/22/2016	09/30/2024
013822-AB-7	ALCOA NEDERLAND HOLDING BV			1,2	3FE	875,000	103.2889	903,778	875,000	875,000					7.000	6.998	MS	15,483	61,250	09/22/2016	09/30/2026
013822-AC-5	ALCOA NEDERLAND HOLDING BV			1,2	3FE	1,000,000	95.5000	955,000	1,000,000	1,000,000					6.125	6.125	MN	7,826	30,285	05/14/2018	05/15/2028
01626P-AG-1	ALIMENTATION COUCHE TARD INC		C	1,2	2FE	5,389,065	90.1820	5,171,938	5,735,000	5,391,007		1,943			4.500	4.892	JJ	111,116		09/17/2018	07/26/2047
01626P-AH-9	ALIMENTATION COUCHE TARD INC		C	1,2	2FE	63,554,985	93.1638	60,058,044	64,465,000	63,575,420		28,696			3.550	3.734	JJ	985,330	1,462,405	08/27/2018	07/26/2027
01626P-AJ-5	ALIMENTATION COUCHE TARD INC		C	1,2	2FE	20,778,167	96.5873	20,054,421	20,763,000	20,774,275		(2,788)			2.700	2.684	JJ	241,370	560,601	09/21/2017	07/26/2022
017475-AC-8	CARDINAL HEALTH INC			2	2FE	10,506,387	110.5735	10,388,380	9,395,000	9,948,174		(53,413)			7.000	6.040	AO	138,837	657,650	01/14/2004	10/15/2026
01877K-AC-7	ALLIANCE PIPELINE L.P.		C	1	2FE	9,419,963	109.6587	9,902,181	9,030,000	9,146,463		(27,545)			7.877	7.452	JD	1,976	1,066,940	01/28/2004	12/31/2025
01877K-AD-5	ALLIANCE PIPELINE L.P.		C	1	2FE	559,616	97.8538	547,606	559,616	559,616					4.591	4.580	JD	71	43,409	05/20/2003	12/31/2025
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNERS LP			1	3FE	760,081	100.3750	732,738	730,000	757,922		(1,368)			7.500	7.016	MN	9,125	54,750	12/14/2017	05/01/2025
019736-AD-9	ALLISON TRANSMISSION INC			1,2	3FE	500,000	96.0000	480,000	500,000	500,000					5.000	4.999	AO	6,250	25,000	09/14/2016	10/01/2024
020039-AJ-2	ALLTEL CORPORATION			1	2FE	2,100,000	118.8121	2,564,363	2,000,000	2,343,538		35,901			6.800	10.287	MN	34,000	204,000	04/22/1999	05/01/2029
02005N-BF-6	ALLY FINANCIAL INC			2	3FE	1,398,247	99.5000	1,364,145	1,371,000	1,396,379		(3,110)			5.750	5.406	MN	8,978	78,833	09/12/2017	11/20/2025
02154C-AD-5	ALTICE FINANCING SA		C	1,2	4FE	1,061,250	95.8750	1,021,069	1,065,000	1,062,683		633			6.625	6.685	AO	17,639	70,556	06/24/2016	02/15/2023
02154V-AA-9	ALTICE SA		C	1,2	5FE	959,733	91.1250	906,694	995,000	962,501		2,768			7.750	8.896	FA	29,131		10/02/2018	05/15/2022
02156L-AA-9	ALTICE FRANCE SA		C	1,2	4FE	1,250,000	94.0000	1,175,000	1,250,000	1,250,000					8.125	8.129	FA	42,600		07/17/2018	02/01/2027
023135-AZ-9	AMAZON.COM INC			1,2	1FE	6,981,870	97.1885	6,803,195	7,000,000	6,985,391		2,675			2.800	2.840	FA	70,233	196,000	08/15/2017	08/22/2024
023135-BC-9	AMAZON.COM INC			1,2	1FE	11,973,529	96.5286	11,578,606	11,995,000	11,976,765		2,575			3.150	3.170	FA	135,394	377,843	08/15/2017	08/22/2027
023135-BF-2	AMAZON.COM INC			1,2	1FE	5,998,733	96.8338	5,758,706	5,947,000	5,996,700		(1,402)			3.875	3.810	FA	82,577	230,446	08/22/2017	08/22/2037
023135-BN-5	AMAZON.COM INC			1,2	1FE	52,422,404	109.6450	50,824,843	46,354,000	51,810,850		(597,178)			5.200	3.224	JD	187,476	2,160,158	08/29/2018	12/03/2025
02364W-BE-4	AMERICA MOVIL SAB DE CV		C	1	1FE	9,557,200	95.8039	9,580,390	10,000,000	9,557,789		589			4.375	4.687	JJ	200,521		12/13/2018	07/16/2042
02406P-AR-1	AMERICAN AXLE AND MANUFACTURING INC			1,2	4FE	1,500,000	91.1250	1,366,875	1,500,000	1,500,000					6.250	6.248	AO	23,438	93,750	03/09/2017	04/01/2025
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			1,2	4FE	780,000	95.0000	741,000	780,000	780,000					5.875	5.874	MN	5,855	23,422	05/01/2018	05/15/2026
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORP			2	1FE	26,932,806	97.5278	26,325,679	26,993,000	26,954,412		12,148			2.700	2.747	MS	238,888	728,811	02/28/2017	03/03/2022
03027X-AB-6	AMERICAN TOWER CORP			1	2FE	18,522,662	98.1196	17,733,155	18,073,000	18,403,260		(74,555)			3.500	3.021	JJ	265,322	632,555	05/16/2017	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP			1	2FE	8,786,712	103.3136	8,437,622	8,167,000	8,625,676		(79,445)			5.000	3.783	FA	154,266	408,350	12/01/2016	02/15/2024
03027X-AJ-9	AMERICAN TOWER CORP			1,2	2FE	10,869,952	99.8164	10,792,149	10,812,000	10,867,308		(2,645)			4.400	4.314	FA	179,719	237,864	07/31/2018	02/15/2026
03027X-AL-4	AMERICAN TOWER CORP			1	2FE	4,916,600	95.8162	4,790,810	5,000,000	4,949,643		15,774			2.250	2.597	JJ	51,875	112,500	11/09/2016	01/15/2022
03040W-AJ-4	AMERICAN WATER CAPITAL CORP			1,2	1FE	3,988,764	99.1256	3,548,696	3,580,000	3,963,416		(10,196)			4.300	3.618	JD	12,828	153,940	06/09/2016	12/01/2042
03040W-AK-1	AMERICAN WATER CAPITAL CORP			1,2	1FE	43,824,440	101.4253	44,627,132	44,000,000	43,903,691		18,434			3.850	3.897	MS	564,667	1,694,000	11/08/2013	03/01/2024
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1,2	1FE	20,965,299	98.5692	20,318,069	20,613,000	20,918,127		(46,557)			3.400	3.121	MS	233,614	700,842	11/06/2017	03/01/2025
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1,2	1FE	10,949,856	93.1318	10,231,460	10,986,000	10,954,714		3,571			2.950	2.987	MS	108,029	342,992	08/07/2017	09/01/2027
03040W-AR-6	AMERICAN WATER CAPITAL CORP			1,2	1FE	10,999,129	88.9577	9,814,703	11,033,000	11,000,760		1,234			3.750	3.767	MS	137,913	437,872	08/07/2017	09/01/2047
030981-AJ-3	AMERIGAS PARTNERS LP			1,2	3FE	1,580,000	90.0000	1,422,000	1,580,000	1,580,000					5.875	5.874	FA	33,778	92,825	06/20/2016	08/20/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
030981-AK-0	AMERIGAS PARTNERS LP			1,2	3FE	355,000	91.0000	323,050	355,000	355,000					5.500	5.500	MN	2,224	19,525	12/13/2016	05/20/2025
030981-AL-8	AMERIGAS PARTNERS LP			1,2	3FE	795,000	89.3750	710,531	795,000	795,000					5.750	5.750	MN	5,206	45,713	02/06/2017	05/20/2027
031162-AZ-3	AMGEN INC			1	2FE	5,691,700	100.2079	5,010,395	5,000,000	5,008,299		(97,124)			5.700	3.693	FA	118,750	285,000	01/10/2011	02/01/2019
031162-BB-5	AMGEN INC			1	2FE	2,499,684	101.5380	2,233,836	2,200,000	2,256,143		(45,707)			4.500	2.333	MS	29,150	99,000	05/14/2013	03/15/2020
031162-BD-1	AMGEN INC			1	2FE	18,070,270	100.3163	18,056,934	18,000,000	18,014,478		(7,311)			3.450	3.402	AO	155,250	621,000	10/12/2010	10/01/2020
031162-BG-4	AMGEN INC			1,2	2FE	9,127,810	101.8794	8,659,749	8,500,000	8,715,987		(93,607)			4.100	2.903	JD	15,489	348,500	05/07/2014	06/15/2021
031162-BM-1	AMGEN INC			1,2	2FE	37,727,822	101.2713	36,647,045	36,187,000	36,703,834		(184,881)			3.875	3.303	MN	179,176	1,402,246	04/29/2014	11/15/2021
031162-BV-1	AMGEN INC			1,2	2FE	5,305,000	99.5800	4,979,000	5,000,000	5,210,923		(37,696)			3.625	2.740	MN	19,635	181,250	06/09/2016	05/22/2024
031652-BG-4	AMKOR TECHNOLOGY INC			1,2	3FE	710,136	100.2500	691,725	690,000	694,238		(2,239)			6.375	5.523	AO	10,997	43,988	08/09/2013	10/01/2022
032095-AB-7	AMPHENOL CORP			1,2	2FE	12,579,653	102.1744	12,281,363	12,020,000	12,259,214		(78,866)			4.000	3.260	FA	200,333	480,800	10/10/2014	02/01/2022
032095-AE-1	AMPHENOL CORP			1,2	2FE	24,819,700	99.4090	24,484,437	24,630,000	24,712,893		(29,635)			3.125	2.990	MS	226,630	769,688	04/24/2015	09/15/2021
032510-AC-3	ANADARKO PETROLEUM CORP			1	2FE	725,039	103.4608	724,226	700,000	723,874		(430)			6.200	5.915	MS	12,779	43,400	05/26/2016	03/15/2040
032511-AN-7	ANADARKO PETROLEUM CORPORATION				2FE	15,922,944	113.1980	16,923,101	14,950,000	15,525,313		(35,284)			7.200	6.671	MS	316,940	1,076,400	01/30/2003	03/15/2029
032511-AY-3	ANADARKO PETROLEUM CORP			1	2FE	2,180,839	106.7705	2,137,545	2,002,000	2,180,629		(210)			6.450	5.645	MS	38,021		12/13/2018	09/15/2036
032511-BJ-5	ANADARKO PETROLEUM CORP			1,2	2FE	41,688,186	95.0890	38,482,518	40,470,000	41,229,157		(129,904)			3.450	3.064	JJ	643,810	1,396,215	04/23/2015	07/15/2024
032511-BP-1	ANADARKO PETROLEUM CORP			1,2	2FE	3,390,150	110.7755	3,323,265	3,000,000	3,389,900		(250)			6.600	5.651	MS	58,300		12/12/2018	03/15/2046
032654-AH-8	ANALOG DEVICES INC			1,2	2FE	4,101,746	96.9019	3,889,642	4,014,000	4,068,979		(12,325)			2.875	2.527	JD	9,617	115,403	04/08/2016	06/01/2023
032654-AJ-4	ANALOG DEVICES INC			1,2	2FE	11,731,428	97.3163	11,434,665	11,750,000	11,736,496		1,835			3.900	3.919	JD	20,367	458,250	12/03/2015	12/15/2025
035229-BP-7	ANHEUSER-BUSCH COMPANIES, INC.		C	1	2FE	3,425,253	119.3414	3,663,781	3,070,000	3,261,295		(15,869)			6.750	5.844	JD	9,210	207,225	05/07/2004	12/15/2027
035229-CM-3	ANHEUSER-BUSCH COMPANIES, INC.		C	1	2FE	1,544,786	114.9241	1,585,953	1,380,000	1,516,856		(2,454)			6.500	5.724	MN	14,950	89,700	02/24/2004	05/01/2042
03522A-AD-2	ANHEUSER-BUSCH COMPANIES LLC		C	1,2	2FE	9,216,000	94.4794	8,503,146	9,000,000	9,192,487		(23,513)			3.650	3.298	FA	136,875	337,500	01/11/2018	02/01/2026
03522A-AE-0	ANHEUSER-BUSCH COMPANIES LLC		C	1,2	2FE	10,752,439	92.7711	9,766,941	10,528,000	10,747,495		(8,620)			4.700	4.511	FA	206,173	505,344	12/13/2017	02/01/2036
035240-AD-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	21,555,130	100.1094	20,602,515	20,580,000	21,178,527		(186,437)			3.750	2.746	JJ	355,863	771,750	12/13/2016	01/15/2022
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	19,074,780	123.6562	21,561,932	17,437,000	18,950,082		(62,386)			6.625	5.739	FA	436,409	1,155,201	12/13/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	9,958,200	93.2375	9,323,750	10,000,000	9,959,147		947			4.950	4.980	JJ	228,250		10/17/2018	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1,2	2FE	6,945,120	95.5678	6,689,746	7,000,000	6,948,582		3,462			4.000	4.096	AO	60,667	147,000	03/20/2018	04/13/2028
035242-AA-4	ANHEUSER-BUSCH INBEV FINANCE INC		C	1	2FE	2,848,410	95.1290	2,853,870	3,000,000	2,854,062		5,652			2.625	3.938	JJ	35,875		10/29/2018	01/17/2023
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE INC		C	1	2FE	4,233,298	97.7719	3,964,651	4,055,000	4,205,534		(27,011)			3.700	2.909	FA	62,515	150,035	12/19/2017	02/01/2024
035287-AH-4	ANIXTER INC			1,2	3FE	600,000	100.0000	600,000	600,000	600,000					6.000	5.999	JD	4,800		10/29/2018	12/01/2025
037411-AM-7	APACHE CORPORATION				2FE	10,360,400	125.7436	12,574,360	10,000,000	10,324,279		(1,385)			7.375	7.108	FA	278,611	737,500	02/25/1998	08/15/2047
037411-AP-0	APACHE CORP				2FE	4,634,280	101.9053	4,076,212	4,000,000	4,036,943		(70,830)			7.625	5.725	JJ	152,500	305,000	12/21/2007	07/01/2019
037411-AW-5	APACHE CORP			1,2	2FE	3,188,394	89.6087	2,957,087	3,300,000	3,189,148		754			5.100	5.364	MS	56,100		10/11/2018	09/01/2040
037411-AX-3	APACHE CORP			1,2	2FE	1,979,400	100.2173	2,004,346	2,000,000	1,995,185		2,228			3.625	3.746	FA	30,208	72,500	11/30/2010	02/01/2021
037411-AY-1	APACHE CORP			1,2	2FE	4,910,550	92.6390	4,631,950	5,000,000	4,911,353		803			5.250	5.385	FA	109,375		10/10/2018	02/01/2042
037411-BC-8	APACHE CORP			1,2	2FE	4,621,255	81.9869	4,433,032	5,407,000	4,624,219		2,964			4.250	5.301	JJ	105,962		10/25/2018	01/15/2044
037833-AK-6	APPLE INC			1	1FE	36,473,998	96.8197	36,597,847	37,800,000	37,161,035		135,675			2.400	2.813	MN	146,160	907,200	08/15/2013	05/03/2023
037833-AS-9	APPLE INC			1	1FE	42,264,468	100.5742	42,542,887	42,300,000	42,280,647		4,579			3.450	3.459	MN	222,956	1,459,350	04/29/2014	05/06/2024
037833-BG-4	APPLE INC			1	1FE	39,925,026	98.5729	39,429,160	40,000,000	39,954,133		7,398			3.200	3.220	MN	170,667	1,280,000	02/01/2017	05/13/2025
037833-CH-1	APPLE INC			1,2	1FE	1,995,960	99.8377	1,996,754	2,000,000	1,996,166		145			4.250	4.262	FA	33,528	85,000	02/02/2017	02/09/2047
038222-AG-0	APPLIED MATERIALS INC			1	1FE	5,859,000	117.1395	5,856,975	5,000,000	5,854,575		(4,425)			5.850	4.619	JD	13,000	146,250	10/10/2018	06/15/2041
038222-AJ-4	APPLIED MATERIALS INC			1,2	1FE	24,336,931	99.5769	23,173,536	23,272,000	24,199,906		(118,672)			3.900	3.213	AO	226,902	907,608	03/02/2018	10/01/2025
038222-AL-9	APPLIED MATERIALS INC			1,2	1FE	74,138,792	95.4511	70,105,969	73,447,000	74,040,819		(69,619)			3.300	3.182	AO	605,938	2,251,574	04/09/2018	04/01/2027
038522-AP-3	ARAMARK SERVICES INC			1,2	3FE	2,605,000	97.5000	2,539,875	2,605,000	2,605,000					5.000	4.999	AO	32,563	130,250	03/09/2017	04/01/2025
038522-AQ-1	ARAMARK SERVICES INC			1,2	3FE	2,112,864	93.0000	1,980,900	2,130,000	2,113,650		786			5.000	5.105	FA	44,375	57,096	06/14/2018	02/01/2028
03939C-AA-1	ARCH CAPITAL FINANCE LLC		C	1,2	2FE	33,086,404	99.5249	32,798,431	32,955,000	33,063,645		(11,289)			4.011	3.961	JD	58,748	1,242,367	12/21/2018	12/15/2026
039483-AM-4	ARCHER-DANIELS-MIDLAND COMPANY				1FE	2,960,368	126.3239	3,233,892	2,560,000	2,767,350		(18,627)			7.500	6.224	MS	56,533	192,000	08/22/2003	03/15/2027
039483-AR-3	ARCHER-DANIELS-MIDLAND COMPANY				1FE	5,998,050	122.3913	6,119,565	5,000,000	5,660,385		(47,140)			6.625	4.974	MN	55,208	331,250	07/16/2010	05/01/2029
039483-BB-7	ARCHER-DANIELS-MIDLAND CO			1	1FE	19,500,610	102.8688	18,516,384	18,000,000	18,433,869		(192,401)			4.479	3.310	MS	268,740	806,220	02/13/2013	03/01/2021
03969A-AJ-9	ARDAGH PACKAGING FINANCE PLC		C	1,2	4FE	762,850	99.3750	725,438	730,000	752,279		(3,293)			7.250	6.566	MN	6,763	52,925	06/23/2016	05/15/2024
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC		C	1,2	4FE	1,256,675	92.1250	1,151,563	1,250,000	1,255,287		(639)			6.000	5.915	FA	28,333	75,000	02/24/2017	02/15/2025
04248N-AA-1	ARMYHW 051 1A - ABS			1	1FE	27,783,547	113.0724	27,263,561	24,111,592	27,505,990		(37,494)			5.524	4.411	JD	59,197	1,340,651	03/16/2015	06/15/2050
043178-AV-0	ARTHUR J GALLAGHER & CO				2	7,000,000	96.1668	6,731,676	7,000,000	7,000,000					4.090	4.090	N/A	3,181	286,300	05/03/2017	06/27/2027
043178-AW-8	ARTHUR J GALLAGHER & CO				2	7,000,000	96.0807	6,725,649	7,000,000	7,000,000					4.090	4.090	N/A	118,496	286,300	05/03/2017	08/02/2027
043436-AN-4	ASBURY AUTOMOTIVE GROUP INC			1,2	4FE	1,875,000	96.0000	1,800,000	1,875,000	1,875,000					6.000	5.999	JD	5,000	112,500	01/21/2015	12/15/2024
045054-AD-5	ASHTEAD CAPITAL INC		C	1,2	2FE	615,000	91.2500	561,188	615,000	615,000					4.125	4.124	FA	9,584	25,792	08/02/2017	08/15/2025
045054-AF-0	ASHTEAD CAPITAL INC		C	1,2	2FE	615,000	90.0000	553,500	615,000	615,000					4.375	4.374	FA	10,165	27,355	08/02/2017	08/15/2027
045054-AH-6	ASHTEAD CAPITAL INC		C	1,2	2FE	225,000	96.5000	217,125	225,000	225,000					5.250	5.250	FA	5,086		07/23/2018	08/01/2026

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
046353-AL-2	ASTRAZENECA PLC		C	1	2FE	98,573,897	96.5592	92,764,423	96,070,000	97,994,883		(248,630)			3.375	3.048	MN	405,295	3,242,363	10/04/2017	11/16/2025
046353-AN-8	ASTRAZENECA PLC		C	1,2	2FE	21,217,632	93.0911	20,945,498	22,500,000	21,279,189		61,557			3.125	3.884	JD	37,109	396,594	12/21/2018	06/12/2027
046353-AR-9	ASTRAZENECA PLC		C	1,2	2FE	9,967,300	98.7500	9,875,000	10,000,000	9,969,545		2,245			3.500	3.572	FA	130,278		08/14/2018	08/17/2023
046828-AA-7	ATHABASCA OIL SANDS INVESTMENTS INC.		C		3FE	16,863,782	123.7503	16,186,539	13,080,000	15,008,917		(174,139)			8.200	5.913	AO	268,140	1,072,560	06/16/2003	04/01/2027
04775H-AH-0	ATLANTA GAS LIGHT COMPANY				1FE	9,962,500	109.5743	10,957,430	10,000,000	9,993,787		3,544			9.100	9.123	FA	379,167	910,000	03/11/1991	02/01/2021
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1FE	14,985,300	102.7597	15,413,955	15,000,000	14,985,549		249			4.000	4.012	AO	125,000		10/09/2018	10/15/2028
049560-AA-3	ATMOS ENERGY CORP			1	1FE	9,911,500	121.0762	12,107,620	10,000,000	9,953,282		5,268			6.750	6.817	JJ	311,250	675,000	07/22/1998	07/15/2028
05279#-AF-6	AUTOLIV ASP, INC.		C		1	25,500,000	99.9622	25,490,361	25,500,000	25,500,000					3.510	3.509	AO	169,065	920,550	03/12/2014	04/23/2021
05352A-AA-8	AVANTOR INC			1,2	4FE	1,790,000	98.2500	1,758,675	1,790,000	1,790,000					6.000	5.998	AO	26,850	107,102	09/22/2017	10/01/2024
053611-AF-6	AVERY DENNISON CORP			1	2FE	27,015,763	102.2136	27,193,928	26,605,000	26,671,133		(46,727)			5.375	5.172	AO	301,893	1,430,019	05/17/2010	04/15/2020
05369A-AA-9	AVIATION CAPITAL GROUP LLC			1,2	2FE	34,391,878	90.6535	31,930,882	35,223,000	34,464,911		66,230			3.500	3.787	MN	205,468	1,277,338	03/23/2018	11/01/2027
05369A-AD-3	AVIATION CAPITAL GROUP LLC			1,2	1FE	19,664,004	96.7858	19,294,249	19,935,000	19,677,696		13,692			4.125	4.353	FA	342,633		08/08/2018	08/01/2025
05369A-AF-8	AVIATION CAPITAL GROUP LLC			1,2	1FE	10,832,974	100.4568	11,010,065	10,960,000	10,834,864		1,891			4.375	4.628	JJ	37,294		11/28/2018	01/30/2024
053773-AV-9	AVIS BUDGET CAR RENTAL LLC			1,2	3FE	769,300	96.7500	759,488	785,000	774,561		2,196			5.500	5.858	AO	10,794	43,175	06/23/2016	04/01/2023
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		C	1	2FE	50,068,638	101.2192	45,821,932	45,270,000	45,535,121		(617,424)			6.375	4.928	JD	240,497	2,885,963	05/11/2011	06/01/2019
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD		C	1	2FE	53,234,395	99.2234	52,092,285	52,500,000	52,982,871		(72,762)			3.800	3.621	AO	465,500	1,995,000	10/07/2015	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		C	1,2	2FE	9,882,000	98.6579	9,865,790	10,000,000	9,913,452		10,785			3.850	3.994	JD	17,111	385,000	12/03/2015	12/15/2025
055451-AH-1	BHP BILLITON FINANCE (USA) LTD		C		1FE	9,879,034	100.9044	8,354,884	8,280,000	8,332,908		(210,136)			6.500	3.866	AO	134,550	538,200	07/14/2010	04/01/2019
055451-AL-2	BHP BILLITON FINANCE (USA) LTD		C		1FE	17,837,460	100.6253	18,112,554	18,000,000	17,947,770		17,427			3.250	3.356	MN	65,000	585,000	11/16/2011	11/21/2021
055451-AQ-1	BHP BILLITON FINANCE (USA) LTD		C		1FE	10,844,737	99.1188	10,803,949	10,900,000	10,880,988		5,932			2.875	2.933	FA	110,552	313,375	03/08/2012	02/24/2022
055451-AU-2	BHP BILLITON FINANCE (USA) LTD		C	1	1FE	20,528,000	102.4311	20,486,220	20,000,000	20,275,996		(52,007)			3.850	3.531	MS	194,639	770,000	10/23/2013	09/30/2023
05545M-AA-0	BBA US HOLDINGS INC		C	1,2	3FE	1,932,000	94.8750	1,832,985	1,932,000	1,932,000					5.375	5.375	MN	17,308	53,365	04/20/2018	05/01/2026
05565E-AH-8	BMW US CAPITAL LLC		C	1,2	1FE	9,531,200	91.9445	9,194,450	10,000,000	9,622,267		45,550			2.800	3.390	AO	62,222	280,000	12/14/2016	04/11/2026
05565E-AW-5	BMW US CAPITAL LLC		C	1,2	1FE	14,989,050	98.8557	14,828,355	15,000,000	14,990,521		1,471			3.450	3.466	AO	113,563	258,750	04/05/2018	04/12/2023
05565Q-BJ-6	BP CAPITAL MARKETS PLC		C	1	1FE	34,008,612	100.3213	34,209,563	34,100,000	34,098,242		11,475			4.750	4.778	MS	499,423	1,619,750	03/05/2009	03/10/2019
05565Q-CP-1	BP CAPITAL MARKETS PLC		C	1	1FE	5,307,250	100.1936	5,009,680	5,000,000	5,254,403		(45,696)			3.814	2.740	FA	74,691	190,700	11/01/2017	02/10/2024
05565Q-DA-3	BP CAPITAL MARKETS PLC		C	1	1FE	12,812,954	97.9437	12,311,523	12,570,000	12,771,777		(32,882)			3.506	3.216	MS	127,315	282,934	09/17/2018	03/17/2025
05565Q-DN-5	BP CAPITAL MARKETS PLC		C	1,2	1FE	14,473,927	95.0107	13,790,803	14,515,000	14,477,459		3,532			3.279	3.313	MS	134,852	475,947	02/01/2018	09/19/2027
05605H-AA-8	BWX TECHNOLOGIES INC			1,2	3FE	785,000	97.2500	763,413	785,000	785,000					5.375	5.376	JJ	19,456	5,977	05/18/2018	07/15/2026
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO			1	1FE	10,338,716	121.5996	12,159,960	10,000,000	10,271,593		(6,171)			6.350	6.097	AO	158,750	635,000	08/07/2007	10/01/2036
059165-ED-8	BALTIMORE GAS AND ELECTRIC CO			1,2	1FE	7,684,275	100.5003	7,537,523	7,500,000	7,557,574		(20,516)			3.500	3.193	MN	33,542	262,500	04/03/2012	11/15/2021
059438-AG-6	JPMORGAN CHASE & CO				1FE	10,534,650	119.5228	11,952,280	10,000,000	10,225,421		(24,145)			7.750	7.307	JJ	357,361	775,000	04/08/1996	07/15/2025
059438-AH-4	JPMORGAN CHASE & CO				1FE	5,652,763	119.3679	5,222,346	4,375,000	4,985,157		(61,323)			7.625	5.406	AO	70,425	333,594	06/05/2003	10/15/2026
059438-AK-7	JPMORGAN CHASE & CO				1FE	9,864,700	122.8037	12,280,370	10,000,000	9,931,505		9,550			8.000	8.113	AO	137,778	800,000	04/24/1997	04/29/2027
06051G-EN-5	BANK OF AMERICA CORPBACYUSUS				1FE	15,137,486	115.5053	15,033,015	13,015,000	15,127,670		(9,816)			5.875	4.714	FA	305,853		10/11/2018	02/07/2042
06051G-FD-6	BANK OF AMERICA CORP				1FE	24,039,180	99.8915	23,973,960	24,000,000	24,002,186		(8,246)			2.650	2.613	AO	159,000	636,000	04/24/2014	04/01/2019
06051G-FN-4	BANK OF AMERICA CORP				1FE	4,989,450	98.8021	4,940,105	5,000,000	4,997,185		2,191			2.250	2.294	AO	21,875	112,500	04/16/2015	04/21/2020
06051G-GP-8	BANK OF AMERICA CORP			1,2,5	1FE	9,912,700	98.2585	9,938,847	10,115,000	9,921,411		8,711			2.369	3.156	JJ	106,500		11/15/2018	07/21/2021
06051G-GS-2	BANK OF AMERICA CORP			1,2,5	1FE	9,775,100	98.0260	9,802,600	10,000,000	9,784,109		9,009			2.328	3.156	AO	58,200		11/15/2018	10/01/2021
06051G-HM-4	BANK OF AMERICA CORP			1,2,5	1FE	10,000,000	99.7623	9,976,230	10,000,000	10,000,000					4.271	4.272	JJ	187,449		07/18/2018	07/23/2029
06406F-AE-3	BANK OF NEW YORK MELLON CORP			2	1FE	8,615,290	91.3784	8,624,293	9,438,000	8,682,809		67,519			2.450	3.662	FA	86,069	115,616	03/15/2018	08/17/2026
06406G-AA-9	BANK OF NEW YORK MELLON CORP			2	1FE	4,764,250	91.0888	4,554,440	5,000,000	4,797,061		17,266			3.000	3.492	AO	25,417	150,000	01/24/2017	10/30/2028
06406H-BM-0	BANK OF NEW YORK COMPANY, INC. (THE)				1FE	23,179,225	100.9429	20,062,401	19,875,000	20,037,678		(431,301)			5.450	3.203	MN	138,407	1,083,188	11/10/2010	05/15/2019
06406R-AB-3	BANK OF NEW YORK MELLON CORP			2,5	1FE	25,504,367	97.4467	24,768,028	25,417,000	25,490,311		(7,420)			3.442	3.401	FA	349,941	874,854	02/07/2017	02/07/2028
06406R-AC-1	BANK OF NEW YORK MELLON CORP			2,5	1FE	12,000,000	97.3445	11,681,340	12,000,000	12,000,000					2.661	2.661	MN	39,915	319,320	05/09/2017	05/16/2023
06406R-AD-9	BANK OF NEW YORK MELLON CORP			2	1FE	11,506,548	96.4952	11,741,536	12,168,000	11,516,647		10,099			3.250	4.009	MN	49,433	197,730	11/05/2018	05/16/2027
06406R-AH-0	BANK OF NEW YORK MELLON				1FE	10,132,400	101.6336	10,163,360	10,000,000	10,128,381		(4,019)			3.850	3.686	AO	67,375	190,361	08/06/2018	04/28/2028
06406R-AJ-6	BANK OF NEW YORK MELLON CORP				1FE	2,831,263	100.2401	2,835,792	2,829,000	2,831,142		(121)			3.450	3.432	FA	37,414		08/28/2018	08/11/2023
06887#-AB-7	BARRY-WEHMILLER COMPANIES INC				2PL	4,820,400	98.1985	4,713,528	4,800,000	4,814,009		(2,470)			3.680	3.613	AO	43,179	176,640	04/18/2016	10/03/2023
070101-F@-4	BASIN ELECTRIC POWER COOPERATI				1FE	11,400,000	98.9944	11,285,362	11,400,000	11,400,000					3.740	3.740	JD	18,949	639,540	06/16/2015	06/15/2027
07177M-AL-7	BAXALTA INC		C	1,2	2FE	11,846,277	100.0926	11,417,563	11,407,000	11,677,238		(77,042)			3.600	2.845	JD	9,126	410,652	11/18/2016	06/23/2022
07274E-AG-8	BAYER US FINANCE LLC		C	1	2FE	43,869,225	94.5763	41,140,691	43,500,000	43,728,401		(34,357)			3.375	3.274	AO	338,484	1,468,125	09/01/2015	10/08/2024
07274N-AU-7	BAYER US FINANCE II LLC		C	1	2FE	18,828,730	97.1459	18,457,721	19,000,000	18,926,850		27,566			2.750	2.908	JJ	240,931	541,500	08/27/2015	07/15/2021
07274N-AV-5	BAYER US FINANCE II LLC		C	1,2	2FE	10,852,203	93.3354	10,873,574	11,650,000	11,232,154		109,907			2.200	3.281	JJ	118,183	267,950	09/25/2015	07/15/2022
07274N-AW-3	BAYER US FINANCE II LLC		C	1,2	2FE	33,499,015	94.8191	32,063,079	33,815,000	33,612,345		29,119			3.375	3.484	JJ	526,246	1,175,071	05/09/2016	07/15/2024
07274N-AX-1	BAYER US FINANCE II LLC		C	1,2	2FE	8,129,040	91.1482	8,062,058	8,845,000	8,346,658		69,708			2.850	3.868	N/A	53,217	260,928	09/21/2015	04/15/2025
07274N-BD-4	BAYER US FINANCE II LLC		C	1,2	2FE	4,237,672	75.8504	4,084,544	5,385,000	4,244,141		6,469			3.600	5.166	JJ	89,391		10/02/2018	07/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and 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
07274N-BF-9	BAYER US FINANCE II LLC		C	1,2	2FE	10,394,119	85.8625	9,938,584	11,575,000	10,401,025		6,907			4.400	5.116	JJ	234,844		09/20/2018	07/15/2044
073685-AD-1	BEACON ESCROW CORPORATION			1,2	4FE	930,000	87.2500	811,425	930,000	930,000					4.875	4.874	MN	7,556	46,093	10/12/2017	11/01/2025
073730-AB-9	BEAM INC		C		2FE	2,020,973	114.7364	2,294,728	2,000,000	2,010,220		(1,567)			7.875	7.724	JJ	72,625	157,500	10/04/2011	01/15/2023
075887-AW-9	BECTON DICKINSON AND CO			1	2FE	41,483,912	99.5690	40,992,557	41,170,000	41,267,614		(51,233)			3.250	3.116	MN	182,120	1,338,025	11/15/2013	11/12/2020
075887-BA-6	BECTON DICKINSON AND CO			1	2FE	25,449,139	98.4179	24,161,594	24,550,000	24,863,806		(104,386)			3.125	2.656	MN	112,947	767,188	05/04/2015	11/08/2021
075887-BF-5	BECTON DICKINSON AND CO			1,2	2FE	25,375,950	96.4375	24,109,375	25,000,000	25,238,367		(37,275)			3.734	3.547	JD	41,489	933,500	03/25/2015	12/15/2024
078167-AZ-6	VERIZON PENNSYLVANIA LLC				2FE	1,909,563	128.3800	2,342,935	1,825,000	1,877,922		(2,614)			8.350	7.965	JD	6,773	152,388	01/15/1993	12/15/2030
078167-BA-0	VERIZON PENNSYLVANIA LLC				1FE	15,564,100	134.1913	20,128,695	15,000,000	15,380,383		(12,604)			8.750	8.415	FA	495,833	1,312,500	06/23/1994	08/15/2031
080555-AE-5	A.H. BELO CORPORATION			1	3FE	603,138	105.5000	596,075	565,000	601,483		(1,654)			7.750	6.732	JD	3,649	21,894	06/19/2018	06/01/2027
080555-AF-2	BELO CORP			1	3FE	13,455	103.0000	13,390	13,000	13,440		(15)			7.250	6.730	MS	278	471	07/12/2018	09/15/2027
081437-AF-2	BEMIS CO INC			1	2FE	39,619,810	102.2271	37,824,027	37,000,000	37,198,049		(321,537)			6.800	5.851	FA	1,048,333	2,516,000	10/06/2009	08/01/2019
08949L-AA-8	BIG RIVER STEEL LLC			1,2	4FE	1,500,000	99.7500	1,496,250	1,500,000	1,500,000					7.250	7.247	MS	36,250	111,167	08/15/2017	09/01/2025
092114-AA-5	BLACK HILLS CORPORATION			1	1FE	10,000,000	125.5585	12,555,850	10,000,000	10,000,000					7.230	7.228	FA	273,133	723,000	08/08/2002	08/15/2032
095370-AB-8	BLUE CUBE SPINCO INC			2	3FE	305,000	109.7500	334,738	305,000	305,000					9.750	9.744	AO	6,278	29,738	10/03/2016	10/15/2023
095370-AD-4	BLUE CUBE SPINCO INC			2	3FE	305,000	113.0000	344,650	305,000	305,000					10.000	9.994	AO	6,439	30,500	10/03/2016	10/15/2025
09609F-AA-0	BLUE WING ASSET VEHICLE, SERIES 2012-1				2FE	3,845,189	101.4570	3,768,123	3,714,010	3,794,947		(15,240)			4.500	3.761	MON	9,285	168,341	08/06/2015	01/11/2023
097014-AL-8	BOEING CAPITAL CORP			1	1FE	10,930,800	101.5930	10,159,300	10,000,000	10,104,090		(123,553)			4.700	3.399	AO	83,556	470,000	07/19/2011	10/27/2019
097023-AK-1	BOEING CO				1FE	12,690,335	148.1745	17,040,068	11,500,000	12,515,967		(13,811)			7.875	7.088	AO	191,188	905,625	02/28/2003	04/15/2043
097023-AM-7	BOEING COMPANY (THE)				1FE	393,980	121.0237	484,095	400,000	397,467		319			7.250	7.375	JD	1,289	29,000	03/06/1997	06/15/2025
097023-AN-5	BOEING COMPANY (THE)				1FE	21,368,496	135.8104	31,412,946	23,130,000	21,585,558		25,601			6.875	7.457	AO	335,706	1,590,188	01/06/2003	10/15/2043
097023-AW-5	BOEING CO			1	1FE	12,433,596	100.6061	11,267,883	11,200,000	11,231,933		(155,068)			6.000	4.554	MS	197,867	672,000	10/09/2009	03/15/2019
097023-AZ-8	BOEING CO			1	1FE	8,688,656	102.0076	8,583,940	8,415,000	8,452,633		(31,639)			4.875	4.462	FA	154,976	410,231	03/23/2010	02/15/2020
097023-BJ-3	BOEING CO			1,2	1FE	9,394,656	94.0136	9,025,306	9,600,000	9,424,269		26,060			2.500	2.826	MS	80,000	240,000	11/09/2017	03/01/2025
097023-BK-0	BOEING CO			1,2	1FE	5,011,300	90.9455	4,547,275	5,000,000	5,010,479		(358)			3.300	3.283	MS	55,000	165,000	10/11/2016	03/01/2035
09739D-AC-4	BOISE CASCADE CO			1,2	3FE	2,605,000	93.7500	2,442,188	2,605,000	2,605,000					5.625	5.623	MS	48,844	146,531	08/16/2016	09/01/2024
097751-BF-7	BOMBARDIER INC		C	1	4FE	967,188	93.7500	960,938	1,025,000	968,326		1,138			6.125	7.745	JJ	28,949		11/28/2018	01/15/2023
097751-BJ-9	BOMBARDIER INC		C	1,2	4FE	788,625	93.7500	1,054,688	1,125,000	904,959		43,980			6.000	12.658	AO	14,250	67,500	03/31/2014	10/15/2022
097751-BM-2	BOMBARDIER INC		C	1,2	4FE	164,771	94.2500	164,938	175,000	164,895		124			7.500	8.722	MS	3,865		11/27/2018	03/15/2025
099724-AJ-5	BORGWARNER INC			1,2	2FE	36,895,045	97.1760	35,469,240	36,500,000	36,757,675		(37,730)			3.375	3.243	MS	362,719	1,231,875	04/29/2015	03/15/2025
100743-AJ-2	BOSTON GAS CO		C	1	1FE	2,436,719	102.1180	2,369,138	2,320,000	2,431,794		(2,665)			4.487	4.160	FA	39,326	104,098	02/23/2017	02/15/2042
100743-AK-9	BOSTON GAS CO		C	1,2	1FE	7,990,482	94.9162	7,591,398	7,998,000	7,991,576		838			3.150	3.161	FA	104,974	250,537	07/31/2017	08/01/2027
10103D-AA-4	BOSTON MEDICAL CENTER CORP			1	2FE	7,580,457	99.8593	7,534,384	7,545,000	7,572,305		(3,027)			0.000	4.461	JJ	170,479	340,959	03/22/2016	07/01/2026
10115P-AA-3	BOSTON UNIVERSITY			1,2	1FE	4,966,400	136.8611	6,843,055	5,000,000	4,967,997		1,150			7.625	7.674	JJ	175,799	381,250	06/24/1997	07/15/2097
103304-BM-2	BOYD GAMING CORP			1,2	4FE	1,230,543	97.0000	1,178,550	1,215,000	1,227,696		(121)			6.375	6.376	AO	19,364	45,581	11/20/2018	04/01/2026
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC		C	1,2	1FE	15,000,000	101.7408	15,261,120	15,000,000	15,000,000					3.937	3.937	MS	164,042		09/18/2018	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC		C	1,2	1FE	9,000,000	102.8579	9,257,211	9,000,000	9,000,000					4.234	4.234	MN	58,218		11/01/2018	11/06/2028
10373Q-AL-4	BP CAPITAL MARKETS AMERICA INC		C	1	1FE	7,982,192	97.1862	7,659,244	7,881,000	7,960,275		(16,911)			2.750	2.505	MN	30,703	224,609	09/07/2017	05/10/2023
10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC		C	1,2	1FE	16,681,839	95.1899	16,479,275	17,312,000	16,740,754		58,915			3.119	3.635	MN	85,494	557,273	04/12/2018	05/04/2026
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC		C	1,2	1FE	7,059,230	93.8829	6,947,335	7,400,000	7,083,179		23,949			3.017	3.636	JJ	102,327	119,029	04/16/2018	01/16/2027
10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC		C	1,2	1FE	2,094,198	97.6938	2,002,723	2,050,000	2,087,101		(6,601)			3.224	2.841	AO	14,136	68,142	11/30/2017	04/14/2024
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC		C	1,2	1FE	17,778,841	97.7276	16,867,784	17,260,000	17,723,695		(49,613)			3.588	3.205	AO	132,459	636,549	03/09/2018	04/14/2027
10373Q-BA-7	BP CAPITAL MARKETS AMERICA INC		C	1,2	1FE	17,514,300	96.7121	16,924,618	17,500,000	17,510,928		(2,594)			2.520	2.502	MS	124,950	458,500	09/18/2017	09/19/2022
10524P-AB-6	BRAND INDUSTRIAL SERVICES INC			1,2	5FE	1,432,369	84.7500	1,165,313	1,375,000	1,425,668		(4,893)			8.500	7.830	JJ	53,892	124,667	10/26/2017	07/15/2025
109043-AG-4	BRIGGS & STRATTON CORP			1	3FE	1,050,000	101.7500	1,068,375	1,050,000	1,050,000					6.875	6.873	JD	3,208	72,188	12/15/2010	12/15/2020
110122-AA-6	BRISTOL-MYERS SQUIBB COMPANY				1FE	3,856,579	115.8951	3,787,452	3,268,000	3,511,337		(47,540)			7.150	5.248	JD	10,385	233,662	03/10/2010	06/15/2023
11041R-AL-2	BAE SYSTEMS FINANCE INC		C	1	2FE	4,805,200	121.0531	4,842,124	4,000,000	4,510,168		(45,768)			7.500	5.594	JJ	150,000	300,000	04/11/2011	07/01/2027
11271R-AA-7	BROOKFIELD FINANCE LLC			1,2	1FE	38,310,250	99.1953	37,769,602	38,076,000	38,259,478		(31,015)			4.000	3.893	AO	380,760	1,523,040	04/18/2017	04/01/2024
11283W-AA-2	BROOKFIELD RESIDENTIAL PROPERTIES INC		C	1,2	4FE	635,000	99.7500	633,413	635,000	635,000					6.500	6.498	JD	1,834	41,275	12/11/2012	12/15/2020
11283W-AC-8	BROOKFIELD RESIDENTIAL PROPERTIES INC		C	1,2	4FE	1,200,000	91.2500	1,095,000	1,200,000	1,200,000					6.375	6.373	MN	9,775	76,500	05/06/2015	05/15/2025
11283Y-AA-8	BROOKFIELD RESIDENTIAL PROPERTIES INC		C	1,2	4FE	535,000	94.7500	506,913	535,000	535,000					6.125	6.125	JJ	16,384	32,769	06/18/2013	07/01/2022
113804-AA-6	BROOKLYN NAVY YARD COGENERATION LP			1	4FE	1,839,989	96.6964	1,821,180	1,883,400	1,875,384		2,601			7.420	7.898	AO	34,937	153,914	07/07/2000	10/01/2020
114259-AQ-7	BROOKLYN UNION GAS CO		C	1,2	1FE	4,088,710	97.5862	3,931,748	4,029,000	4,087,879		(830)			4.273	4.185	MS	50,691	86,558	03/15/2018	03/15/2048
115885-AK-1	BROWNING-FERRIS INDUSTRIES, INC.			1	2FE	9,146,610	130.4467	11,740,203	9,000,000	9,113,494		(1,044)			7.400	7.267	MS	196,100	666,000	12/02/1998	09/15/2035
117043-AE-9	BRUNSWICK CORP				2FE	4,689,150	111.6250	5,581,250	5,000,000	4,893,367		19,537			7.375	7.928	MS	122,917	368,750	08/23/1996	09/01/2023
117043-AG-4	BRUNSWICK CORP			1	2FE	16,933,078	112.2500	19,054,438	16,975,000	16,954,329		4,019			7.125	7.144	FA	503,945	1,209,469	12/18/2007	08/01/2027
121897-WQ-1	BNSF RAILWAY CO				1FE	11,397,910	116.2385	11,623,850	10,000,000	10,354,778		(97,575)			8.750	7.442	FA	306,250	875,000	11/20/2002	02/25/2022
12189L-AB-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	9,366,480	100.4107	9,036,963	9,000,000	9,082,485		(56,174)			3.600	2.935	MS	108,000	324,000	08/09/2013	09/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	8,943,701	100.3473	9,181,778	9,150,000	8,958,923		5,437			4.400	4.547	MS	118,543	402,600	10/15/2015	03/15/2042
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	29,898,300	102.0461	30,613,830	30,000,000	29,949,036		11,073			3.850	3.890	MS	385,000	1,155,000	08/13/2013	09/01/2023
12189L-AT-8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	2,006,890	99.5831	2,011,579	2,020,000	2,011,405		1,423			3.400	3.483	MS	22,893	68,680	08/10/2015	09/01/2024
12189T-AA-2	BURLINGTON NORTHERN SANTA FE CORPORATION			1	1FE	2,767,410	119.3733	3,581,199	3,000,000	2,894,364		11,335			7.000	7.663	JD	9,333	210,000	03/20/1996	12/15/2025
12189T-AD-6	BURLINGTON NORTHERN SANTA FE CORPORATION				1FE	299,853	135.3251	405,975	300,000	299,917		29			7.290	7.293	JD	1,823	21,870	05/29/1996	06/01/2036
12189T-AF-1	BURLINGTON NORTHERN SANTA FE CORPORATION			1	1FE	3,406,285	148.1687	4,445,061	3,000,000	3,405,396		374			7.250	6.381	FA	90,625	217,500	07/01/2003	08/01/2097
12189T-AQ-7	BURLINGTON NORTHERN SANTA FE CORPORATION			1	1FE	6,388,772	106.5942	5,542,898	5,200,000	5,336,488		(99,041)			8.125	5.968	AO	89,194	422,500	02/24/2003	04/15/2020
12189T-AX-2	BURLINGTON NORTHERN SANTA FE CORP			1	1FE	12,388,150	121.6137	14,593,644	12,000,000	12,305,863		(7,878)			6.200	5.964	FA	281,067	744,000	02/06/2007	08/15/2036
12189T-BC-7	BURLINGTON NORTHERN SANTA FE CORP			1	1FE	9,982,500	101.3639	10,136,390	10,000,000	9,998,710		2,353			4.700	4.718	AO	117,500	470,000	09/21/2009	10/01/2019
122014-AH-6	BURLINGTON RESOURCES INC.				1FE	995,190	125.7846	1,257,846	1,000,000	998,125		426			8.200	8.239	MS	24,144	82,000	03/21/1995	03/15/2025
124857-AK-9	CBS CORP			1,2	2FE	18,581,005	92.8298	18,213,207	19,620,000	18,585,159		4,155			4.900	5.277	FA	363,188		11/14/2018	08/15/2044
124857-AM-5	CBS CORP			1,2	2FE	34,425,489	97.4635	33,536,216	34,409,000	34,435,862		(3,818)			3.700	3.683	FA	480,961	1,273,133	05/05/2017	08/15/2024
124857-AQ-6	CBS CORP			1,2	2FE	6,167,814	96.0714	5,694,152	5,927,000	6,128,803		(25,907)			4.000	3.434	JJ	109,320	237,080	06/20/2017	01/15/2026
124857-AS-2	CBS CORP			1,2	2FE	9,016,397	94.3520	8,591,693	9,106,000	9,036,913		15,910			2.500	2.696	FA	86,001	254,209	09/18/2017	02/15/2023
124857-AT-0	CBS CORP			1,2	2FE	8,045,184	89.8398	7,366,864	8,200,000	8,062,936		12,984			3.375	3.591	FA	104,550	309,038	08/21/2017	02/15/2028
124857-AX-1	CBS CORP			1,2	2FE	7,263,144	92.8127	7,304,359	7,870,000	7,271,209		8,065			3.700	4.710	JD	24,266	145,595	11/02/2018	06/01/2028
124857-AY-9	CBS CORP			1,2	2FE	5,938,818	95.1959	5,703,186	5,991,000	5,948,877		8,989			2.900	3.071	JD	14,478	180,978	11/13/2017	06/01/2023
1248EP-BD-4	CCO HOLDINGS LLC			1,2	3FE	1,000,000	99.5000	995,000	1,000,000	1,000,000					5.750	5.748	MS	19,167	57,500	03/10/2014	09/01/2023
1248EP-BM-4	CCO HOLDINGS LLC			2	3FE	3,827,861	98.0000	3,694,600	3,770,000	3,813,027		(4,530)			5.750	5.552	FA	81,893	194,638	06/14/2018	02/15/2026
1248EP-BR-3	CCO HOLDINGS LLC			1,2	3FE	1,007,500	96.2500	962,500	1,000,000	1,005,851		(506)			5.500	5.402	MN	9,167	55,000	06/15/2016	05/01/2026
1248EP-BT-9	CCO HOLDINGS LLC			1,2	3FE	3,127,500	93.0000	2,901,600	3,120,000	3,126,882		(480)			5.125	5.092	MN	26,650	159,900	03/30/2017	05/01/2027
1248EP-BX-0	CCO HOLDINGS LLC			1,2	3FE	2,000,000	92.0000	1,840,000	2,000,000	2,000,000					5.000	4.999	FA	41,667	98,056	08/03/2017	02/01/2028
12508E-AG-6	CDK GLOBAL INC			1,2	3FE	155,000	100.0000	155,000	155,000	155,000					5.875	5.874	JD	405	4,477	06/04/2018	06/15/2026
12516U-AD-7	CEMEX FINANCE LLC		C	1,2	3FE	1,485,000	99.3750	1,490,625	1,500,000	1,489,579		1,972			6.000	6.155	AO	22,500	90,000	06/01/2016	04/01/2024
12519#-AA-3	CED CALIFORNIA				2	4,871,965	94.5265	4,605,298	4,871,965	4,871,965					4.070	4.070	JD	551	302,398	04/22/2016	06/30/2036
12519*-AA-7	CED ALAMO 5 LLC				2Z	10,376,030	97.3926	10,105,486	10,376,030	10,376,030					4.530	4.530	N/A	236,323	474,079	12/04/2015	12/17/2040
12519@-AA-5	CED ALAMO 7 LLC				2Z	7,484,558	94.9376	7,105,659	7,484,558	7,484,558					4.210	4.210	JJ	156,675	318,834	02/04/2016	06/30/2041
12527G-AC-7	CF INDUSTRIES INC			1	3FE	42,081,190	92.5000	39,775,000	43,000,000	42,516,148		100,089			3.450	3.729	JD	123,625	1,483,500	09/05/2014	06/01/2023
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	6FE	748,732	45.0000	458,550	1,019,000	458,550	(346,559)	48,841			6.875	15.545	FA	29,190	74,122	03/24/2016	02/01/2022
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS, INC			1,2	4FE	1,929,669	90.6250	1,735,469	1,915,000	1,926,145		(2,121)			6.250	6.090	MS	30,254	119,688	08/02/2017	03/31/2023
12543D-BA-7	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	5FE	1,238,867	71.5000	1,053,195	1,473,000	1,253,428		14,561			8.125	11.885	JD	58,345	4,820	06/22/2018	06/30/2024
12589Y-AF-6	PANHANDLE EASTERN PIPE LINE COMPANY			1	2FE	4,951,700	107.5495	5,377,475	5,000,000	4,972,617		2,710			7.000	7.074	JJ	161,389	350,000	09/03/1999	07/15/2029
12626P-AF-0	CRH AMERICA, INC.		C	1	2FE	2,985,960	113.2644	3,397,932	3,000,000	2,990,783		1,105			6.400	6.432	AO	40,533	192,000	09/22/2003	10/15/2033
12626P-AM-5	CRH AMERICA INC		C	1,2	2FE	30,656,088	96.3434	29,251,783	30,362,000	30,606,110		(49,978)			3.875	3.720	MN	140,530	876,603	09/06/2018	05/18/2025
12626P-AN-3	CRH AMERICA INC		C	1,2	2FE	3,519,147	95.2093	3,110,488	3,267,000	3,515,623		(3,524)			5.125	4.618	MN	19,999	167,434	04/02/2018	05/18/2045
126307-AF-4	CSC HOLDINGS LLC			1	4FE	1,032,500	103.0000	1,030,000	1,000,000	1,018,950		(5,662)			6.750	6.020	MN	8,625	67,500	07/06/2016	11/15/2021
126307-AQ-0	CSC HOLDINGS LLC			1,2	3FE	2,090,000	93.5000	1,954,150	2,090,000	2,090,000					5.500	5.499	AO	24,267	114,950	09/09/2016	04/15/2027
126307-AU-1	CSC HOLDINGS LLC			2	3FE	1,022,500	94.6250	946,250	1,000,000	1,020,082		(2,075)			5.500	5.169	MN	7,028	57,507	11/16/2017	05/15/2026
126307-AY-3	CEQUEL COMMUNICATIONS HOLDINGS I LLC			1,2	4FE	1,300,000	99.7500	1,296,750	1,300,000	1,300,000					7.500	7.498	AO	24,375	47,667	03/22/2018	04/01/2028
12636Y-AA-0	CRH AMERICA FINANCE INC		C	1,2	2FE	40,251,977	91.8101	37,248,276	40,571,000	40,249,660		643			3.400	3.504	MN	199,249	1,245,794	11/27/2018	05/09/2027
12636Y-AB-8	CRH AMERICA FINANCE INC		C	1,2	2FE	6,674,100	85.9434	5,451,390	6,343,000	6,666,190		(5,736)			4.400	4.091	MN	40,313	279,077	09/07/2017	05/09/2047
12636Y-AC-6	CRH AMERICA FINANCE INC		C	1,2	2FE	12,771,412	95.0995	12,350,572	12,987,000	12,783,786		12,374			3.950	4.154	AO	123,972	256,493	05/01/2018	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC		C	1,2	2FE	4,906,063	89.0534	4,428,626	4,973,000	4,907,018		954			4.500	4.583	AO	54,081	111,893	03/27/2018	04/04/2048
126408-GK-3	CSX CORP			1	2FE	13,258,342	118.3498	14,822,129	12,524,000	13,140,386		(16,674)			6.150	5.713	MN	128,371	770,226	03/03/2011	05/01/2037
126408-GT-4	CSX CORP			1,2	2FE	6,607,020	101.0358	7,072,506	7,000,000	6,912,751		45,451			3.700	4.418	AO	43,886	259,000	03/07/2011	10/30/2020
126408-GU-1	CSX CORP			1,2	2FE	3,467,616	111.6992	3,505,121	3,138,000	3,465,721		(1,895)			5.500	4.727	AO	36,436	86,295	10/09/2018	04/15/2041
126408-GY-3	CSX CORP			1,2	2FE	7,173,452	92.6417	6,910,144	7,459,000	7,186,196		6,550			4.100	4.340	MS	90,047	305,819	02/15/2017	03/15/2044
126408-HE-6	CSX CORP			1,2	2FE	8,818,526	90.3445	8,636,934	9,560,000	8,846,996		28,470			2.600	3.706	MN	41,427	124,280	08/20/2018	11/01/2026
126410-LK-3	CSX TRANSPORTATION INC.				1FE	2,346,794	109.4449	2,068,509	1,890,000	1,955,854		(41,597)			9.750	7.180	JD	8,190	184,275	08/24/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION INC.				2FE	14,043,999	143.4098	19,876,598	13,860,000	14,026,238		2,437			7.875	7.764	MN	139,466	1,091,475	08/24/2004	05/15/2043
12641L-BD-4	CSX CORPORATION				2FE	10,000,000	111.5232	11,152,320	10,000,000	10,000,000					9.870	9.856	FA	372,867	987,000	02/12/1991	02/12/2021
12652A-AA-1	CRC ESCROW ISSUER LLC			1,2	4FE	3,251,121	87.2500	2,914,150	3,340,000	3,257,682		6,561			5.250	5.691	AO	37,018	132,574	06/14/2018	10/15/2025
12654T-AA-8	CNX MIDSTREAM PARTNERS LP			1,2	4FE	950,000	95.0000	950,000	1,000,000	950,000			50,000		6.500	7.405	MS	19,139	32,319	03/16/2018	03/15/2026
126650-BZ-2	CVS CAREMARK CORP			1,2	2FE	13,084,240	95.4398	13,361,572	14,000,000	13,573,227		99,628			2.750	3.588	JD	32,083	385,000	09/13/2013	12/01/2022
126650-CJ-7	CVS HEALTH CORP			1,2	2FE	4,996,300	99.0724	4,953,620	5,000,000	4,998,825		778			2.800	2.816	JJ	62,611	140,000	07/13/2015	07/20/2020
126650-CL-2	CVS HEALTH CORP			1,2	2FE	20,710,200	97.0324	19,406,480	20,000,000	20,523,322		(75,411)			3.875	3.400	JJ	346,597	775,000	05/12/2016	07/20/2025
126650-CU-2	CVS HEALTH CORP			1,2	2FE	35,458,250	90.7306	31,755,710	35,000,000	35,359,218		(44,371)			2.875	2.717	JD	83,854	1,006,250	09/27/2016	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 and 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
126650-CY-4	CVS HEALTH CORP			1,2	2FE	14,988,450	95.2685	14,290,275	15,000,000	14,988,921		471			4.780	4.786	MS	191,200	390,367	09/17/2018	03/25/2038
12708#-AA-4	CONTROL 2018-12 TRUST				2PL	25,000,000	100.1304	25,032,600	25,000,000	25,000,000					5.550	5.550	MON	61,667	291,760	07/16/2018	07/15/2035
12806*-AH-4	CAITHNESS LONG ISLAND, LLC				2PL	7,997,397	103.2661	8,258,600	7,997,397	7,997,397					5.710	5.710	JJ	209,299	464,170	01/15/2009	01/15/2032
129466-AM-0	BERKSHIRE HATHAWAY ENERGY CO			1	1FE	5,000,000	135.2220	6,761,100	5,000,000	5,000,000					8.480	8.477	MS	124,844	424,000	09/17/1998	09/15/2028
131347-CK-0	CALPINE CORP			1,2	3FE	1,500,000	91.2500	1,368,750	1,500,000	1,500,000					5.250	5.249	JD	6,563	78,750	12/04/2017	06/01/2026
13215#-AA-8	CAMBRIDGE ASSOCIATES LLC				2Z	20,500,000	99.5851	20,414,946	20,500,000	20,500,000					4.910	4.910	N/A	413,804		08/03/2018	08/03/2028
134011-AJ-4	CAMP PENDLETON AND QUANTICO HOUSING LLC				2FE	21,919,065	112.4956	21,818,522	19,395,000	21,906,899		(12,166)			5.572	4.775	AO	270,172	543,270	08/07/2018	10/01/2050
134429-AT-6	CAMPBELL SOUP CO			1	2FE	39,736,473	100.1672	36,662,197	36,601,000	36,654,641		(432,554)			4.500	3.282	FA	622,217	1,647,045	06/03/2011	02/15/2019
134429-AW-9	CAMPBELL SOUP CO			1	2FE	30,878,600	101.2446	31,385,826	31,000,000	30,968,971		14,421			4.250	4.296	AO	278,139	1,317,500	04/05/2011	04/15/2021
136375-BG-6	CANADIAN NATIONAL RAILWAY COMPANY		C	1	1FE	10,991,747	133.1376	14,488,034	10,882,000	10,956,206		(3,428)			7.375	7.289	AO	169,427	802,548	06/09/2004	10/15/2031
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO		C	1,2	1FE	9,548,000	95.5199	9,551,990	10,000,000	9,588,039		40,039			2.750	3.403	MS	91,667	137,500	03/16/2018	03/01/2026
136385-AR-2	CANADIAN NATURAL RESOURCES LTD		C	1,2	2FE	13,475,080	99.3643	12,917,359	13,000,000	13,149,934		(54,240)			3.450	2.988	MN	57,308	448,500	07/10/2012	11/15/2021
136385-AT-8	CANADIAN NATURAL RESOURCES LTD		C	1,2	2FE	38,783,952	97.6952	37,417,262	38,300,000	38,574,342		(47,250)			3.800	3.643	AO	307,251	1,455,400	07/30/2014	04/15/2024
136385-AV-3	CANADIAN NATURAL RESOURCES LTD		C	1,2	2FE	14,980,650	96.8824	14,532,360	15,000,000	14,987,465		2,186			3.900	3.916	FA	243,750	585,000	11/12/2014	02/01/2025
136385-AX-9	CANADIAN NATURAL RESOURCES LTD		C	1,2	2FE	16,830,006	94.4046	16,458,498	17,434,000	16,844,196		14,190			3.850	4.332	JD	55,934	259,875	11/29/2018	06/01/2027
136385-AY-7	CANADIAN NATURAL RESOURCES LTD		C	1,2	2FE	9,460,270	96.2967	8,743,740	9,080,000	9,457,332		(2,939)			4.950	4.682	JD	37,455	224,730	06/14/2018	06/01/2047
136420-AF-3	NEXEN ENERGY ULC		C	1	1FE	18,768,315	123.3344	24,050,208	19,500,000	19,083,646		36,383			7.400	7.724	MN	240,500	1,443,000	01/05/2001	05/01/2028
136440-AL-8	CANADIAN PACIFIC LIMITED		C		2FE	3,468,770	114.4475	2,861,188	2,500,000	2,710,315		(73,107)			9.450	5.891	FA	98,438	236,250	03/30/2004	08/01/2021
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO		C	1	2FE	913,208	116.7395	1,126,536	965,000	923,392		1,390			5.950	6.351	MN	7,337	57,422	08/28/2007	05/15/2037
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO		C	1,2	2FE	6,646,314	95.7334	6,624,751	6,920,000	6,674,698		28,384			2.900	3.553	FA	83,617	100,340	03/16/2018	02/01/2025
14040H-BD-6	CAPITAL ONE FINANCIAL CORP				2FE	22,569,103	98.1277	21,671,503	22,085,000	22,437,987		(72,697)			3.500	3.113	JD	34,354	772,975	02/24/2017	06/15/2023
14042R-BT-7	CAPITAL ONE NA			2	2FE	9,616,700	96.2793	9,627,930	10,000,000	9,650,144		33,444			2.250	3.624	MS	67,500		09/21/2018	09/13/2021
14149Y-AT-5	CARDINAL HEALTH INC			1	2FE	28,152,628	101.6854	26,917,142	26,471,000	26,999,273		(259,424)			4.625	3.554	JD	54,413	1,224,284	04/14/2014	12/15/2020
14149Y-AV-0	CARDINAL HEALTH INC			1	2FE	6,699,290	97.7242	6,352,073	6,500,000	6,600,673		(27,415)			3.200	2.727	JD	9,244	208,000	04/01/2015	06/15/2022
14149Y-AY-4	CARDINAL HEALTH INC			1	2FE	5,428,896	97.3798	5,161,129	5,300,000	5,380,990		(17,860)			3.200	2.812	MS	49,938	169,600	03/30/2016	03/15/2023
14149Y-AZ-1	CARDINAL HEALTH INC			1	2FE	12,975,690	99.2944	12,908,272	13,000,000	12,995,635		5,100			2.400	2.439	MN	39,867	312,000	11/07/2014	11/15/2019
14149Y-BA-5	CARDINAL HEALTH INC			1,2	2FE	32,145,730	95.5809	30,585,888	32,000,000	32,098,135		(15,026)			3.500	3.439	MN	143,111	1,120,000	01/27/2016	11/15/2024
14149Y-BE-7	CARDINAL HEALTH INC			1,2	2FE	6,983,760	96.8721	6,781,047	7,000,000	6,988,733		1,757			3.750	3.777	MS	77,292	262,500	06/17/2015	09/15/2025
141781-AC-8	CARGILL INC.				1FE	2,141,487	120.1540	2,505,211	2,085,000	2,109,822		(2,167)			7.375	7.147	AO	38,442	153,769	03/07/1996	10/01/2025
141781-AD-6	CARGILL, INCORPORATED				1FE	6,965,789	126.9838	9,142,834	7,200,000	7,023,477		6,404			6.875	7.122	FA	206,250	495,000	07/06/2000	02/01/2036
141781-AE-4	CARGILL, INCORPORATED				1FE	1,403,852	121.4825	1,460,220	1,202,000	1,300,439		(9,589)			7.500	6.143	MS	30,050	90,150	11/19/2002	09/01/2026
141781-AU-8	CARGILL INC			1	1FE	9,775,850	118.7292	11,872,920	10,000,000	9,824,054		7,233			6.125	6.290	MS	180,347	612,500	07/17/2007	09/15/2036
141781-BG-8	CARGILL INC			1	1FE	6,988,324	99.4920	6,961,455	6,997,000	6,989,681		1,357			3.250	3.277	MS	75,801	113,701	03/01/2018	03/01/2023
141781-F@-8	CARGILL, INCORPORATED				1	5,000,000	114.7620	5,738,100	5,000,000	5,000,000					8.890	8.882	N/A	129,646	444,500	03/26/1992	03/31/2022
141781-G*-9	CARGILL, INCORPORATED				1FE	5,000,000	124.9070	6,245,350	5,000,000	5,000,000					8.930	8.929	MN	230,692	446,500	11/18/1994	12/09/2024
141784-AR-9	CARGILL INC.				1FE	4,600,650	120.7651	6,038,255	5,000,000	4,784,582		18,848			7.100	7.799	MN	45,361	355,000	08/05/1999	07/29/2027
141784-BH-0	CARGILL INC.				1FE	1,607,857	120.2788	2,074,809	1,725,000	1,658,205		5,364			6.875	7.457	MN	19,766	118,594	06/25/2001	05/01/2028
14456#-AA-4	CARRIX, INC.				2PL	25,000,000	99.7480	24,937,000	25,000,000	25,000,000					4.960	4.959	JJ	568,333	1,281,333	06/02/2017	07/19/2027
146900-AM-7	CASCADES INC		C	1,2	3FE	457,275	97.0000	441,350	455,000	455,852		(201)			5.500	5.441	JJ	11,539	25,025	06/10/2014	07/15/2022
14879E-AD-0	CATALENT PHARMA SOLUTIONS INC			1,2	4FE	795,000	94.2500	749,288	795,000	795,000					4.875	4.872	JJ	17,871	28,744	10/13/2017	01/15/2026
149123-BS-9	CATERPILLAR INC			1	1FE	6,449,999	111.1705	6,297,809	5,665,000	6,444,779		(5,220)			5.200	4.242	MN	27,821	147,290	09/24/2018	05/27/2041
149123-CB-5	CATERPILLAR INC.			1	1FE	7,362,657	93.5198	7,575,104	8,100,000	7,410,121		16,852			3.803	4.385	FA	116,372	308,043	01/06/2016	08/15/2042
149123-CC-3	CATERPILLAR INC			1,2	1FE	30,102,750	100.2843	30,085,290	30,000,000	30,070,110		(11,674)			3.400	3.350	MN	130,333	1,020,000	02/19/2016	05/15/2024
14912L-4E-8	CATERPILLAR FINANCIAL SERVICES CORP				1FE	37,920,880	100.5082	36,182,952	36,000,000	36,031,539		(250,045)			7.150	6.415	FA	972,400	2,574,000	05/06/2010	02/15/2019
14916R-AF-1	CATHOLIC HEALTH INITIATIVES			1	2FE	38,803,423	101.7851	39,431,548	38,740,000	38,774,428		(5,612)			4.200	4.178	FA	677,950	1,627,080	02/06/2014	08/01/2023
150190-AB-2	CEDAR FAIR LP			1,2	4FE	600,000	94.5000	567,000	600,000	600,000					5.375	5.374	AO	6,808	32,250	04/10/2017	04/15/2027
15103J-AA-0	CELEO REDES OPERACION CHILE SA		C	1	2FE	16,158,742	94.0000	15,155,511	16,122,884	16,159,897		742			5.200	5.180	JD	20,960	850,164	05/05/2017	06/22/2047
15132H-AF-8	CENCOSUD SA		C	1,2	2FE	10,787,500	96.3356	9,633,560	10,000,000	10,583,905		(86,180)			5.150	4.023	FA	198,847	515,000	07/25/2016	02/12/2025
15132H-AH-4	CENCOSUD SA		C	2	2FE	14,947,050	87.0052	13,050,780	15,000,000	14,953,673		4,674			4.375	4.419	JJ	298,958	656,250	07/12/2017	07/17/2027
15135U-AF-6	CENOVUS ENERGY INC		C	1	2FE	10,047,300	98.6250	9,862,500	10,000,000	10,047,329		29			6.750	6.707	MN	86,250		12/20/2018	11/15/2039
15135U-AH-2	CENOVUS ENERGY INC		C	1,2	2	1,213,610	76.5000	1,166,625	1,525,000	1,213,880		270			4.450	6.086	MS	19,982		12/13/2018	09/15/2042
15135U-AP-4	CENOVUS ENERGY INC		C	1,2	2FE	910,140	87.5000	875,000	1,000,000	910,237		97			5.250	6.065	JD	2,333		12/17/2018	06/15/2037
15138A-AA-8	CENTENNIAL RESOURCE PRODUCTION LLC			1,2	4FE	1,600,000	92.5000	1,480,000	1,600,000	1,600,000					5.375	5.373	JJ	39,656	53,750	11/15/2017	01/15/2026
15189X-AD-0	CENTERPOINT ENERGY HOUSTON ELECTRIC, LLC			1	1FE	7,786,670	130.0441	9,103,087	7,000,000	7,548,774		(22,378)			6.950	6.115	MS	143,247	486,500	02/05/2004	03/15/2033
153527-AL-0	CENTRAL GARDEN & PET CO			1,2	4FE	347,000	99.7500	346,133	347,000	347,000					6.125	6.124	MN	2,716	21,254	11/04/2015	11/15/2023
156700-AR-7	CENTURYLINK INC			1	4FE	2,185,275	99.7500	2,254,350	2,260,000	2,222,610		13,622			6.450	7.198	JD	6,479	145,770	01/26/2016	06/15/2021
156700-AX-4	CENTURYLINK INC			1	4FE	2,502,500	96.2500	2,406,250	2,500,000	2,502,230		(270)			6.750	6.727	JD	14,063	168,750	01/10/2018	12/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and 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
156700-BA-3	CENTURYLINK INC			1,2	4FE	275,000	96.5000	265,375	275,000	275,000					7.500	7.496	AO	5,156	20,625	03/22/2016	04/01/2024
15911N-AA-3	CHANGE HEALTHCARE HOLDINGS LLC			1,2	4FE	2,405,000	93.5000	2,248,675	2,405,000	2,405,000					5.750	5.748	MS	46,096	138,288	02/03/2017	03/01/2025
159864-AC-1	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	4FE	330,000	98.7500	325,875	330,000	330,000					5.500	5.499	AO	4,538	8,974	03/28/2018	04/01/2026
161175-AY-0	CHARTER COMMUNICATIONS INC			1,2	2FE	27,917,084	99.4809	26,092,845	26,229,000	27,590,563		(186,144)			4.908	3.970	JJ	564,990	1,287,319	06/13/2017	07/23/2025
161175-BA-1	CHARTER COMMUNICATIONS INC			1,2	2FE	10,790,800	102.7203	10,272,030	10,000,000	10,788,251		(2,549)			6.484	5.890	AO	122,476	324,200	09/27/2018	10/23/2045
161175-BM-5	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2FE	16,563,889	93.1214	16,249,684	17,450,000	16,569,780		5,891			5.375	5.813	AO	234,484		10/11/2018	04/01/2038
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2FE	11,987,160	99.8108	11,977,296	12,000,000	11,988,586		1,426			4.500	4.521	FA	267,000		06/28/2018	02/01/2024
163851-AD-0	CHEMOURS CO LLC			2	3FE	1,882,363	100.8750	2,022,544	2,005,000	1,900,494		4,855			7.000	7.657	MN	17,934	140,350	03/02/2017	05/15/2025
163851-AE-8	CHEMOURS CO			1,2	3FE	992,281	90.0000	909,000	1,010,000	993,454		1,014			5.375	5.623	MN	6,937	37,088	06/14/2018	05/15/2027
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP			1,2	3FE	1,000,000	93.0000	930,000	1,000,000	1,000,000					5.250	5.249	AO	13,125	54,396	09/12/2017	10/01/2025
16411Q-AC-5	CHENIERE ENERGY PARTNERS LP			1,2	3FE	2,000,000	94.0000	1,880,000	2,000,000	2,000,000					5.625	5.624	AO	34,375		09/06/2018	10/01/2026
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	3FE	2,612,800	99.6250	2,530,475	2,540,000	2,600,152		(8,775)			5.875	5.385	JD	415	223,838	07/13/2017	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	3FE	1,150,000	94.0000	1,081,000	1,150,000	1,150,000					5.125	5.125	JD	164	95,282	12/22/2017	06/30/2027
165069-AP-0	VERIZON MARYLAND INC				2FE	853,200	122.3076	966,230	790,000	827,014		(2,059)			8.000	7.363	AO	13,342	63,200	01/15/1993	10/15/2029
165167-CZ-8	CHESAPEAKE ENERGY CORP			1,2	4FE	1,261,938	85.0000	1,130,500	1,330,000	1,266,485		4,548			8.000	8.812	JD	4,729	106,400	03/07/2018	06/15/2027
166754-AM-3	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1FE	6,997,760	99.1716	6,942,012	7,000,000	6,999,433		532			2.450	2.456	MN	28,583	171,500	05/07/2015	05/01/2020
166764-AH-3	CHEVRON CORP			1,2	1FE	33,655,448	99.8334	33,357,334	33,413,000	33,565,697		(33,867)			3.191	3.073	JD	20,732	1,066,209	04/06/2016	06/24/2023
166764-BD-1	CHEVRON CORP			1,2	1FE	14,380,678	99.1760	14,241,674	14,360,000	14,375,724		(1,670)			3.326	3.308	MN	58,375	477,614	03/02/2016	11/17/2025
166764-BK-5	CHEVRON CORP			1,2	1FE	65,000,000	97.5071	63,379,615	65,000,000	65,000,000					2.566	2.566	MN	208,488	1,667,900	05/09/2016	05/16/2023
166764-BL-3	CHEVRON CORP			1,2	1FE	40,000,000	96.3433	38,537,320	40,000,000	40,000,000					2.954	2.954	MN	147,700	1,181,600	05/09/2016	05/16/2026
167885-A*-3	CHICAGO PARKING METERS, LLC				2FE	26,600,000	98.6490	26,240,634	26,600,000	26,600,000					4.520	4.520	JD	53,436	1,803,480	07/03/2014	07/15/2024
172070-CP-7	DUKE ENERGY OHIO INC			1	2FE	2,992,920	110.0287	3,300,861	3,000,000	2,995,606		593			5.400	5.415	JD	7,200	162,000	06/12/2003	06/15/2033
17252M-AG-5	CINTAS CORP NO. 2			1	1FE	10,626,200	121.1441	12,114,410	10,000,000	10,487,253		(14,358)			6.150	5.707	FA	232,333	615,000	12/06/2006	08/15/2036
17252M-AK-6	CINTAS CORP NO 2			1	1FE	28,313,426	101.8675	27,198,623	26,700,000	27,191,728		(193,019)			4.300	3.495	JD	95,675	1,148,100	01/31/2013	06/01/2021
17252M-AL-4	CINTAS CORP NO 2			1,2	1FE	24,173,664	99.1970	24,080,072	24,275,000	24,241,799		7,366			3.250	3.284	JD	65,745	788,938	04/09/2015	06/01/2022
17252M-AN-0	CINTAS CORPORATION NO 2			1,2	2FE	7,896,654	97.6910	7,815,280	8,000,000	7,900,053		3,399			3.700	3.878	AO	74,000	111,000	12/21/2018	04/01/2027
172967-AL-5	CITIGROUP INC				2FE	4,524,000	119.7734	4,790,936	4,000,000	4,262,684		(31,880)			7.875	6.595	MN	40,250	315,000	12/18/2007	05/15/2025
172967-HD-6	CITIGROUP INC				2FE	29,555,995	100.2672	30,080,160	30,000,000	29,761,459		45,598			3.875	4.059	AO	213,125	1,162,500	01/17/2014	10/25/2023
172967-KA-8	CITIGROUP INC				2FE	3,875,680	96.3350	3,853,400	4,000,000	3,876,362		682			4.450	4.888	MS	45,489		12/10/2018	09/29/2027
172967-KN-0	CITIGROUP INC				2FE	20,947,600	93.8423	19,697,499	20,990,000	20,958,206		4,512			3.400	3.423	MN	118,943	713,660	04/26/2016	05/01/2026
172967-KY-6	CITIGROUP INC			1,2	2FE	19,988,200	92.3876	18,477,520	20,000,000	19,991,077		1,653			3.200	3.206	AO	124,444	640,000	10/17/2016	10/21/2026
172967-MD-0	CITIGROUP INC			1,2	2FE	20,290,400	97.9971	19,599,420	20,000,000	20,290,514		114			4.650	4.560	JJ	408,167		09/28/2018	07/23/2048
177342-AP-7	FRONTIER COMMUNICATIONS CORP				5FE	2,310,000	42.0000	2,310,000	5,500,000	2,310,000		9,608	723,699		7.050	17.026	AO	96,938	387,750	03/25/1997	10/01/2046
18539U-AA-3	CLEARWAY ENERGY OPERATING LLC			1,2	3FE	855,000	95.0000	812,250	855,000	855,000					5.750	5.749	AO	12,291		09/17/2018	10/15/2025
18586*-AA-2	CLEVELAND BROTHERS EQUIPMENT C				2PL	8,824,671	99.2550	8,635,185	8,700,000	8,768,605		(17,708)			4.250	4.008	JJ	175,631	369,750	08/06/2015	07/10/2022
18586*-AF-1	CLEVELAND BROTHERS EQUIPMENT C				2PL	10,000,000	96.0252	9,602,520	10,000,000	10,000,000					4.190	4.189	N/A	44,228	419,000	08/20/2015	11/23/2025
18683K-AM-3	CLIFFS NATURAL RESOURCES INC			1,2	4FE	1,281,550	90.0000	1,197,000	1,330,000	1,289,043		5,456			5.750	6.361	MS	25,492	76,475	02/09/2018	03/01/2025
189054-AT-6	CLOROX CO			1,2	2FE	13,355,800	98.4780	13,786,920	14,000,000	13,706,801		73,527			3.050	3.660	MS	125,728	427,000	02/24/2014	09/15/2022
189054-AU-3	CLOROX CO			1,2	2FE	17,056,571	99.4613	16,938,259	17,030,000	17,048,481		(2,657)			3.500	3.479	JD	26,491	596,050	01/06/2016	12/15/2024
191216-AF-7	COCA COLA COMPANY (THE)				1FE	29,370,403	150.6034	46,536,451	30,900,000	29,380,973		7,112			7.375	7.756	JJ	962,192	2,278,875	12/28/1995	07/29/2093
191219-AP-9	COCA-COLA ENTERPRISES INC.				1FE	16,855,782	116.1434	17,758,326	15,290,000	15,679,857		(107,917)			8.500	7.539	FA	541,521	1,299,650	03/09/2004	02/01/2022
191219-AU-8	COCA-COLA ENTERPRISES INC.				1FE	8,560,372	113.4040	8,936,235	7,880,000	8,119,044		(42,129)			6.750	6.000	MS	156,615	531,900	06/02/2004	09/15/2023
191219-AX-2	COCA-COLA ENTERPRISES INC.				1FE	3,857,481	129.3242	4,704,814	3,638,000	3,814,315		(4,422)			6.700	6.244	AO	51,457	243,746	08/29/2007	10/15/2036
191219-AY-0	COCA-COLA ENTERPRISES INC.				1FE	7,080,741	122.1438	7,780,560	6,370,000	6,746,724		(36,040)			6.950	5.996	MN	56,569	442,715	12/18/2007	11/15/2026
191219-BC-7	COCA-COLA ENTERPRISES INC.				1FE	12,904,553	132.0932	16,511,650	12,500,000	12,825,210		(8,848)			6.750	6.490	JJ	389,063	843,750	04/10/2007	01/15/2038
191219-BE-3	COCA-COLA ENTERPRISES INC.			1	1FE	4,980,449	124.3720	5,845,484	4,700,000	4,863,299		(11,399)			6.750	6.267	MS	93,413	317,250	05/07/2004	09/15/2028
19123M-AA-1	COCA-COLA EUROPEAN PARTNERS PLC	C		1	2FE	49,243,092	99.7838	49,717,278	49,825,000	49,719,264		41,269			3.500	3.629	MS	513,474	741,147	01/18/2012	09/15/2020
19123M-AB-9	COCA-COLA EUROPEAN PARTNERS PLC	C		1,2	2FE	20,152,310	99.0871	19,693,561	19,875,000	19,989,780		(33,565)			3.250	2.998	FA	236,844	227,872	01/22/2016	08/19/2021
19123M-AC-7	COCA-COLA EUROPEAN PARTNERS PLC	C		1,2	2FE	34,463,054	101.9809	34,622,516	33,950,000	34,094,040		(41,693)			4.500	4.314	MS	509,250	589,881	05/23/2011	09/01/2021
191241-AD-0	COCA-COLA FEMSA SAB DE CV	C		1	1FE	10,717,000	101.5000	10,150,000	10,000,000	10,138,565		(118,992)			4.625	3.356	FA	174,722	462,500	10/11/2013	02/15/2020
191241-AE-8	COCA-COLA FEMSA SAB DE CV	C		1	1FE	83,695,770	99.9698	82,974,934	83,000,000	83,557,792		(105,138)			3.875	3.719	MN	312,691	3,216,250	08/18/2016	11/26/2023
192108-BB-3	COEUR MINING INC			1,2	3FE	1,000,000	89.0000	890,000	1,000,000	1,000,000					5.875	5.874	JD	4,896	58,750	09/13/2017	06/01/2024
195869-AP-7	COLONIAL PIPELINE CO			1,2	1FE	14,958,900	100.0470	15,007,050	15,000,000	14,971,378		4,333			3.750	3.782	AO	140,625	562,500	09/16/2015	10/01/2025
196500-AA-0	COLORADO INTERSTATE GAS COMPANY LLC			1,2	2FE	17,142,987	96.9360	16,796,101	17,327,000	17,175,769		17,178			4.150	4.285	FA	271,649	719,071	01/12/2017	08/15/2026
20030N-AZ-4	COMCAST CORP			1	1FE	8,978,670	101.3842	9,124,578	9,000,000	8,998,645		2,598			5.700	5.731	JJ	256,500	513,000	06/15/2009	07/01/2019
20030N-BE-0	COMCAST CORP			1	1FE	17,724,723	98.5121	17,663,220	17,930,000	17,727,217		2,493			4.650	4.730	JJ	384,449		09/25/2018	07/15/2042
20030N-BM-2	COMCAST CORP			1,2	1FE	2,146,730	96.4318	1,928,636	2,000,000	2,130,168		(6,268)			4.200	3.637	FA	31,733	84,000	04/11/2016	08/15/2034

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
20030N-BN-0	COMCAST CORP			1,2	1FE	16,964,770	97.0675	16,501,475	17,000,000	16,972,906		4,041			3.375	3.402	FA	216,750	573,750	02/01/2017	08/15/2025
20030N-BP-5	COMCAST CORP			1,2	1FE	15,416,187	97.2861	14,223,228	14,620,000	15,343,593		(31,128)			4.400	3.979	FA	243,017	643,280	01/26/2017	08/15/2035
20030N-BY-6	COMCAST CORP			1,2	1FE	8,634,550	94.8657	8,331,106	8,782,000	8,659,389		13,086			3.300	3.500	FA	120,753	289,806	01/26/2017	02/01/2027
20030N-BZ-3	COMCAST CORP			1,2	1FE	8,000,609	89.8466	7,202,103	8,016,000	8,001,515		745			4.000	4.011	FA	121,131	327,765	08/01/2017	08/15/2047
20030N-CM-1	COMCAST CORP			1,2	1FE	14,987,700	101.1065	15,165,975	15,000,000	14,988,063		363			4.700	4.705	AO	168,417		10/02/2018	10/15/2048
20030N-CT-6	COMCAST CORP			1,2	1FE	4,997,500	101.5118	5,075,590	5,000,000	4,997,576		76			4.150	4.156	AO	49,569		10/02/2018	10/15/2028
201723-AL-7	COMMERCIAL METALS CO			1,2	3FE	330,313	89.5000	295,350	330,000	330,275		(22)			5.375	5.362	JJ	8,179	17,935	06/29/2017	07/15/2027
201723-AM-5	COMMERCIAL METALS CO			1,2	3FE	460,000	93.0000	427,800	460,000	460,000					5.750	5.749	AO	5,584	11,903	04/19/2018	04/15/2026
20337Y-AA-5	COMMSCOPE INC			1,2	3FE	472,000	89.8750	424,210	472,000	472,000					6.000	5.999	JD	1,259	28,320	05/28/2015	06/15/2025
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC			1,2	3FE	1,000,000	80.6250	806,250	1,000,000	1,000,000					5.000	4.999	MS	14,722	50,000	03/02/2017	03/15/2027
20369E-AA-0	COMMUNITY HEALTH NETWORK INC			1	1FE	11,470,000	102.7657	11,787,226	11,470,000	11,470,000					4.237	4.236	MN	80,997	485,984	06/04/2015	05/01/2025
205887-AC-6	CONAGRA, INC.				3FE	9,603,234	112.0584	10,286,961	9,180,000	9,271,376		(35,468)			9.750	9.221	MS	298,350	895,050	06/16/2000	03/01/2021
205887-AF-9	CONAGRA, INC.				2FE	499,745	113.7625	568,813	500,000	499,949		83			7.125	7.127	AO	8,906	35,625	10/01/1996	10/01/2026
205887-AQ-5	CONAGRA, INC.				2FE	1,168,710	113.2916	1,132,916	1,000,000	1,089,649		(7,874)			6.700	5.381	FA	27,917	67,000	06/29/2005	08/01/2027
205887-AX-0	CONAGRA, INC.			1	2FE	26,495,370	127.8837	28,134,414	22,000,000	24,846,953		(160,699)			8.250	6.607	MS	534,417	1,815,000	06/29/2005	09/15/2030
206786-AA-3	CONDUENT FINANCE INC			1,2	3FE	1,233,400	112.0000	1,400,000	1,250,000	1,236,929		1,965			10.500	10.742	JD	5,833	131,250	11/22/2016	12/15/2024
207597-EL-5	CONNECTICUT LIGHT AND POWER CO			1,2	1FE	18,652,684	97.7889	18,277,723	18,691,000	18,653,719		1,035			4.000	4.011	AO	186,910	380,050	05/15/2018	04/01/2048
20825C-AQ-7	CONOCOPHILLIPS			1	1FE	5,041,600	124.1120	4,964,480	4,000,000	5,040,167		(1,433)			6.500	4.516	FA	108,333		12/12/2018	02/01/2039
20826F-AD-8	CONOCOPHILLIPS CO			1,2	1FE	10,380,000	99.6746	9,967,460	10,000,000	10,236,814		(38,109)			3.350	2.891	MN	42,806	335,000	01/28/2015	11/15/2024
20826F-AG-1	CONOCOPHILLIPS CO			1,2	1FE	11,958,600	98.8590	11,863,080	12,000,000	11,972,303		4,166			3.350	3.391	MN	51,367	402,000	05/13/2015	05/15/2025
20826F-AQ-9	CONOCOPHILLIPS CO			1,2	1FE	12,505,926	107.1056	12,477,802	11,650,000	12,443,882		(62,044)			4.950	3.825	MS	169,799	288,338	05/10/2018	03/15/2026
209111-ED-1	CONSOLIDATED EDISON COMPANY OF NEW YORK,			1	1FE	863,240	110.8046	1,108,046	1,000,000	903,850		4,210			5.100	6.111	JD	2,267	51,000	06/28/2004	06/15/2033
210383-AA-3	CONSTELLIUM NV		C	1,2	4FE	789,912	92.2500	738,000	800,000	790,738		826			5.750	6.005	MN	5,878	23,000	06/15/2018	05/15/2024
210383-AG-0	CONSTELLIUM NV		C	1,2	4FE	1,568,800	90.1250	1,423,975	1,580,000	1,569,803		1,003			5.875	5.986	FA	35,067	53,619	04/02/2018	02/15/2026
212015-AH-4	CONTINENTAL RESOURCES INC			1,2	2FE	996,000	98.8750	984,795	996,000	996,000					5.000	4.998	MS	14,663	59,173	08/14/2012	09/15/2022
212015-AL-5	CONTINENTAL RESOURCES INC			1,2	2FE	453,750	98.1250	490,625	500,000	468,735		6,269			4.500	6.184	AO	4,750	22,500	06/27/2016	04/15/2023
216871-AE-3	COOPER US INC		C	1,2	2FE	9,971,600	100.7559	10,075,590	10,000,000	9,993,692		3,209			3.875	3.909	JD	17,222	387,500	12/02/2010	12/15/2020
217204-A*-7	COPART, INC.			2		10,900,000	99.3303	10,827,003	10,900,000	10,900,000					4.070	4.070	N/A	34,505	443,630	11/21/2014	12/03/2024
217204-B*-6	COPART, INC.			2		11,200,000	96.0113	10,753,266	11,200,000	11,200,000					4.350	4.350	FMAN	60,900	415,425	11/21/2014	12/03/2029
219350-AU-9	CORNING INC			1	2FE	17,580,630	101.6544	17,281,248	17,000,000	17,115,573		(67,514)			4.250	3.813	FA	272,944	722,500	03/26/2012	08/15/2020
219350-AZ-8	CORNING INC			1,2	2FE	25,960,120	100.3458	26,089,908	26,000,000	25,979,442		4,636			3.700	3.718	MN	122,922	962,000	11/20/2013	11/15/2023
219350-BB-0	CORNING INC			1,2	2FE	5,985,960	98.4474	5,906,844	6,000,000	5,993,013		2,071			2.900	2.937	MN	22,233	174,000	05/05/2015	05/15/2022
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, L				2PL	14,286,052	95.6797	13,668,852	14,286,052	14,286,052					5.300	5.300	JJ	376,477	651,530	05/05/2015	07/01/2050
221644-AA-5	COTT HOLDINGS INC		C	2	4FE	1,006,890	94.2500	966,063	1,025,000	1,008,005		1,115			5.500	5.819	AO	14,094	41,938	08/07/2018	04/01/2025
222070-AB-0	COTY INC			1,2	4FE	245,000	85.5000	209,475	245,000	245,000					6.500	6.498	AO	3,362	8,405	03/28/2018	04/15/2026
22282E-AG-7	COVANTA HOLDING CORP			1,2	4FE	750,000	92.0479	690,359	750,000	750,000					5.875	5.875	JJ	22,031	44,063	03/02/2017	07/01/2025
22282E-AH-5	COVANTA HOLDING CORP			1,2	4FE	1,000,000	89.8282	898,282	1,000,000	1,000,000					6.000	5.996	JJ	12,167		10/03/2018	01/01/2027
223030-AP-5	COVIDIEN INTERNATIONAL FINANCE SA		C	1,2	1FE	49,738,585	98.0693	52,153,254	53,180,000	51,450,595		352,526			2.950	3.750	JD	69,725	1,568,810	12/03/2013	06/15/2023
224044-AG-2	COX COMMUNICATIONS, INC.				2FE	21,888,305	115.9810	25,225,868	21,750,000	21,803,117		(1,989)			7.625	7.574	JD	73,708	1,658,438	07/07/2000	06/15/2025
224044-CA-3	COX COMMUNICATIONS INC			1,2	2FE	44,260,100	96.1554	43,269,930	45,000,000	44,615,541		77,772			2.950	3.154	JD	3,688	1,430,750	04/23/2014	06/30/2023
224044-CC-9	COX COMMUNICATIONS INC			1,2	2FE	8,094,009	85.2503	8,141,404	9,550,000	8,101,026		7,018			4.500	5.652	JD	1,194	214,875	10/10/2018	06/30/2043
224044-CG-0	COX COMMUNICATIONS INC			1,2	2FE	20,355,055	91.7757	19,981,405	21,772,000	20,405,371		50,316			3.350	4.316	MS	214,757	164,217	10/16/2018	09/15/2026
224044-CH-8	COX COMMUNICATIONS INC			1,2	2FE	30,655,605	95.9482	29,898,419	31,161,000	30,713,849		55,820			3.150	3.430	FA	370,816	838,884	03/29/2018	08/15/2024
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2FE	18,889,186	91.9662	18,370,248	19,975,000	18,914,552		24,837			3.500	4.235	FA	264,114	308,716	12/06/2018	08/15/2027
225401-AC-2	CREDIT SUISSE GROUP AG		C	1,2	2FE	15,080,700	96.0930	14,413,950	15,000,000	15,067,573		(6,868)			4.282	4.215	JJ	306,877	642,300	01/12/2017	01/09/2028
22546Q-AF-4	CREDIT SUISSE (NEW YORK BRANCH)		C		1FE	18,975,680	101.6849	19,320,131	19,000,000	18,995,817		3,173			4.375	4.389	FA	337,118	831,250	08/02/2010	08/05/2020
22546Q-AN-7	CREDIT SUISSE AG (NEW YORK BRANCH)		C		1FE	4,989,700	99.7242	4,986,210	5,000,000	4,999,135		2,153			2.300	2.343	MN	10,542	115,000	05/22/2014	05/28/2019
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH)		C		1FE	20,339,000	98.4983	19,699,660	20,000,000	20,150,820		(50,479)			3.000	2.721	AO	103,333	600,000	02/12/2015	10/29/2021
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP			1,2	4FE	1,275,000	95.5000	1,217,625	1,275,000	1,275,000					6.250	6.247	AO	19,922	79,688	07/13/2016	04/01/2023
228187-AA-8	CROWN AMERICAS LLC			1,2	3FE	1,355,000	94.6250	1,282,169	1,355,000	1,355,000					4.750	4.749	FA	26,818	33,075	01/26/2018	02/01/2026
228227-BD-5	CROWN CASTLE INTERNATIONAL CORP			1	2FE	10,575,020	103.9279	10,019,689	9,641,000	10,313,497		(152,950)			5.250	3.387	JJ	233,393	506,153	04/04/2017	01/15/2023
22822R-BB-5	CROCAS 151 C22 - ABS			1	1FE	28,397,954	98.3488	27,454,074	27,915,000	28,220,842		(85,265)			3.222	2.881	MON	39,974	899,421	07/18/2017	05/15/2042
22822V-AE-1	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	11,660,201	96.0079	11,227,164	11,694,000	11,666,490		3,326			4.000	4.034	MS	155,920	467,760	02/02/2017	03/01/2027
22822V-AF-8	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	9,471,000	91.9610	9,196,100	10,000,000	9,473,887		2,887			4.750	5.103	MN	60,694	237,500	09/21/2018	05/15/2047
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	13,944,215	96.1406	13,455,838	13,996,000	13,952,669		8,454			3.150	3.224	JJ	203,292	219,212	01/16/2018	07/15/2023
23311V-AF-4	DCP MIDSTREAM OPERATING LP			1,2	3FE	928,810	84.5000	984,425	1,165,000	936,688		3,209			5.600	7.308	AO	16,310	65,240	06/21/2016	04/01/2044
23311V-AG-2	DCP MIDSTREAM OPERATING LP			1,2	3FE	1,500,000	98.0000	1,470,000	1,500,000	1,500,000					5.375	5.375	JJ	36,729		07/10/2018	07/15/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
23317*-AC-4	DD SOUTH 3 LC				1	1,971,830	92.1362	1,816,769	1,971,830	1,971,830					3.550	3.550	N/A	5,056	61,867	09/05/2018	08/05/2033
23317*-AD-2	PVTPL DD SOUTH 4 - CLASS C				1FE	3,359,280	110.3715	3,707,688	3,359,280	3,359,280					5.680	5.680	N/A	13,781	168,614	08/31/2018	09/05/2033
233331-AJ-6	DTE ENERGY COMPANY			1	2FE	24,965,508	118.1792	26,944,858	22,800,000	24,305,322		(63,096)			6.375	5.692	AO	306,850	1,453,500	02/08/2005	04/15/2033
233331-AS-6	DTE ENERGY CO			1,2	2FE	33,521,909	98.1055	32,767,237	33,400,000	33,477,101		(12,546)			3.500	3.451	JD	97,417	1,169,000	02/01/2017	06/01/2024
233331-AT-4	DTE ENERGY CO			1,2	2FE	4,994,100	99.0735	4,953,675	5,000,000	4,998,900		1,229			2.400	2.424	JD	10,000	120,000	11/17/2014	12/01/2019
23371D-AA-2	DAE FUNDING LLC		C	1,2	3FE	685,000	95.5000	654,175	685,000	685,000					4.500	4.498	FA	12,844	30,568	07/21/2017	08/01/2022
23371D-AB-0	DAE FUNDING LLC		C	1,2	3FE	695,000	96.5000	670,675	695,000	695,000					5.000	4.999	FA	14,479	34,460	07/21/2017	08/01/2024
233851-AR-5	DAIMLER FINANCE NORTH AMERICA LLC		C	1	1FE	3,909,120	99.3703	3,974,812	4,000,000	3,990,249		16,465			2.250	2.676	JJ	37,750	90,000	10/11/2013	07/31/2019
233851-BE-3	DAIMLER FINANCE NORTH AMERICA LLC		C	1	1FE	24,952,750	98.6246	24,656,150	25,000,000	24,984,649		7,347			2.875	2.904	MS	221,615	718,750	03/03/2014	03/10/2021
233851-CA-0	DAIMLER FINANCE NORTH AMERICA LLC		C	1	1FE	15,868,995	98.7214	15,696,703	15,900,000	15,889,816		6,398			2.700	2.741	FA	176,490	429,300	07/28/2015	08/03/2020
233851-CH-5	DAIMLER FINANCE NORTH AMERICA LLC		C	1	1FE	19,827,020	96.0955	19,219,100	20,000,000	19,903,969		36,689			2.000	2.197	JJ	194,444	400,000	11/17/2016	07/06/2021
233851-CK-8	DAIMLER FINANCE NORTH AMERICA LLC		C	1	1FE	2,453,025	96.2876	2,407,190	2,500,000	2,472,372		9,381			2.200	2.608	AO	9,319	55,000	11/22/2016	10/30/2021
235822-AA-1	DANA FINANCING LUXEMBOURG SARL			1,2	3FE	1,500,000	95.8750	1,438,125	1,500,000	1,500,000					6.500	6.500	JD	4,333	97,500	05/31/2016	06/01/2026
235825-AD-8	DANA HOLDING CORP			1,2	3FE	695,000	99.5000	691,525	695,000	695,000					6.000	5.998	MS	12,278	41,700	07/30/2013	09/15/2023
237266-AG-6	DARLING INTERNATIONAL INC			1,2	3FE	712,000	99.2500	706,660	712,000	712,000					5.375	5.374	JJ	17,647	38,270	09/09/2014	01/15/2022
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC			1,2	3FE	1,202,750	90.5000	1,131,250	1,250,000	1,204,276		1,364			5.000	5.687	MN	10,417	37,500	12/19/2018	05/01/2025
239753-BC-9	TARGET CORP				1FE	11,608,375	109.7576	12,622,124	11,500,000	11,515,796		(4,162)			9.875	9.773	JJ	567,813	1,135,625	10/11/1991	07/01/2020
239753-BM-7	DAYTON HUDSON CORPORATION				1FE	10,182,880	116.6143	11,661,430	10,000,000	10,052,945		(8,589)			8.800	8.613	MN	112,444	880,000	11/03/1992	05/15/2022
239753-DL-7	TARGET CORP				1FE	524,350	119.5773	597,887	500,000	513,576		(922)			6.650	6.268	FA	13,854	33,250	11/07/2001	08/01/2028
244199-AU-9	DEERE & CO				1FE	54,715	116.6906	50,177	43,000	45,955		(863)			8.500	5.980	JJ	1,746	3,655	04/20/2004	01/09/2022
244199-BE-4	DEERE & CO			2	1FE	17,156,312	97.7104	16,806,189	17,200,000	17,183,832		4,615			2.600	2.629	JD	28,571	447,200	06/05/2012	06/08/2022
244199-BF-1	DEERE & CO			2	1FE	2,304,643	96.4235	2,323,806	2,410,000	2,311,757		2,577			3.900	4.174	JD	5,744	208,065	01/20/2016	06/09/2042
24422E-RH-4	JOHN DEERE CAPITAL CORP				1FE	10,242,900	99.8882	9,988,820	10,000,000	10,078,045		(26,345)			3.150	2.856	AO	66,500	315,000	03/29/2012	10/15/2021
24422E-TC-3	JOHN DEERE CAPITAL CORP			1	1FE	15,995,010	98.6337	15,781,392	16,000,000	15,996,954		943			3.400	3.403	MS	166,222	544,000	09/08/2015	09/11/2025
24422E-TW-9	JOHN DEERE CAPITAL CORP				1FE	9,699,064	93.4284	9,720,291	10,404,000	9,714,903		15,839			2.800	3.699	MS	91,440		12/21/2018	09/08/2027
24422E-UE-7	JOHN DEERE CAPITAL CORP				1FE	19,758,368	99.2352	19,583,074	19,734,000	19,756,124		(2,243)			3.450	3.430	MS	204,247	340,412	04/02/2018	03/13/2025
24767D-AA-2	ELDORADO RESORTS INC			1,2	4FE	814,438	94.5000	779,625	825,000	814,510		72			6.000	6.208	MS	13,888		12/06/2018	09/15/2026
250847-DU-1	DTE ELECTRIC CO			1	1FE	827,200	121.4788	971,830	800,000	818,631		(663)			6.350	6.097	AO	10,724	50,800	04/02/2003	10/15/2032
25156P-AD-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C		2FE	16,215,750	142.1241	17,765,513	12,500,000	15,109,363		(112,372)			9.250	6.846	JD	96,354	1,156,250	06/09/2004	06/01/2032
25156P-AN-3	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1	2FE	6,768,926	101.3897	6,158,410	6,074,000	6,122,108		(89,670)			6.000	4.439	JJ	175,134	364,440	07/15/2010	07/08/2019
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2FE	7,930,493	94.3681	8,024,120	8,503,000	7,979,198		48,705			2.485	3.930	MS	59,868	105,650	07/05/2018	09/19/2023
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2FE	35,394,979	99.0336	35,374,802	35,720,000	35,403,350		8,370			4.375	4.491	JD	43,410	781,375	12/04/2018	06/21/2028
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2FE	8,284,466	96.9023	8,115,568	8,375,000	8,285,891		1,425			4.750	4.835	JD	11,050	198,906	09/18/2018	06/21/2038
25243Y-AP-4	DIAGEO CAPITAL PLC		C	1	1FE	12,330,890	102.5601	11,281,611	11,000,000	11,258,698		(161,511)			4.828	3.247	JJ	244,887	531,080	09/06/2011	07/15/2020
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1FE	16,643,070	96.9021	16,473,357	17,000,000	16,830,469		36,579			2.625	2.871	AO	76,854	446,250	06/18/2013	04/29/2023
25243Y-AY-5	DIAGEO CAPITAL PLC		C	1,2	1FE	2,988,321	100.3799	3,006,378	2,995,000	2,988,950		628			3.500	3.547	MS	29,992	34,942	05/15/2018	09/18/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC		C	1,2	1FE	37,947,572	101.2037	38,165,939	37,712,000	37,943,050		(4,522)			3.875	3.795	MN	174,549	479,454	12/21/2018	05/18/2028
25272K-AW-3	DIAMOND 1 FINANCE CORP			1,2	3FE	2,000,000	101.7500	2,035,000	2,000,000	2,000,000					7.125	7.124	JD	6,333	142,500	06/08/2016	06/15/2024
253651-AC-7	DIEBOLD INC			1,2	5FE	572,000	60.2500	482,000	800,000	572,337		337	228,000		8.500	12.070	AO	14,356	68,000	11/17/2016	04/15/2024
25389J-AJ-5	DIGITAL REALTY TRUST LP			1,2	2FE	14,496,417	102.9318	13,795,949	13,403,000	13,955,222		(270,954)			5.250	3.061	MS	207,188	703,658	12/16/2016	03/15/2021
25389J-AK-2	DIGITAL REALTY TRUST LP			1,2	2FE	4,824,135	99.2141	4,573,770	4,610,000	4,768,870		(42,764)			3.625	2.590	AO	41,778	167,113	09/13/2017	10/01/2022
25389J-AQ-9	DIGITAL REALTY TRUST LP			1,2	2FE	4,151,837	102.4199	4,064,022	3,968,000	4,135,348		(16,489)			4.750	4.007	AO	47,120	94,240	04/03/2018	10/01/2025
25389J-AR-7	DIGITAL REALTY TRUST LP			1,2	2FE	45,527,774	94.5307	43,558,801	46,079,000	45,523,014		(746)			3.700	3.860	FA	644,082	991,093	09/13/2018	08/15/2027
25389J-AS-5	DIGITAL REALTY TRUST LP			1,2	2FE	3,496,551	95.4788	3,340,803	3,499,000	3,497,169		460			2.750	2.764	FA	40,093	94,619	08/02/2017	02/01/2023
254010-AA-9	DIGNITY HEALTH			1	1FE	7,228,025	99.3331	7,380,449	7,430,000	7,327,201		24,946			3.125	3.514	MN	38,698	232,188	10/07/2014	11/01/2022
254010-AC-5	DIGNITY HEALTH			1	1FE	2,820,000	99.6546	2,810,260	2,820,000	2,820,000					2.637	2.636	MN	12,394	74,363	10/07/2014	11/01/2019
254010-AD-3	DIGNITY HEALTH			1	1FE	10,701,763	99.5352	10,565,661	10,615,000	10,669,369		(8,034)			3.812	3.713	MN	67,441	404,644	10/10/2014	11/01/2024
25466A-AD-3	DISCOVER BANK				2FE	15,742,200	100.1098	15,016,470	15,000,000	15,546,619		(107,608)			4.200	3.339	FA	250,250	630,000	02/23/2017	08/08/2023
25466A-AE-1	DISCOVER BANK				2FE	10,403,200	97.5051	9,750,510	10,000,000	10,332,159		(39,303)			4.250	3.720	MS	127,500	425,000	02/28/2017	03/13/2026
254687-AH-9	WALT DISNEY COMPANY (THE)			2	1FE	10,467,725	117.6690	12,767,087	10,850,000	10,468,907		704			7.550	7.824	JJ	377,731	819,175	01/06/1995	07/15/2093
25468P-CK-0	WALT DISNEY CO			1	1FE	28,970,780	100.5786	29,167,794	29,000,000	28,999,699		4,085			5.500	5.490	MS	469,639	1,595,000	04/02/2009	03/15/2019
25468P-CR-5	WALT DISNEY CO			1	1FE	1,031,850	99.3276	993,276	1,000,000	1,029,754		(763)			4.125	3.927	JD	3,438	41,250	02/22/2016	12/01/2041
25468P-CX-2	WALT DISNEY CO			1	1FE	3,951,338	92.9184	3,792,000	4,081,000	3,959,098		3,137			3.700	3.893	JD	12,583	150,997	06/13/2017	12/01/2042
25468P-DB-9	WALT DISNEY CO			1	1FE	9,757,800	99.1311	9,913,110	10,000,000	9,759,804		2,004			4.125	4.281	JD	34,375	206,250	09/18/2018	06/01/2044
25468P-DF-0	WALT DISNEY CO			1	1FE	5,130,050	97.1547	4,857,735	5,000,000	5,111,870		(14,913)			3.150	2.782	MS	45,500	157,500	10/10/2017	09/17/2025
25468P-DK-9	WALT DISNEY CO			1	1FE	8,230,734	96.0723	8,129,638	8,462,000	8,251,186		20,453			3.000	3.397	FA	97,313	126,930	03/19/2018	02/13/2026
25468P-DV-5	WALT DISNEY CO			1	1FE	7,009,503	95.2900	6,676,017	7,006,000	7,009,210		(232)			2.950	2.944	JD	9,186	206,677	06/20/2017	06/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and 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
254709-AM-0	DISCOVER FINANCIAL SERVICES			2	2FE	9,991,100	93.3572	9,335,720	10,000,000	9,992,837		1,079			4.100	4.110	FA	161,722	410,000	02/06/2017	02/09/2027
25470D-AA-7	DISCOVERY COMMUNICATIONS LLC			1	2FE	5,923,250	101.7303	5,086,515	5,000,000	5,084,998		(133,532)			5.625	2.847	FA	106,250	281,250	03/07/2012	08/15/2019
25470D-AC-3	DISCOVERY COMMUNICATIONS LLC			1	2FE	27,006,700	102.2655	24,032,393	23,500,000	24,162,111		(452,041)			5.050	3.000	JD	98,896	1,186,750	02/16/2012	06/01/2020
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC			1	2FE	5,459,800	101.6250	5,081,250	5,000,000	5,136,783		(52,836)			4.375	3.206	JD	9,722	218,750	04/19/2012	06/15/2021
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC			1	2FE	36,846,740	98.0865	36,292,005	37,000,000	36,943,321		16,661			3.300	3.348	MN	156,017	1,221,000	05/11/2012	05/15/2022
25470X-AE-5	DISH DBS CORP			1	4FE	1,869,388	98.7500	1,826,875	1,850,000	1,867,736		(6,647)			6.750	6.310	JD	10,406	124,875	10/27/2017	06/01/2021
25470X-AJ-4	DISH DBS CORP			1	4FE	726,563	92.0000	690,000	750,000	735,387		3,596			5.875	6.500	JJ	20,318	44,063	06/01/2016	07/15/2022
25470X-AL-9	DISH DBS CORP			1	4FE	917,500	83.5000	835,000	1,000,000	944,909		11,260			5.000	6.520	MS	14,722	50,000	06/03/2016	03/15/2023
25470X-AW-5	DISH DBS CORP			1	4FE	3,383,799	80.5000	2,592,100	3,220,000	3,350,698		(18,204)			5.875	5.066	MN	24,172	189,175	03/08/2017	11/15/2024
25470X-AY-1	DISH DBS CORP			1	4FE	2,247,106	82.7500	1,853,600	2,240,000	2,246,020		(578)			7.750	7.702	JJ	86,800	173,600	10/03/2016	07/01/2026
256677-AC-9	DOLLAR GENERAL CORP			1,2	2FE	5,008,750	97.1428	4,857,140	5,000,000	5,006,470		(1,258)			3.250	3.216	AO	34,306	162,500	03/31/2017	04/15/2023
256677-AD-7	DOLLAR GENERAL CORP			1,2	2FE	11,624,538	99.2832	11,070,077	11,150,000	11,565,759		(52,153)			4.150	3.508	MN	77,121	370,388	07/13/2018	11/01/2025
256677-AE-5	DOLLAR GENERAL CORP			1,2	2FE	62,186,743	95.8376	58,873,038	61,430,000	62,086,744		(78,037)			3.875	3.716	AO	502,532	2,243,005	05/17/2018	04/15/2027
256677-AF-2	DOLLAR GENERAL CORP			1,2	2FE	6,989,933	97.0058	6,787,496	6,997,000	6,990,955		1,022			4.125	4.136	MN	48,104	161,150	03/26/2018	05/01/2028
256746-AF-5	DOLLAR TREE INC			1,2	2FE	8,219,294	97.2469	8,100,667	8,330,000	8,225,405		6,110			3.700	4.016	MN	39,382	176,365	09/26/2018	05/15/2023
256746-AG-3	DOLLAR TREE INC			1,2	2FE	31,792,867	95.7945	30,668,609	32,015,000	31,809,817		16,950			4.000	4.115	MN	163,632	732,788	08/14/2018	05/15/2025
256746-AH-1	DOLLAR TREE INC			1,2	2FE	12,203,095	94.7514	11,565,356	12,206,000	12,203,690		594			4.200	4.202	MN	65,506	293,351	04/09/2018	05/15/2028
257469-AG-1	DOMINION RESOURCES, INC.			1	2FE	7,488,584	116.8569	7,946,269	6,800,000	7,278,739		(20,902)			6.750	5.998	JD	20,400	459,000	01/14/2005	12/15/2032
25746U-BP-3	DOMINION RESOURCES INC			1,2	2FE	26,445,319	96.4340	26,398,808	27,375,000	26,986,110		95,249			2.750	3.148	MS	221,661	752,813	09/20/2016	09/15/2022
25746U-BQ-1	DOMINION RESOURCES INC			1,2	2FE	4,549,450	90.6221	4,531,105	5,000,000	4,551,746		2,296			4.050	4.680	MS	59,625		10/16/2018	09/15/2042
25746U-CE-7	DOMINION RESOURCES INC			1,2	2FE	8,218,931	99.1682	7,998,907	8,066,000	8,189,254		(16,202)			3.900	3.634	AO	78,644	314,574	02/15/2017	10/01/2025
25746U-CK-3	DOMINION RESOURCES INC			1,2	2FE	2,644,540	92.1298	2,648,732	2,875,000	2,653,550		9,010			2.850	4.034	FA	30,954		08/16/2018	08/15/2026
260003-AC-2	DOVER CORPORATION				2FE	6,008,100	117.3383	5,866,915	5,000,000	5,658,958		(53,842)			6.650	4.887	JD	27,708	332,500	06/14/2011	06/01/2028
260543-BA-0	DOW CHEMICAL CO				2FE	5,390,865	110.7922	4,985,649	4,500,000	4,683,063		(72,210)			9.000	7.007	AO	101,250	405,000	10/14/2003	04/01/2021
260543-BJ-1	DOW CHEMICAL CO				2FE	6,265,350	120.2093	6,010,465	5,000,000	5,885,103		(58,527)			7.375	5.214	MN	61,458	368,750	06/08/2011	11/01/2029
260543-CC-5	DOW CHEMICAL CO			1,2	2FE	26,137,895	101.4490	25,615,873	25,250,000	25,506,375		(160,725)			4.250	3.565	MN	137,122	1,073,125	09/11/2014	11/15/2020
260543-CF-8	DOW CHEMICAL CO			1,2	2FE	3,174,180	101.4018	3,042,054	3,000,000	3,067,511		(24,247)			4.125	3.224	MN	15,813	123,750	04/30/2014	11/15/2021
260543-CH-4	DOW CHEMICAL CO			1,2	2FE	7,481,280	96.9664	7,757,312	8,000,000	7,761,655		56,490			3.000	3.836	MN	30,667	240,000	08/01/2013	11/15/2022
26054C-BR-3	DOW CAPITAL B V				2FE	13,659,608	114.7863	12,752,758	11,110,000	11,826,266		(180,039)			8.640	6.503	JD	79,992	959,904	02/18/2004	06/01/2022
263534-CB-3	E I DU PONT DE NEMOURS AND CO			1	1FE	19,754,400	101.1155	20,223,100	20,000,000	19,940,330		27,929			3.625	3.778	JJ	334,306	725,000	06/24/2011	01/15/2021
263534-CE-7	E I DU PONT DE NEMOURS AND CO			1	1FE	9,879,111	102.3079	10,128,482	9,900,000	9,894,937		2,669			4.250	4.274	AO	105,188	420,750	03/22/2011	04/01/2021
26439R-AK-2	SPECTRA ENERGY CAPITAL LLC		C	1	2FE	3,811,360	115.4115	4,616,460	4,000,000	3,869,595		6,621			6.750	7.136	FA	102,000	270,000	09/26/2003	02/15/2032
26441C-AD-7	DUKE ENERGY CORP			1	2FE	41,661,911	100.9951	39,261,845	38,875,000	39,145,654		(373,717)			5.050	4.032	MS	578,050	1,963,188	08/02/2011	09/15/2019
26441C-AF-2	DUKE ENERGY CORP			1,2	2FE	14,993,350	100.1379	15,020,685	15,000,000	14,998,487		1,095			3.550	3.554	MS	156,792	532,500	08/22/2011	09/15/2021
26441C-AP-0	DUKE ENERGY CORP			1,2	2FE	9,974,864	101.0478	9,500,514	9,402,000	9,956,791		(10,119)			4.800	4.419	JD	20,058	451,296	03/02/2017	12/15/2045
26442C-AX-2	DUKE ENERGY CAROLINAS LLC			1,2	1FE	14,976,710	102.2849	15,342,735	15,000,000	14,977,267		557			3.950	3.968	MN	87,229		12/21/2018	11/15/2028
26442U-AB-0	DUKE ENERGY PROGRESS LLC			1,2	1FE	4,842,300	99.0362	4,951,810	5,000,000	4,843,252		952			4.200	4.401	FA	79,333		10/03/2018	08/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS LLC			1,2	1FE	4,009,749	91.6784	3,685,472	4,020,000	4,010,480		361			3.700	3.714	AO	31,401	148,740	09/13/2016	10/15/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC			1,2	1FE	4,993,050	99.3174	4,965,870	5,000,000	4,993,629		579			4.200	4.207	JJ	110,833		06/18/2018	07/15/2048
26817C-AC-5	DYNCORP INTERNATIONAL INC			1,2	4FE	898,737	103.0000	1,172,744	1,138,586	1,013,110		50,101			11.875	19.073	JJ	67,604	133,467	07/02/2018	11/30/2020
26817R-AB-4	DYNEGY INC			1,2	3FE	866,250	100.2500	1,002,500	1,000,000	906,615		17,058			5.875	8.454	JD	4,896	58,750	06/16/2016	06/01/2023
26817R-AS-7	DYNEGY INC			1,2	3FE	2,500,000	106.0000	2,650,000	2,500,000	2,500,000					8.000	7.998	JJ	92,222	200,000	10/05/2016	01/15/2025
268317-AB-0	ELECTRICITE DE FRANCE SA		C		1FE	32,476,980	100.1176	26,791,470	26,760,000	26,812,748		(768,518)			6.500	3.547	JJ	748,908	1,739,400	08/26/2010	01/26/2019
268317-AD-6	ELECTRICITE DE FRANCE SA		C		1FE	16,354,095	101.4020	16,731,330	16,500,000	16,481,633		17,646			4.600	4.706	JJ	324,683	759,000	01/29/2010	01/27/2020
268317-AT-1	ELECTRICITE DE FRANCE SA		C	1,2	1FE	19,410,400	87.5000	17,500,000	20,000,000	19,413,177		2,777			5.000	5.194	MS	277,778		09/18/2018	09/21/2048
268317-AV-6	ELECTRICITE DE FRANCE SA		C	1,2	1FE	19,452,200	90.6250	18,125,000	20,000,000	19,457,033		4,833			4.875	5.095	MS	270,833		09/18/2018	09/21/2038
26875P-AK-7	EOG RESOURCES INC			1,2	1FE	25,620,902	96.2238	25,459,855	26,459,000	25,754,072		125,817			2.625	3.309	MS	204,506	420,315	03/15/2018	03/15/2023
26875P-AM-3	EOG RESOURCES INC			1,2	1FE	17,015,106	96.7848	16,733,124	17,289,000	17,042,120		26,779			3.150	3.405	AO	136,151	418,131	04/06/2018	04/01/2025
26875P-AN-1	EOG RESOURCES INC			1,2	1FE	4,194,238	94.3387	3,895,245	4,129,000	4,191,383		(2,679)			3.900	3.772	AO	40,258	161,031	11/30/2017	04/01/2035
26875P-AP-6	EOG RESOURCES INC			1,2	1FE	30,586,636	102.9424	30,661,394	29,785,000	30,490,106		(60,793)			4.150	3.750	JJ	569,969	390,100	12/18/2018	01/15/2026
26882P-AR-3	ERAC USA FINANCE COMPANY			1	2FE	18,630,030	116.6976	21,589,056	18,500,000	18,599,301		(249)			6.700	6.643	JD	103,292	1,239,500	08/03/2004	06/01/2034
26884L-AA-7	EQT CORP			1	2FE	62,200,755	101.5947	58,892,416	57,968,000	58,214,154		(566,590)			8.125	7.066	JD	392,492	4,709,900	08/24/2011	06/01/2019
26884T-AA-0	ERAC USA FINANCE LLC				2FE	19,408,114	102.9573	18,532,314	18,000,000	18,402,166		(219,538)			5.250	3.910	AO	236,250	945,000	02/01/2017	10/01/2020
26884T-AH-5	ERAC USA FINANCE LLC			1	2FE	13,722,270	98.8008	13,832,112	14,000,000	13,867,309		32,619			3.300	3.569	AO	97,533	462,000	05/06/2014	10/15/2022
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2FE	13,930,957	99.0574	13,653,081	13,783,000	13,880,930		(14,988)			3.850	3.709	MN	67,805	530,646	09/23/2015	11/15/2024
26884T-AP-7	ERAC USA FINANCE LLC			1,2	2FE	19,912,800	97.8262	19,565,240	20,000,000	19,937,345		8,689			3.800	3.853	MN	126,667	760,000	11/12/2015	11/01/2025
26884U-AB-5	EPR PROPERTIES			1,2	2FE	5,327,643	98.4371	5,335,291	5,420,000	5,328,103		460			4.500	4.816	AO	60,975		12/18/2018	04/01/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
26884U-AC-3	EPR PROPERTIES			1,2	2FE	13,325,175	99.0759	13,375,247	13,500,000	13,325,779		604			4.750	4.948	JD	28,500		12/18/2018	12/15/2026
26884U-AE-9	EPR PROPERTIES			1,2	2FE	3,055,422	98.6665	3,058,662	3,100,000	3,055,581		159			4.950	5.145	AO	32,395		12/17/2018	04/15/2028
277432-AB-6	EASTMAN CHEMICAL COMPANY				2FE	19,914,232	113.0236	23,394,755	20,699,000	20,406,170		47,225			7.250	7.579	JJ	691,979	1,500,678	02/03/2004	01/15/2024
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2FE	4,927,750	92.2854	4,614,270	5,000,000	4,928,352		602			4.800	4.903	MS	80,000		10/03/2018	09/01/2042
277432-AP-5	EASTMAN CHEMICAL CO			1,2	2FE	4,822,150	89.6226	4,481,130	5,000,000	4,823,121		971			4.650	4.893	AO	49,083	116,250	10/03/2018	10/15/2044
278058-DH-2	EATON CORP		C	1	2FE	5,824,500	100.9625	5,048,125	5,000,000	5,023,502		(106,809)			6.950	4.717	MS	97,493	347,500	01/08/2010	03/20/2019
278062-AC-8	EATON CORP		C	1	2FE	39,689,940	96.8378	39,219,309	40,500,000	40,124,601		91,214			2.750	3.006	MN	182,531	1,113,750	11/07/2013	11/02/2022
278062-AE-4	EATON CORP		C	1	2FE	8,637,694	92.9652	8,060,083	8,670,000	8,643,952		1,397			4.150	4.168	MN	58,968	359,805	05/23/2016	11/02/2042
278865-AL-4	ECOLAB INC			1	1FE	13,420,391	102.9516	12,936,898	12,566,000	12,881,303		(100,522)			4.350	3.443	JD	34,923	546,621	09/26/2013	12/08/2021
278865-AM-2	ECOLAB INC			1	1FE	11,468,150	115.3104	11,531,040	10,000,000	11,460,414		(7,736)			5.500	4.475	JD	35,139	275,000	10/04/2018	12/08/2041
278865-AV-2	ECOLAB INC			1,2	1FE	4,022,543	93.1814	4,098,118	4,398,000	4,030,238		7,695			2.700	3.952	MN	19,791	59,373	10/19/2018	11/01/2026
278865-BD-1	ECOLAB INC			1,2	1FE	13,995,953	96.1567	14,214,845	14,783,000	14,012,789		16,836			3.250	3.949	JD	40,037	240,224	10/05/2018	12/01/2027
283677-AW-2	EL PASO ELECTRIC CO			1	2FE	44,859,702	113.4829	50,367,116	44,383,000	44,745,635		(4,673)			6.000	5.921	MN	340,270	2,662,980	06/29/2005	05/15/2035
283695-AZ-7	EL PASO NATURAL GAS COMPANY				2FE	18,535,050	113.5418	20,437,524	18,000,000	18,131,624		(31,641)			8.625	8.343	JJ	715,875	1,552,500	03/27/1996	01/15/2022
28370T-AA-7	EL PASO PIPELINE PARTNERS OPERATING CO L			1	2FE	4,905,183	103.5657	4,789,914	4,625,000	4,804,184		(100,998)			6.500	3.301	AO	75,156	150,313	04/09/2018	04/01/2020
28470R-AF-9	ELDORADO RESORTS INC			1,2	4FE	1,656,653	96.5000	1,544,000	1,600,000	1,646,881		(6,054)			6.000	5.437	AO	24,000	96,000	07/25/2017	04/01/2025
284902-AC-7	ELDORADO GOLD CORP		C	1,2	4FE	950,000	91.7500	871,625	950,000	950,000					6.125	6.124	JD	2,586	58,188	12/10/2012	12/15/2020
28501*-AS-4	ELECTRIC TRANSMISSION TEXAS, L				2	10,000,000	99.4043	9,940,430	10,000,000	10,000,000					2.500	2.500	N/A	12,500	250,000	05/24/2013	06/13/2019
291011-BA-1	EMERSON ELECTRIC CO			1	1FE	4,952,750	100.6265	5,031,325	5,000,000	4,998,393		5,884			5.000	5.115	AO	52,778	250,000	04/14/2009	04/15/2019
29250N-AF-2	ENBRIDGE INC		C	1,2	2FE	9,394,560	99.7907	8,981,163	9,000,000	9,297,700		(60,395)			4.000	3.205	AO	90,000	360,000	05/16/2017	10/01/2023
29250N-AL-9	ENBRIDGE INC		C	1,2	2FE	41,782,145	98.5355	40,507,944	41,110,000	41,665,565		(59,862)			4.250	4.043	JD	145,598	1,747,175	02/09/2017	12/01/2026
29250N-AM-7	ENBRIDGE INC		C	1,2	2FE	7,835,800	107.3076	7,511,532	7,000,000	7,832,394		(3,406)			5.500	4.722	JD	32,083	192,500	09/25/2018	12/01/2046
29250N-AR-6	ENBRIDGE INC		C	1,2	2FE	6,605,892	94.7810	6,155,078	6,494,000	6,593,616		(9,962)			3.700	3.486	JJ	110,795	245,618	09/26/2017	07/15/2027
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP			1,2	4FE	1,000,000	101.7500	1,017,500	1,000,000	1,000,000					5.500	5.497	JJ	23,069	35,597	11/28/2017	01/30/2026
29265A-AR-7	ENERGEN CORPORATION				3FE	10,000,000	101.7500	10,175,000	10,000,000	10,000,000					7.350	7.349	AO	183,750	735,000	07/24/1997	07/28/2027
29266M-AE-9	ENERGY EAST CORPORATION		C	1	2FE	2,724,084	116.1122	3,007,306	2,590,000	2,686,310		(3,343)			6.750	6.356	MS	51,476	174,825	12/30/2003	09/15/2033
29271L-AA-2	ENDO FINANCE CO		C	1,2	5FE	350,000	83.5000	292,250	350,000	350,000					5.750	5.749	JJ	9,280	20,125	12/11/2013	01/15/2022
29273E-AA-6	ENDO INTERNATIONAL PLC		C	1,2	5FE	583,000	71.7500	418,303	583,000	581,764		200			6.000	6.041	FA	14,575	34,980	01/20/2015	02/01/2025
29273E-AC-2	ENDO LTD		C	1,2	5FE	2,868,113	76.0000	2,257,200	2,970,000	2,898,447		12,566			6.000	6.606	JJ	82,170	178,200	06/02/2016	07/15/2023
29273R-AQ-2	ENERGY TRANSFER PARTNERS LP			1,2	2FE	11,015,755	102.3013	10,988,183	10,741,000	11,013,939		(1,815)			5.200	4.239	FA	232,722		12/20/2018	02/01/2022
29273R-BB-4	ENERGY TRANSFER PARTNERS LP			1,2	2FE	10,387,831	110.2637	11,026,370	10,000,000	10,225,491		(35,957)			7.600	7.043	FA	316,667	760,000	12/13/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS LP			1,2	2FE	5,144,424	125.1502	6,078,545	4,857,000	5,087,233		(11,991)			8.250	7.592	MN	51,201	400,703	12/13/2013	11/15/2029
29273R-BD-0	ENERGY TRANSFER PARTNERS LP			1,2	2FE	13,362,657	93.9079	12,586,476	13,403,000	13,371,600		5,054			4.050	4.093	MS	159,831	542,822	02/22/2017	03/15/2025
29273R-BF-5	ENERGY TRANSFER PARTNERS LP			1,2	2FE	11,884,391	86.9321	10,830,870	12,459,000	11,887,413		3,022			5.150	5.482	MS	188,927		09/18/2018	03/15/2045
29273R-BJ-7	ENERGY TRANSFER PARTNERS LP			1,2	2FE	5,384,550	99.1406	4,957,030	5,000,000	5,382,449		(2,101)			6.125	5.569	JD	13,611	153,125	08/06/2018	12/15/2045
29273R-BK-4	ENERGY TRANSFER PARTNERS LP			1,2	2FE	4,864,600	92.9411	4,647,055	5,000,000	4,868,567		3,967			4.200	4.585	AO	44,333	105,000	09/13/2018	04/15/2027
29273V-AC-4	ENERGY TRANSFER CO			1	3FE	450,000	104.5000	470,250	450,000	450,000					7.500	7.493	AO	7,125	33,750	09/15/2010	10/15/2020
29273V-AD-2	ENERGY TRANSFER EQUITY LP			1,2	3FE	948,750	102.0000	1,020,000	1,000,000	963,216		6,068			5.875	6.748	JJ	27,090	58,750	06/21/2016	01/15/2024
29273V-AF-7	ENERGY TRANSFER EQUITY LP			1,2	3FE	2,182,800	97.5000	2,437,500	2,500,000	2,237,270		22,518			5.500	7.186	JD	11,458	137,500	05/31/2016	06/01/2027
29278D-AA-3	ENEL CHILE SA		C	1,2	2FE	21,345,984	99.5760	21,508,416	21,600,000	21,357,034		11,050			4.875	5.026	JD	55,575	526,500	06/07/2018	06/12/2028
29278N-AD-5	ENERGY TRANSFER PARTNERS LP			1,2	2FE	24,911,750	96.8641	24,216,025	25,000,000	24,913,624		1,874			5.800	5.830	JD	64,444	753,194	06/05/2018	06/15/2038
29279V-AA-2	ENERGIZER GAMMA ACQUISITION INC			1,2	4FE	2,414,694	91.7500	2,206,588	2,405,000	2,414,248		(446)			6.375	6.309	JJ	74,530		07/02/2018	07/15/2026
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	935,000	90.1440	901,440	1,000,000	938,083		3,083			4.150	5.301	JD	3,458	20,750	08/15/2018	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	368,800	90.0049	360,020	400,000	369,126		326			4.850	6.144	JJ	8,946		11/26/2018	07/15/2026
293562-AD-6	EOG RESOURCES INC				1FE	2,795,266	118.6751	3,643,326	3,070,000	2,914,147		12,323			6.650	7.417	AO	51,039	204,155	06/18/2001	04/01/2028
29358Q-AC-3	ENSCO PLC		C	1,2	4FE	421,250	64.5000	322,500	500,000	436,173		8,822			4.500	7.254	AO	5,625	22,500	03/30/2017	10/01/2024
29358Q-AH-2	ENSCO PLC		C	1,2	4FE	450,000	74.0000	333,000	450,000	450,000					7.750	7.747	FA	14,531	17,922	01/26/2018	02/01/2026
29362U-AB-0	ENTEGRIS INC			1,2	3FE	2,495,488	92.0000	2,272,400	2,470,000	2,492,591		(2,671)			4.625	4.472	FA	43,156	87,265	12/14/2017	02/10/2026
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	41,569,724	97.3592	38,867,740	39,922,000	41,531,497		(30,921)			4.850	4.573	MS	570,108	1,398,716	06/21/2018	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	5,879,191	99.4137	5,266,938	5,298,000	5,863,199		(11,284)			5.100	4.401	FA	102,075	270,198	07/25/2017	02/15/2045
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	19,880,518	98.9123	18,913,021	19,121,000	19,756,026		(96,529)			3.750	3.127	FA	270,881	717,038	10/04/2017	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	9,844,103	97.7829	9,784,157	10,006,000	9,858,121		14,018			3.700	3.940	FA	139,862	185,111	03/23/2018	02/15/2026
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	10,459,400	97.3393	9,733,930	10,000,000	10,444,654		(7,741)			4.900	4.610	MN	62,611	490,000	01/10/2017	05/15/2046
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	19,443,146	99.3699	18,836,558	18,956,000	19,370,540		(46,266)			3.950	3.627	FA	282,866	671,737	12/21/2018	02/15/2027
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	34,919,836	99.5064	34,827,240	35,000,000	34,921,331		1,495			4.150	4.178	AO	322,778		12/21/2018	10/16/2028
29444U-AR-7	EQUINIX INC			1,2	3FE	840,200	98.0000	798,700	815,000	835,860		(3,364)			5.375	4.825	MN	5,597	43,806	09/11/2017	05/15/2027
294549-AE-0	EQT CORP				2FE	4,980,050	107.4645	5,373,225	5,000,000	4,991,291		2,064			7.750	7.780	JJ	178,681	387,500	07/23/1996	07/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and 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
30040W-AB-4	EVERSOURCE ENERGY			1,2	2FE	1,251,628	94.9928	1,686,690	1,250,000	1,251,500		122			3.350	3.347	MS	10,969	376,875	03/16/2016	03/15/2026
30040W-AF-5	EVERSOURCE ENERGY			1,2	2FE	944,397	100.7367	030,099	945,986	944,511		114			4.250	4.335	AO	12,720		12/10/2018	04/01/2029
30161M-AL-7	EXELON GENERATION CO LLC			1,2	2FE	671,978	101.0497	381,454	284,000	537,251		(73,648)			4.250	3.346	JD	17,536	394,570	02/16/2017	06/15/2022
30161M-AN-3	EXELON GENERATION CO LLC			1,2	2FE	947,000	96.8205	872,820	000,000	947,063		63			5.600	5.703	JD	9,956	112,000	12/12/2018	06/15/2042
30161N-AN-1	EXELON CORP			1,2	2FE	446,700	98.7022	870,220	000,000	385,511		(55,184)			3.950	3.259	JD	17,556	395,000	11/17/2017	06/15/2025
302182-AE-0	EXPRESS SCRIPTS INC			1	2FE	610,749	101.7236	596,481	095,000	185,381		(189,854)			7.250	6.542	JD	93,751	2,109,388	07/14/2009	06/15/2019
30219G-AE-8	EXPRESS SCRIPTS HOLDING CO			1	2FE	337,500	102.7869	139,345	000,000	166,625		(54,219)			4.750	3.519	MN	30,347	237,500	09/16/2015	11/15/2021
30219G-AF-5	EXPRESS SCRIPTS HOLDING CO			1	2FE	602,056	99.9352	184,966	000,000	357,123		(46,448)			3.900	3.667	FA	341,813	904,800	08/15/2013	02/15/2022
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO			1,2	2FE	585,712	96.1898	539,037	600,000	591,539		404			3.500	3.608	JD	2,489	56,000	08/05/2014	06/15/2024
30219G-AQ-1	EXPRESS SCRIPTS HOLDING CO			1,2	2FE	567,817	96.0062	072,010	491,000	543,525		(11,010)			3.000	2.877	JJ	145,126	314,730	09/22/2016	07/15/2023
30227C-AB-3	ARCHROCK PARTNERS LP			1,2	4FE	295,685	95.0000	285,000	300,000	298,488		646			6.000	6.244	AO	4,500	18,000	01/09/2014	04/01/2021
302508-AM-8	FMR CORP.			1	1FE	644,625	101.8990	547,475	500,000	506,573		(12,974)			7.490	6.890	JD	8,322	187,250	12/10/2001	06/15/2019
302508-AQ-9	FMR CORP.			1	1FE	146,940	129.5349	430,235	000,000	273,391		(80,654)			7.570	6.440	JD	50,467	163,888	09/26/2002	06/15/2029
30251G-AU-1	FMG RESOURCES (AUGUST 2006) PTY LTD		C	1,2	3FE	919,125	95.0000	855,000	900,000	913,584		(3,880)			4.750	4.230	MN	5,463	42,750	07/18/2017	05/15/2022
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LTD		C	1,2	3FE	715,725	92.7500	663,163	715,000	715,581		(87)			5.125	5.106	MN	4,682	36,644	05/09/2017	05/15/2024
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LTD		C	1,2	3FE	500,000	94.1250	470,625	500,000	500,000					5.125	5.125	MS	7,545	12,813	03/15/2018	03/15/2023
30288*-AC-4	FREEPORT LNG				2FE	30,000,000	91.2941	27,388,230	30,000,000	30,000,000					3.680	3.680	JD	3,067	1,344,633	01/03/2018	05/15/2030
303250-AE-4	FAIR ISAAC CORP			1,2	3FE	1,211,863	96.7500	1,180,350	1,220,000	1,211,931		69			5.250	5.359	MN	8,184	12,136	12/04/2018	05/15/2026
313309-AP-1	FEDERAL EXPRESS CORPORATION				2FE	21,363,814	120.7477	25,894,344	21,445,000	21,369,009		4,526			7.600	7.627	JJ	814,910	1,629,820	05/12/2003	07/01/2097
31428X-AS-5	FEDEX CORP			1	2FE	10,203,970	97.2074	10,692,814	11,000,000	10,650,394		90,022			2.625	3.578	FA	120,313	288,750	10/22/2013	08/01/2022
31428X-AV-8	FEDEX CORP			1	2FE	9,973,000	96.1417	9,614,170	10,000,000	9,987,743		2,895			2.700	2.731	AO	57,000	270,000	04/08/2013	04/15/2023
31428X-AY-2	FEDEX CORP			1	2FE	47,774,650	101.3140	46,604,440	46,000,000	47,011,630		(180,423)			4.000	3.519	JJ	848,444	1,840,000	09/04/2014	01/15/2024
31428X-BC-9	FEDEX CORP			1	2FE	4,986,530	95.9213	4,796,065	5,000,000	4,989,526		1,623			3.200	3.238	FA	66,667	160,000	02/01/2017	02/01/2025
31428X-BF-2	FEDEX CORP			1,2	2FE	5,440,923	94.9481	5,318,043	5,601,000	5,447,663		6,740			3.250	3.684	AO	45,508	91,016	08/21/2018	04/01/2026
315292-AM-4	FERRELLGAS PARTNERS LP			2	5FE	500,000	82.7500	413,750	500,000	500,000					6.500	6.497	MN	5,417	32,500	07/07/2011	05/01/2021
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2FE	4,710,650	90.8867	4,544,335	5,000,000	4,711,948		1,298			4.500	4.882	FA	85,000		10/11/2018	08/15/2046
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2FE	35,978,984	98.9955	35,512,656	35,873,000	35,977,337		(1,647)			4.250	4.211	MN	194,810	758,066	09/17/2018	05/15/2028
31620M-AZ-9	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2FE	14,654,400	93.2603	13,989,045	15,000,000	14,656,180		1,780			4.750	4.898	MN	91,042	354,271	10/12/2018	05/15/2048
318069-A*-2	FINNING INTERNATIONAL INC.		A		2FE	25,000,000	100.5299	25,132,475	25,000,000	25,000,000					3.980	3.980	N/A	453,278	995,000	12/16/2011	01/19/2022
32008D-AA-4	FIRST DATA CORP			1,2	3FE	1,985,000	96.0000	1,920,000	2,000,000	1,985,580		580			5.000	5.164	JJ	46,111		10/29/2018	01/15/2024
32008D-AB-2	FIRST DATA CORP			1,2	4FE	2,961,057	97.5000	2,905,500	2,980,000	2,968,186		2,575			5.750	5.841	JJ	79,011	150,363	04/02/2018	01/15/2024
32055R-A@-6	FIRST INDUSTRIAL LP				2FE	3,000,000	94.6267	2,838,801	3,000,000	3,000,000					4.300	4.299	AO	25,442	129,000	01/27/2017	04/20/2027
335934-AF-2	FIRST QUANTUM MINERALS LTD		C	1,2	4FE	957,444	96.0000	892,800	930,000	944,233		(5,989)			7.000	6.179	FA	24,593	65,100	07/11/2017	02/15/2021
335934-AH-8	FIRST QUANTUM MINERALS LTD		C	1,2	4FE	652,625	92.7500	584,325	630,000	643,157		(4,000)			7.250	6.345	MN	5,836	45,675	03/08/2017	05/15/2022
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC			1,2	2FE	36,601,832	101.4228	36,917,899	36,400,000	36,526,255		(18,058)			4.350	4.282	JJ	730,123	1,583,400	05/20/2014	01/15/2025
33767D-AA-3	FIRSTCASH INC			1,2	3FE	1,250,000	96.2500	1,203,125	1,250,000	1,250,000					5.375	5.374	JD	5,599	67,188	05/18/2017	06/01/2024
340711-AG-5	FLORIDA GAS TRANSMISSION COMPANY				2FE	5,598,750	114.3917	6,177,152	5,400,000	5,501,315		831			9.190	8.495	MN	82,710	507,748	02/10/2003	11/01/2024
340711-AQ-3	FLORIDA GAS TRANSMISSION CO			1	2FE	42,672,615	101.5826	41,140,953	40,500,000	40,611,393		(281,488)			7.900	7.125	MN	408,825	3,199,500	06/23/2009	05/15/2019
340711-AV-2	FLORIDA GAS TRANSMISSION CO			1,2	2FE	5,001,250	100.3066	5,015,330	5,000,000	5,000,909		(123)			3.875	3.870	JJ	89,340	193,750	09/30/2015	07/15/2022
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2FE	83,016,311	101.4113	81,290,284	80,159,000	82,603,638		(318,176)			4.350	3.795	JJ	1,607,856	2,829,066	09/26/2018	07/15/2025
341081-FD-4	FLORIDA POWER & LIGHT CO			1,2	1FE	9,975,200	115.7894	11,578,940	10,000,000	9,978,469		982			5.250	5.267	FA	218,750	525,000	12/06/2010	02/01/2041
341081-FG-7	FLORIDA POWER & LIGHT CO			1,2	1FE	14,149,199	99.5378	13,198,712	13,260,000	14,092,071		(22,234)			4.050	3.644	JD	44,753	537,030	05/23/2016	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CO			1,2	1FE	5,851,755	95.1466	5,323,452	5,595,000	5,844,821		(6,581)			3.800	3.519	JD	9,449	212,610	12/08/2017	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CO			1,2	1FE	12,317,489	99.3517	11,887,431	11,965,000	12,305,037		(6,956)			4.050	3.872	AO	121,146	484,583	04/04/2017	10/01/2044
341081-FM-4	FLORIDA POWER & LIGHT CO			1,2	1FE	9,878,709	98.3090	9,965,583	10,137,000	9,888,262		9,553			3.125	3.528	JD	26,398	158,391	09/13/2018	12/01/2025
341081-FQ-5	FLORIDA POWER & LIGHT CO			1,2	1FE	2,855,920	97.6131	2,830,780	2,900,000	2,856,530		610			3.950	4.038	MS	38,183	58,230	06/14/2018	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CO			1,2	1FE	2,997,330	100.5817	3,017,451	3,000,000	2,997,448		118			4.125	4.130	JD	10,313	69,781	05/03/2018	06/01/2048
34407D-AB-5	FLY LEASING LTD		C	1,2	3FE	3,450,000	100.0000	3,450,000	3,450,000	3,450,000					6.375	6.371	AO	46,431	219,938	10/21/2014	10/15/2021
344775-AC-5	DELHAIZE AMERICA LLC		C	1	2FE	26,156,231	120.7598	33,239,135	27,525,000	26,745,538		72,317			8.050	8.524	AO	467,772	2,215,763	03/25/2002	04/15/2027
345397-VR-1	FORD MOTOR CREDIT CO LLC				2FE	17,363,100	101.8275	15,274,125	15,000,000	15,798,375		(364,802)			5.750	3.093	FA	359,375	862,500	06/18/2014	02/01/2021
345397-VU-4	FORD MOTOR CREDIT CO LLC				2FE	950,000	102.3735	972,548	950,000	950,000					5.875	5.873	FA	23,100	55,813	07/27/2011	08/02/2021
345397-WF-6	FORD MOTOR CREDIT CO LLC				2FE	5,110,250	96.0634	4,803,170	5,000,000	5,065,641		(15,965)			4.250	3.867	MS	59,618	212,500	02/09/2016	09/20/2022
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC				2FE	33,046,399	93.9950	30,867,958	32,840,000	32,935,294		(29,633)			3.219	3.117	JJ	505,068	1,057,120	02/06/2015	01/09/2022
345397-XF-5	FORD MOTOR CREDIT CO LLC				2FE	25,055,400	97.6369	24,409,225	25,000,000	25,014,468		(11,104)			2.459	2.411	MS	160,518	614,750	03/24/2015	03/27/2020
345397-XQ-1	FORD MOTOR CREDIT COMPANY LLC				2FE	10,192,554	96.9474	9,888,635	10,200,000	10,197,254		1,378			3.200	3.214	JJ	150,507	326,400	11/04/2015	01/15/2021
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC				2FE	15,068,400	90.2838	13,542,570	15,000,000	15,045,070		(9,525)			3.096	3.021	MN	73,530	464,400	06/28/2016	05/04/2023
345397-YZ-0	FORD MOTOR CREDIT COMPANY LLC				2FE	4,980,750	97.0322	4,851,610	5,000,000	4,985,288		4,538			3.470	3.607	AO	41,447	101,208	04/24/2018	04/05/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and 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
345838-AA-4	FOREST LABORATORIES INC		C	1,2	2FE	22,482,622	102.9100	22,463,195	21,828,000	22,457,054		(25,568)			5.000	3.870	JD	48,507	545,700	11/15/2018	12/15/2021
345838-AE-6	FOREST LABORATORIES INC		C	1,2	2FE	8,150,508	102.4603	7,582,062	7,400,000	7,664,547		(134,860)			4.875	2.907	FA	136,283	360,750	03/31/2015	02/15/2021
349553-AK-3	FORTIS INC		C	1,2	2FE	23,305,168	95.8854	22,403,624	23,365,000	23,326,017		13,964			2.100	2.163	AO	118,577	490,665	07/07/2017	10/04/2021
34959J-AF-5	FORTIVE CORP			1,2	2FE	43,988,808	97.2651	42,553,481	43,750,000	43,897,134		(59,752)			2.350	2.204	JD	45,694	1,028,125	06/20/2017	06/15/2021
34959J-AG-3	FORTIVE CORP			1,2	2FE	56,572,411	94.5609	52,977,744	56,025,000	56,486,403		(56,306)			3.150	3.021	JD	78,435	1,764,788	06/20/2017	06/15/2026
35177P-AL-1	ORANGE SA		C	1	2FE	6,618,650	138.4402	6,922,010	5,000,000	6,062,842		(55,211)			9.000	6.450	MS	150,000	450,000	02/19/2004	03/01/2031
35640Y-AA-5	FREEDOM MORTGAGE CORP			1,2	4FE	1,646,663	85.7500	1,389,150	1,620,000	1,643,347		(2,767)			8.125	7.811	MN	16,819	134,550	11/15/2017	11/15/2024
35671D-BL-8	FREEPORT-MCMORAN INC			1,2	3FE	1,882,500	92.2500	1,845,000	2,000,000	1,907,251		13,261			4.550	5.485	MN	11,881	91,000	02/02/2017	11/14/2024
361448-AQ-6	GATX CORP			1	2FE	10,487,824	100.7696	10,480,038	10,400,000	10,446,160		(9,464)			3.900	3.786	MS	102,527	405,600	06/02/2014	03/30/2023
361448-AT-0	GATX CORP			1	2FE	2,995,980	99.4736	2,984,208	3,000,000	2,999,552		793			2.500	2.526	JJ	31,458	75,000	02/27/2014	07/30/2019
361448-AV-5	GATX CORP			1,2	2FE	29,215,640	99.3088	28,749,898	28,950,000	29,014,299		(53,622)			2.600	2.405	MS	190,266	752,700	04/01/2015	03/30/2020
36155W-AH-9	GCI INC			2	4FE	1,260,000	100.3750	1,264,725	1,260,000	1,260,000					6.750	6.750	JD	7,088	85,050	08/12/2011	06/01/2021
36155W-AK-2	GCI INC			1,2	4FE	2,493,731	97.2500	2,431,250	2,500,000	2,496,159		832			6.875	6.906	AO	36,285	171,875	05/19/2015	04/15/2025
36164Y-AB-7	GCP APPLIED TECHNOLOGIES INC			1,2	4FE	500,000	97.5000	487,500	500,000	500,000					5.500	5.499	AO	5,806	14,132	03/26/2018	04/15/2026
36160Q-AC-8	GFL ENVIRONMENTAL INC		C	1,2	5FE	250,000	92.7500	231,875	250,000	250,000					5.625	5.623	MN	2,344	14,063	05/03/2017	05/01/2022
36186C-BY-8	ALLY FINANCIAL INC				3FE	95,413	110.7500	88,600	80,000	94,298		(704)			8.000	5.984	MN	1,067	6,400	05/23/2017	11/01/2031
362438-AA-1	GW HONOS SECURITY CORP		C	1,2	5FE	1,628,281	91.0000	1,469,650	1,615,000	1,626,227		(1,054)			8.750	8.603	MN	18,057	141,313	06/26/2017	05/15/2025
364725-BE-0	TEGNA INC			1,2	3FE	1,948,471	100.1250	1,967,456	1,965,000	1,955,261		1,938			6.375	6.497	AO	26,446	125,269	10/16/2014	10/15/2023
366651-AB-3	GARTNER INC			1,2	3FE	1,000,000	97.2500	972,500	1,000,000	1,000,000					5.125	5.124	AO	12,813	51,250	03/16/2017	04/01/2025
369550-AR-9	GENERAL DYNAMICS CORP			1,2	1FE	5,308,000	101.5204	5,076,020	5,000,000	5,081,658		(33,705)			3.875	3.131	JJ	89,340	193,750	08/09/2011	07/15/2021
369550-BC-1	GENERAL DYNAMICS CORP			1,2	1FE	15,205,850	101.0113	15,386,041	15,232,000	15,207,900		2,050			3.750	3.770	MN	72,987	203,243	12/21/2018	05/15/2028
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1FE	21,841,668	100.1597	22,121,271	22,086,000	21,851,958		10,290			3.500	3.688	MN	98,774	249,425	11/30/2018	05/15/2025
369604-BF-9	GENERAL ELECTRIC CO			1	2FE	2,945,264	77.8813	2,180,676	2,800,000	2,933,188		(3,271)			4.125	3.819	AO	26,308	115,500	03/04/2015	10/09/2042
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP				2FE	49,929,458	95.6364	51,142,521	53,476,000	50,563,712		85,140			5.875	6.373	JJ	1,457,407	3,141,715	04/17/2008	01/14/2038
370334-BH-6	GENERAL MILLS INC			1	2FE	23,429,730	100.2398	22,052,756	22,000,000	22,024,593		(196,852)			5.650	4.716	FA	469,578	1,243,000	03/31/2011	02/15/2019
370334-BJ-2	GENERAL MILLS INC			1	2FE	4,933,150	99.6226	4,981,130	5,000,000	4,942,855		1,781			5.400	5.491	JD	12,000	270,000	12/17/2010	06/15/2040
370334-BM-5	GENERAL MILLS INC			1,2	2FE	7,967,120	99.2900	7,943,200	8,000,000	7,989,410		3,565			3.150	3.197	JD	11,200	252,000	11/17/2011	12/15/2021
37045X-AW-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2FE	11,543,967	95.7718	10,870,099	11,350,000	11,464,289		(34,154)			3.450	3.108	AO	88,104	391,575	08/23/2016	04/10/2022
37045X-BD-7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2FE	5,046,350	99.1518	4,957,590	5,000,000	5,033,653		(12,697)			3.700	3.315	MN	19,014	185,000	04/10/2018	11/24/2020
37045X-BM-7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2FE	20,222,650	97.6589	19,531,780	20,000,000	20,115,397		(44,977)			3.200	2.953	JJ	311,111	640,000	07/26/2016	07/06/2021
37045X-CB-0	GENERAL MOTORS FINANCIAL COMPANY INC			1	2FE	6,778,440	96.9329	6,762,039	6,976,000	6,795,967		17,527			2.450	3.914	MN	26,112	85,456	10/23/2018	11/06/2020
37045X-CJ-3	GENERAL MOTORS FINANCIAL COMPANY INC			1	2FE	6,997,270	98.4457	6,891,199	7,000,000	6,997,903		633			3.550	3.564	AO	56,603	123,560	04/05/2018	04/09/2021
37185L-AH-5	GENESIS ENERGY LP			1,2	4FE	2,564,354	97.5000	2,535,000	2,600,000	2,580,149		5,262			6.750	6.993	FA	73,125	175,500	07/16/2015	08/01/2022
37247D-AM-8	GENWORTH FINANCIAL INC			1	4FE	33,944	101.1250	35,394	35,000	34,526		310			7.700	8.714	JD	120	2,783	01/09/2017	06/15/2020
37247D-AN-6	GENWORTH FINANCIAL INC			1	4FE	400,113	98.2500	417,563	425,000	410,974		5,896			7.200	8.936	FA	11,560	31,663	02/02/2017	02/15/2021
37247D-AP-1	GENWORTH FINANCIAL INC			1	4FE	352,851	97.7500	361,675	370,000	359,243		3,522			7.625	8.842	MS	7,602	29,138	03/06/2017	09/24/2021
372491-AF-7	GENWORTH HOLDINGS INC			1	4FE	635,238	83.5000	626,250	750,000	663,210		15,205			4.900	7.938	FA	13,883	38,625	02/13/2017	08/15/2023
372491-AG-5	GENWORTH HOLDINGS INC			1	4FE	82,275	80.0000	80,000	100,000	86,256		2,115			4.800	8.133	FA	1,813	5,050	01/11/2017	02/15/2024
372917-AS-3	GENZYME CORP		C	1	1FE	14,881,141	102.6721	15,400,815	15,000,000	14,978,642		14,238			5.000	5.103	JD	33,333	750,000	10/21/2010	06/15/2020
373298-BR-8	GEORGIA-PACIFIC CORPORATION			1	1FE	364,391	133.9220	555,776	415,000	381,599		1,945			7.750	8.921	MN	4,110	32,163	06/02/2000	11/15/2029
373334-KE-0	GEORGIA POWER CO			1,2	1FE	9,962,400	93.6894	9,368,940	10,000,000	9,972,238		3,770			3.250	3.293	AO	81,250	325,000	03/02/2016	04/01/2026
375558-AZ-6	GILEAD SCIENCES INC			1,2	1FE	4,944,300	97.2640	4,863,200	5,000,000	4,947,284		2,984			3.500	3.695	FA	72,917		08/09/2018	02/01/2025
375558-BA-0	GILEAD SCIENCES INC			1,2	1FE	5,839,846	95.5644	5,695,638	5,960,000	5,840,650		804			4.500	4.633	FA	111,750		10/12/2018	02/01/2045
375558-BF-9	GILEAD SCIENCES INC			1,2	1FE	8,239,552	98.0715	7,907,505	8,063,000	8,221,116		18,436			3.650	3.330	MS	98,100	294,300	02/08/2018	03/01/2026
375558-BM-4	GILEAD SCIENCES INC			1,2	1FE	7,423,518	93.2024	7,342,485	7,878,000	7,459,674		36,156			2.950	3.710	MS	77,467	116,201	03/02/2018	03/01/2027
377316-AM-6	P H GLATFELTER CO			1,2	3FE	492,000	99.2500	488,310	492,000	492,000					5.375	5.371	AO	5,583	26,445	01/04/2013	10/15/2020
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC		C	1	1FE	31,071,400	126.4580	37,937,400	30,000,000	30,899,071		19,552			6.375	6.103	MN	244,375	1,912,500	04/12/2010	05/15/2038
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC		C	1	1FE	22,346,905	100.4882	22,468,157	22,359,000	22,349,248		2,342			3.625	3.633	MN	103,566	405,257	08/15/2018	05/15/2025
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC		C	1	1FE	33,647,156	101.4401	34,175,170	33,690,000	33,648,524		1,368			3.875	3.891	MN	166,812	556,644	12/21/2018	05/15/2028
37954F-AB-0	GLOBAL PARTNERS LP			1,2	4FE	943,000	96.7500	912,353	943,000	943,000					6.250	6.247	JJ	27,177	58,938	04/20/2015	07/15/2022
37954F-AD-6	GLOBAL PARTNERS LP			1,2	4FE	732,013	97.2500	763,413	785,000	746,850		6,889			7.000	8.329	JD	2,442	54,950	10/21/2015	06/15/2023
380355-AB-3	GOEASY LTD		C	1,2	3FE	1,665,488	101.2500	1,650,375	1,630,000	1,661,299		(3,279)			7.875	7.495	MN	21,394	128,363	11/29/2017	11/01/2022
38141E-C2-3	GOLDMAN SACHS & CO			1,2	1FE	5,075,483	97.4629	5,000,821	5,131,000	5,077,682		2,199			3.850	4.062	JJ	94,931		10/04/2018	07/08/2024
38141G-VU-5	GOLDMAN SACHS GROUP INC			2	1FE	4,892,100	97.5009	4,875,045	5,000,000	4,915,742		23,642			2.625	3.389	AO	24,063	65,625	04/25/2018	04/25/2021
38148L-AF-3	GOLDMAN SACHS GROUP INC				2FE	9,817,100	94.1276	9,412,760	10,000,000	9,817,273		173			5.150	5.279	MN	55,792		12/13/2018	05/22/2045
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1,2,5	1FE	24,438,950	87.6421	23,663,367	27,000,000	24,454,499		15,549			4.017	4.757	AO	183,778	542,295	10/26/2018	10/31/2038
382388-AL-0	GOODRICH CORP				2FE	10,042,295	127.0223	14,607,565	11,500,000	10,298,108		29,410			7.000	8.077	AO	169,944	805,000	08/14/2001	04/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
382388-AW-6	GOODRICH CORP			1	2FE	21,417,037	101.9246	20,636,674	20,247,000	20,418,545		(140,999)			4.875	4.120	MS	329,014	987,041	03/28/2011	03/01/2020
382550-BF-7	GOODYEAR TIRE & RUBBER CO			1,2	3FE	520,794	89.7500	455,033	507,000	519,914		(666)			5.000	4.738	MN	2,183	25,350	12/06/2017	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBBER CO			1,2	3FE	1,810,643	88.2500	1,588,500	1,800,000	1,809,558		(887)			4.875	4.793	MS	25,838	87,750	12/06/2017	03/15/2027
384802-AC-8	W W GRAINGER INC			1,2	1FE	25,119,590	88.9731	22,243,275	25,000,000	25,114,959		(1,371)			3.750	3.722	MN	119,792	937,500	07/29/2016	05/15/2046
386088-AF-5	GRAND METROPOLITAN INVESTMENT CORPORATIO		C		1FE	7,212,420	115.6276	6,937,656	6,000,000	6,347,592		(81,922)			8.000	6.207	MS	141,333	480,000	09/24/2003	09/15/2022
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO			1,2	3FE	141,750	94.0000	141,000	150,000	141,852		102			4.125	5.253	FA	2,338		11/29/2018	08/15/2024
389284-AA-8	GRAY ESCROW INC			1,2	4FE	500,000	97.2500	486,250	500,000	500,000					7.000	7.000	MN	4,375		11/01/2018	05/15/2027
389375-AJ-5	GRAY TELEVISION INC			1,2	4FE	2,759,983	93.5000	2,585,275	2,765,000	2,759,060		297			5.875	5.909	JJ	74,905	143,350	04/10/2018	07/15/2026
389375-AK-2	GRAY TELEVISION INC			1,2	4FE	448,894	92.5000	416,250	450,000	449,184		133			5.125	5.161	AO	4,869	23,063	09/28/2016	10/15/2024
39121J-A*-1	GREAT RIVER ENERGY				1	6,362,791	102.8883	6,546,568	6,362,791	6,362,791					5.810	5.810	JJ	183,812	408,592	08/13/2009	07/01/2021
40049J-BB-2	GRUPO TELEVISA SAB		C	1,2	2FE	30,047,066	99.0085	29,702,550	30,000,000	30,039,170		(3,730)			4.625	4.602	JJ	581,979	1,387,500	12/10/2015	01/30/2026
40052V-AA-2	GRUPO BIMBO SAB DE CV		C	1	2FE	14,285,600	102.0397	13,265,161	13,000,000	13,355,359		(229,746)			4.875	2.991	JD	1,760	828,750	10/09/2014	06/30/2020
40052V-AC-8	GRUPO BIMBO SAB DE CV		C	1	2FE	68,388,895	97.4131	66,533,147	68,300,000	68,361,889		(9,866)			3.875	3.856	JD	29,407	2,646,625	05/22/2015	06/27/2024
404030-AH-1	H&E EQUIPMENT SERVICES INC			1,2	4FE	1,000,000	91.7500	917,500	1,000,000	1,000,000					5.625	5.624	MS	18,750	57,344	08/17/2017	09/01/2025
404119-BR-9	HCA INC			1	3FE	1,778,639	97.5000	1,735,500	1,780,000	1,778,045		85			5.375	5.396	FA	39,865	74,713	07/02/2018	02/01/2025
404121-AH-8	HCA INC			1,2	3FE	1,985,000	96.7500	1,935,000	2,000,000	1,985,390		390			5.375	5.492	MS	38,222		10/11/2018	09/01/2026
404121-AJ-4	HCA INC			1,2	3FE	500,000	96.5000	482,500	500,000	500,000					5.625	5.625	MS	10,000		08/09/2018	09/01/2028
40415R-AS-4	HD SUPPLY INC			1,2	3FE	2,350,000	97.0000	2,279,500	2,350,000	2,350,000					5.375	5.374	AO	28,069		10/01/2018	10/15/2026
404280-AF-6	HSBC HOLDINGS PLC		C		1FE	6,776,155	125.4644	7,302,028	5,820,000	6,488,939		(29,620)			7.625	6.337	MN	54,239	443,775	08/25/2005	05/17/2032
40470#-AA-1	HA POLK FUNDING TRUST				2	12,100,000	96.4207	11,666,905	12,100,000	12,100,000					4.760	4.760	N/A	39,997	237,735	12/19/2017	01/11/2039
40624#-AX-8	HALLMARK CARDS, INCORPORATED				2	23,900,000	98.5268	23,547,905	23,900,000	23,900,000					4.410	4.409	MN	134,677	1,053,990	02/10/2017	05/15/2027
41163G-AD-3	GENERAL CINEMA CORPORATION		C		2FE	6,486,409	115.1842	6,151,988	5,341,000	5,700,492		(89,765)			8.875	6.638	JD	39,501	474,014	06/22/2011	06/01/2022
41163G-AF-8	HARCOURT GENERAL, INC.		C	1	2FE	5,596,450	115.1032	5,985,366	5,200,000	5,426,333		(18,181)			7.200	6.528	FA	156,000	374,400	05/22/2006	08/01/2027
413875-AE-5	HARRIS CORPORATION				2FE	9,950,300	115.2446	11,524,460	10,000,000	9,979,955		4,181			7.000	7.036	JJ	322,778	700,000	01/10/1996	01/15/2026
413875-AN-5	HARRIS CORP			1	2FE	10,222,633	115.7944	11,596,809	10,015,000	10,211,883		(4,310)			6.150	5.984	JD	27,374	615,923	09/30/2015	12/15/2040
413875-AQ-8	HARRIS CORP			1,2	2FE	9,911,900	99.1797	9,917,970	10,000,000	9,974,762		18,824			2.700	2.897	AO	48,000	270,000	07/09/2015	04/27/2020
413875-AR-6	HARRIS CORP			1,2	2FE	54,732,099	97.5314	53,510,603	54,865,000	54,768,100		13,853			3.832	3.861	AO	373,765	2,102,427	07/10/2015	04/27/2025
413875-AT-2	HARRIS CORP			1,2	2FE	11,798,528	101.6522	11,385,046	11,200,000	11,796,312		(2,216)			5.054	4.696	AO	100,631	283,024	10/16/2018	04/27/2045
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2FE	6,494,540	114.2465	7,426,023	6,500,000	6,496,585		1,433			6.100	6.104	AO	99,125	396,500	10/10/2006	10/01/2041
418056-AT-4	HASBRO INC			1,2	2FE	6,512,210	99.6258	6,475,677	6,500,000	6,504,368		(1,710)			3.150	3.119	MN	26,163	204,750	05/08/2014	05/15/2021
42280#-AF-6	THE HEICO COMPANIES LLC				2	2,300,000	96.1390	2,211,197	2,300,000	2,300,000					3.450	3.449	N/A	9,698	79,350	08/26/2016	11/17/2023
42280#-AG-4	THE HEICO COMPANIES LLC				2	7,100,000	92.8289	6,590,852	7,100,000	7,100,000					3.720	3.720	N/A	32,281	264,120	08/26/2016	11/17/2028
423012-AA-1	HEINEKEN NV		C	1	2FE	59,338,030	100.1455	59,085,845	59,000,000	59,132,417		(36,221)			3.400	3.326	AO	501,500	2,006,000	01/10/2013	04/01/2022
423012-AD-5	HEINEKEN NV		C	1	2FE	22,954,584	97.0582	22,517,502	23,200,000	23,088,425		24,902			2.750	2.871	AO	159,500	638,000	02/19/2013	04/01/2023
423012-AF-0	HEINEKEN NV		C	1,2	2FE	13,141,737	96.3629	12,551,268	13,025,000	13,126,016		(9,185)			3.500	3.398	JJ	192,481	455,875	05/04/2017	01/29/2028
423012-AG-8	HEINEKEN NV		C	1,2	2FE	5,300,250	93.9479	4,697,395	5,000,000	5,293,694		(5,358)			4.350	3.998	MS	55,583	217,500	10/11/2017	03/29/2047
428040-CS-6	HERTZ CORP			1,2	4FE	500,000	73.0000	365,000	500,000	500,000					5.500	5.499	AO	5,806	27,500	09/08/2016	10/15/2024
42806L-AB-7	HERC RENTALS INC			1,2	4FE	1,119,000	104.2500	1,166,558	1,119,000	1,119,000					7.750	7.749	JD	7,227	92,896	06/30/2016	06/01/2024
428102-AA-5	HESS INFRASTRUCTURE PARTNERS LP			1,2	3FE	1,500,000	97.3750	1,460,625	1,500,000	1,500,000					5.625	5.622	FA	31,875	61,641	11/17/2017	02/15/2026
431475-AB-8	HILL-ROM HOLDINGS INC			1,2	3FE	481,250	95.5000	477,500	500,000	481,560		310			5.000	5.722	FA	9,444		11/16/2018	02/15/2025
432833-AB-7	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3FE	963,684	94.5000	907,200	960,000	962,938		(422)			4.250	4.188	MS	13,600	40,800	08/11/2017	09/01/2024
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3FE	1,500,000	95.7500	1,436,250	1,500,000	1,500,000					5.125	5.124	MN	12,813	42,281	04/10/2018	05/01/2026
432891-AH-2	HILTON WORLDWIDE FINANCE LLC			1,2	3FE	1,520,000	94.7500	1,440,200	1,520,000	1,520,000					4.625	4.624	AO	17,575	70,300	08/11/2017	04/01/2025
432891-AK-5	HILTON WORLDWIDE FINANCE LLC			1,2	3FE	935,000	93.7500	876,563	935,000	935,000					4.875	4.874	AO	11,395	45,581	08/11/2017	04/01/2027
435765-AG-7	HOLLY ENERGY PARTNERS LP			1,2	4FE	1,500,000	98.3750	1,475,625	1,500,000	1,500,000					6.000	5.999	FA	37,500	90,000	07/13/2016	08/01/2024
436440-AK-7	HOLOGIC INC			1,2	3FE	1,515,000	93.0000	1,408,950	1,515,000	1,515,000					4.375	4.374	AO	13,993	67,202	01/19/2018	10/15/2025
437076-AT-9	HOME DEPOT INC			1,2	1FE	14,053,710	101.4948	14,209,272	14,000,000	14,007,843		(6,250)			3.950	3.898	MS	162,828	553,000	07/22/2011	09/15/2020
437076-AW-2	HOME DEPOT INC			1,2	1FE	49,032,778	103.0028	49,698,851	48,250,000	48,441,829		(88,108)			4.400	4.190	AO	530,750	2,123,000	08/04/2011	04/01/2021
437076-BC-5	HOME DEPOT INC			1,2	1FE	21,212,228	101.9528	21,491,650	21,080,000	21,247,289		5,862			3.750	3.568	FA	298,633	225,000	12/11/2018	02/15/2024
437076-BV-3	HOME DEPOT INC			1	1FE	9,972,600	100.7467	10,074,670	10,000,000	9,973,087		487			3.250	3.341	MS	22,569		11/27/2018	03/01/2022
437076-BW-1	HOME DEPOT INC			1,2	1FE	13,903,820	102.0527	14,287,378	14,000,000	13,904,386		566			3.900	3.984	JD	37,917		11/27/2018	12/06/2028
442164-BL-2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC				1FE	6,386,560	111.5735	7,140,704	6,400,000	6,399,539		3,017			9.150	9.144	MS	172,427	585,600	03/21/1991	03/15/2021
443510-AF-9	HUBBELL INC			1	2FE	7,879,040	100.2975	8,023,800	8,000,000	7,955,149		10,882			3.625	3.782	MN	37,056	290,000	11/09/2010	11/15/2022
444097-A@-8	HUDSON PACIFIC PROPERTIES, INC				2FE	30,000,000	101.5982	30,479,460	30,000,000	30,000,000					4.690	4.690	JD	58,625	1,582,875	09/18/2015	12/16/2025
444454-AD-4	HUGHES SATELLITE SYSTEMS CORP			1	3FE	1,000,000	91.6250	916,250	1,000,000	1,000,000					5.250	5.249	FA	21,875	52,500	05/11/2017	08/01/2026
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP			1	4FE	1,000,000	91.6250	916,250	1,000,000	1,000,000					6.625	6.624	FA	27,604	66,250	05/11/2017	08/01/2026
445658-CE-5	J B HUNT TRANSPORT SERVICES INC			1,2	2FE	24,970,640	99.3533	24,838,325	25,000,000	24,984,789		4,640			3.300	3.318	FA	311,667	825,000	08/28/2015	08/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and 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
448055-AJ-2	HUSKY ENERGY INC		C	1,2	2FE	14,231,013	100.1384	13,718,961	13,700,000	13,936,684		(72,494)			3.950	3.348	AO	114,243	541,150	10/02/2014	04/15/2022
448055-AK-9	HUSKY ENERGY INC		C	1,2	2FE	36,558,090	98.8267	34,737,585	35,150,000	35,951,700		(142,070)			4.000	3.503	AO	296,822	1,406,000	10/22/2014	04/15/2024
44919*-AC-2	I 595 EXPRESS, LLC		C	9	1PL	12,675,988	94.3677	11,962,039	12,675,988	12,675,988					3.310	3.310	MJSD	1	1,165	530,655	09/30/2015	12/31/2031
44986U-AD-1	INEOS GROUP HOLDINGS SA		C	1,2	4FE	1,975,000	89.1250	1,782,500	2,000,000	1,981,539		2,980			5.625	5.820	FA	46,875	112,500	08/04/2016	08/01/2024
449934-AD-0	IMS HEALTH INC			1,2	3FE	1,500,000	95.5000	1,432,500	1,500,000	1,500,000					5.000	4.999	AO	15,833	75,000	09/14/2016	10/15/2026
45167R-AE-4	IDEX CORP			1,2	2FE	21,723,560	101.4524	22,319,528	22,000,000	21,934,858		31,671			4.500	4.660	JD	44,000	990,000	03/25/2011	12/15/2020
45167R-AF-1	IDEX CORP			1,2	2FE	27,662,005	101.2870	27,519,678	27,170,000	27,371,432		(69,926)			4.200	3.906	JD	50,717	1,141,140	03/10/2015	12/15/2021
45168D-B#-0	IDEXX LABORATORIES, INC.				2	25,000,000	98.9336	24,733,400	25,000,000	25,000,000					3.250	3.249	N/A	313,715	812,500	11/14/2014	02/12/2022
451866-SX-6	ILLINOIS CENTRAL RAILROAD COMPANY		C	2	1FE	10,105,200	125.3031	12,530,310	10,000,000	10,099,075		2,846			7.700	7.623	MS	226,722	770,000	08/12/1997	09/15/2096
452308-AJ-8	ILLINOIS TOOL WORKS INC			1	1FE	49,661,056	100.8143	50,003,893	49,600,000	49,603,299		(7,068)			6.250	6.222	AO	775,000	3,100,000	09/21/2009	04/01/2019
45332J-AA-0	INCEPTION MERGER SUB INC			1,2	4FE	500,000	78.0000	390,000	500,000	500,000					8.625	8.623	MN	5,510	43,125	10/25/2016	11/15/2024
454889-AR-7	INDIANA MICHIGAN POWER CO			1,2	1FE	9,268,812	90.3954	8,570,388	9,481,000	9,272,260		2,964			3.750	3.877	JJ	177,769	317,056	04/27/2018	07/01/2047
454889-AS-5	INDIANA MICHIGAN POWER CO			1,2	1FE	5,881,415	100.0000	5,900,000	5,900,000	5,882,528		1,113			3.850	3.888	MN	29,025	121,778	04/30/2018	05/15/2028
45672B-A*-8	INFORMA PLC		C		2	12,800,000	99.1755	12,694,464	12,800,000	12,800,000					3.840	3.839	AO	102,400	491,520	07/16/2015	10/16/2022
45672B-B#-3	INFORMA PLC		C		2	3,300,000	97.1828	3,207,032	3,300,000	3,300,000					3.930	3.929	N/A	60,162	68,447	12/01/2017	01/14/2025
45672B-C*-6	INFORMA PLC		C		2	10,000,000	94.7097	9,470,970	10,000,000	10,000,000					4.130	4.130	N/A	191,586	217,972	01/04/2018	01/14/2028
456873-AB-4	INGERSOLL-RAND LUXEMBOURG FINANCE SA		C	1,2	2FE	18,961,810	99.0951	18,828,069	19,000,000	18,975,675		4,364			3.550	3.575	MN	112,417	674,500	05/05/2015	11/01/2024
45687A-AJ-1	INGERSOLL RAND GLOBAL HOLDING CO LTD		C	1	2FE	32,594,348	102.3962	32,209,749	31,456,000	32,090,550		(129,549)			4.250	3.751	JD	59,417	1,336,880	04/20/2015	06/15/2023
45763P-AF-3	INMARSAT FINANCE PLC		C	1,2	3FE	2,000,000	94.2500	1,885,000	2,000,000	2,000,000					6.500	6.498	AO	32,500	130,000	09/15/2016	10/01/2024
458140-AS-9	INTEL CORP			1,2	1FE	43,752,632	100.8043	41,637,216	41,305,000	43,375,687		(294,750)			3.700	2.829	JJ	645,276	1,528,285	12/06/2017	07/29/2025
458140-AU-4	INTEL CORP			1,2	1FE	7,244,405	93.4371	7,344,156	7,860,000	7,254,116		9,711			2.600	3.808	MN	23,842	102,180	11/08/2018	05/19/2026
458140-BD-1	INTEL CORP			1,2	1FE	11,993,001	97.0591	11,643,210	11,996,000	11,993,863		612			2.875	2.879	MN	47,901	344,885	05/08/2017	05/11/2024
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORPORAT			1	1FE	16,412,100	118.0749	17,711,235	15,000,000	15,650,741		(73,115)			7.000	6.210	AO	177,917	1,050,000	08/06/2003	10/30/2025
460146-CH-4	INTERNATIONAL PAPER CO			1,2	2FE	21,713,200	104.0520	20,810,400	20,000,000	21,705,989		(7,211)			6.000	5.342	MN	153,333	600,000	10/12/2018	11/15/2041
460146-CJ-0	INTERNATIONAL PAPER CO			1,2	2FE	27,924,430	100.1401	28,039,228	28,000,000	27,955,947		7,541			3.650	3.682	JD	45,422	1,022,000	07/16/2014	06/15/2024
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2FE	4,740,300	91.2901	4,564,505	5,000,000	4,741,808		1,508			4.800	5.167	JD	10,667	120,000	10/05/2018	06/15/2044
460146-CL-5	INTERNATIONAL PAPER CO			1,2	2FE	45,272,619	98.1739	44,869,399	45,704,000	45,395,182		37,814			3.800	3.910	JJ	800,836	1,736,752	09/15/2015	01/15/2026
460146-CM-3	INTERNATIONAL PAPER CO			1,2	2FE	4,871,800	98.4839	4,924,195	5,000,000	4,886,055		4,845			5.000	5.206	MS	73,611	250,000	07/21/2015	09/15/2035
460146-CP-6	INTERNATIONAL PAPER CO			1,2	2FE	14,963,525	90.7753	13,634,450	15,020,000	14,975,269		5,232			3.000	3.042	FA	170,227	450,600	08/02/2016	02/15/2027
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3FE	650,000	95.5000	620,750	650,000	650,000					6.250	6.252	JJ	10,720		09/17/2018	01/15/2027
46132B-AD-1	INVERSIONES ALSACIA SA		C	9	6Z	(22,646)	1.0000	6,772	677,174	6,772	(10,158)				8.000	0.000	JD		5,196	12/17/2014	12/31/2018
46284V-AC-5	IRON MOUNTAIN INC			1,2	3FE	500,000	87.2500	436,250	500,000	500,000					4.875	4.874	MS	7,177	24,172	09/06/2017	09/15/2027
465685-AD-7	ITC HOLDINGS CORP		C	1	2FE	26,003,770	117.3315	29,626,204	25,250,000	25,850,984		(12,989)			6.375	6.151	MS	406,893	1,609,688	06/22/2007	09/30/2036
465685-AJ-4	ITC HOLDINGS CORP		C	1,2	2FE	10,268,100	99.4554	9,945,540	10,000,000	10,195,905		(34,392)			3.650	3.235	JD	16,222	365,000	10/06/2016	06/15/2024
466253-AA-9	J2 CLOUD SERVICES LLC			1,2	3FE	1,000,000	96.5000	965,000	1,000,000	1,000,000					6.000	5.998	JJ	27,667	63,000	06/22/2017	07/15/2025
46625H-JD-3	JPMORGAN CHASE & CO				1FE	9,349,898	103.0131	9,683,231	9,400,000	9,382,417		5,513			4.500	4.566	JJ	184,475	423,000	01/13/2012	01/24/2022
46625H-JT-8	JPMORGAN CHASE & CO				1FE	5,002,800	100.5583	5,027,915	5,000,000	5,001,711		(170)			3.875	3.868	FA	80,729	193,750	02/05/2014	02/01/2024
46625H-JU-5	JPMORGAN CHASE & CO				1FE	5,480,136	101.7884	5,496,574	5,400,000	5,480,157		21			4.850	4.748	FA	109,125		10/31/2018	02/01/2044
46625H-KC-3	JPMORGAN CHASE & CO			2	1FE	23,038,550	95.1204	21,877,692	23,000,000	23,025,551		(3,665)			3.125	3.104	JJ	315,451	718,750	04/23/2015	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO			2	1FE	10,627,700	99.0818	9,908,180	10,000,000	10,457,719		(64,902)			3.900	3.094	JJ	179,833	390,000	04/19/2016	07/15/2025
46625H-NX-4	JPMORGAN CHASE & CO			2	1FE	4,994,850	98.8448	4,942,240	5,000,000	4,998,108		1,097			2.550	2.571	AO	21,958	127,500	10/22/2015	10/29/2020
46625H-QW-3	JPMORGAN CHASE & CO			2	1FE	18,274,284	95.3203	17,991,707	18,875,000	18,265,332		2,555			3.300	3.806	AO	155,719	232,320	11/15/2018	04/01/2026
466313-A@-2	JABIL INC.				2	15,116,180	100.2042	14,930,426	14,900,000	15,088,736		(27,444)			4.900	4.585	N/A	338,685	583,100	04/03/2018	07/14/2023
46647D-AA-1	JACK OHIO FINANCE LLC			1,2	4FE	1,690,000	101.0000	1,706,900	1,690,000	1,690,000					6.750	6.747	MN	14,576	114,075	11/01/2016	11/15/2021
46647P-AA-4	JPMORGAN CHASE & CO			1,2,5	1FE	5,571,900	92.8627	5,571,762	6,000,000	5,573,275		1,375			4.260	4.711	FA	91,590		10/30/2018	02/22/2048
469814-A*-8	JACOBS ENGINEERING GROUP INC.			1	2	27,900,000	99.9057	27,873,690	27,900,000	27,900,000					4.270	4.270	MN	175,390	572,500	02/09/2018	05/08/2025
469815-AH-7	JACOBS ENTERTAINMENT INC			1,2	4FE	1,668,475	102.7500	1,664,550	1,620,000	1,657,687		(5,653)			7.875	7.315	FA	53,156	127,575	04/11/2017	02/01/2024
47009L-AA-3	JAGGED PEAK ENERGY LLC			1,2	4FE	1,618,000	92.5000	1,496,650	1,618,000	1,618,000					5.875	5.875	MN	15,843	45,680	04/25/2018	05/01/2026
47032@-AL-5	JAMES CAMPBELL COMPANY LLC				2	7,700,000	98.3847	7,575,622	7,700,000	7,700,000					3.490	3.491	JD	746	403,095	04/13/2016	09/30/2023
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE DAC		C	1,2	3FE	500,000	92.0000	460,000	500,000	500,000					4.750	4.749	JJ	10,951	13,986	11/29/2017	01/15/2025
47232M-AA-0	JEFFERIES FINANCE LLC			1,2	4FE	894,250	100.1267	901,140	900,000	898,750		977			7.375	7.488	AO	16,594	66,375	06/27/2013	04/01/2020
475795-AC-4	JELD-WEN INC			1,2	4FE	95,000	88.0000	83,600	95,000	95,000					4.625	4.625	JD	195	4,406	12/07/2017	12/15/2025
475795-AD-2	JELD-WEN INC			1,2	4FE	150,000	86.0000	129,000	150,000	150,000					4.875	4.875	JD	325	7,333	12/07/2017	12/15/2027
478111-AB-3	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1FE	8,575,000	98.4020	8,437,972	8,575,000	8,575,000					2.767	2.767	MN	30,318	237,270	05/01/2013	05/15/2023
478375-AD-0	JOHNSON CONTROLS INTERNATIONAL PLC		C	1	2FE	47,318,832	101.9976	46,955,615	46,036,000	46,544,227		(390,882)			5.000	4.079	MS	581,844	2,301,800	12/23/2016	03/30/2020
478375-AE-8	JOHNSON CONTROLS INTERNATIONAL PLC		C	1	2FE	24,808,117	101.3678	25,341,950	25,000,000	24,898,327		45,345			4.250	4.449	MS	354,167	1,062,500	12/23/2016	03/01/2021
478375-AM-0	JOHNSON CONTROLS INTERNATIONAL PLC		C		2FE	13,555,063	125.7808	18,867,120	15,000,000	13,589,728		19,152			6.950	7.790	JD	86,875	1,042,500	12/23/2016	12/01/2045

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 and 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
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2FE	56,500,572	97.3201	54,995,589	56,510,000	56,504,678		1,867			3.900	3.900	FA	838,703	2,203,890	12/23/2016	02/14/2026
47987L-AA-9	JONAH ENERGY LLC			1,2	4FE	300,000	63.0000	189,000	300,000	300,000					7.250	7.246	AO	4,592	22,475	09/28/2017	10/15/2025
48126B-AA-1	JPMORGAN CHASE & CO				1FE	16,763,992	109.8198	16,763,992	15,265,000	16,763,992		(7,151)	140,645		5.400	4.697	JJ	400,706		10/11/2018	01/06/2042
48250N-AB-1	KFC HOLDING CO.			1,2	4FE	2,727,725	96.7500	2,660,625	2,750,000	2,727,947		222			5.250	5.381	JD	12,031	124,688	11/27/2018	06/01/2026
482748-AA-4	KWIK TRIP				2PL	5,545,396	86.4762	4,795,448	5,545,396	5,545,396					3.900	3.900	FMAN	22,228	218,575	10/23/2014	02/24/2035
48666K-AR-0	KB HOME			1	3FE	1,736,906	102.7500	1,777,575	1,730,000	1,734,159		(906)			7.500	7.421	MS	38,204	129,750	10/09/2015	09/15/2022
48666K-AT-6	KB HOME			1,2	3FE	2,150,000	101.8000	2,188,700	2,150,000	2,150,000					7.000	6.998	JD	6,689	150,500	10/15/2013	12/15/2021
48667Q-AN-5	NK KAZMUNAYGAZ AO		C		2FE	9,850,000	97.3750	9,737,500	10,000,000	9,850,593		593			4.750	4.971	AO	95,000		12/17/2018	04/19/2027
487836-AT-5	KELLOGG COMPANY			1	2FE	35,606,488	125.1448	34,502,421	27,570,000	33,320,764		(326,205)			7.450	5.134	AO	513,491	2,053,965	06/21/2011	04/01/2031
487836-BD-9	KELLOGG CO			1	2FE	47,481,485	101.4426	48,185,235	47,500,000	47,526,243		(13,001)			4.000	3.969	JD	84,444	1,900,000	09/10/2013	12/15/2020
489399-AG-0	KENNEDY WILSON INC			1,2	4FE	1,605,538	93.5000	1,453,925	1,555,000	1,600,907		(517)			5.875	5.598	AO	22,839	91,356	07/20/2017	04/01/2024
491674-BE-6	KENTUCKY UTILITIES CO			1,2	1FE	9,964,124	100.1029	10,010,290	10,000,000	9,992,343		4,299			3.250	3.293	MN	54,167	325,000	06/30/2011	11/01/2020
49337W-AC-4	KEYSPAN CORPORATION		C	1	2FE	9,188,750	133.6430	10,958,726	8,200,000	8,866,301		(32,717)			8.000	6.981	MN	83,822	656,000	10/10/2001	11/15/2030
49338C-AB-9	KEYSPAN GAS EAST CORP		C	1,2	1FE	23,072,004	92.9861	21,743,870	23,384,000	23,120,913		30,461			2.742	2.906	FA	242,227	641,189	06/20/2017	08/15/2026
494550-AL-0	KINDER MORGAN ENERGY PARTNERS, L.P.			1	2FE	13,537,732	120.9996	15,112,850	12,490,000	13,207,205		(29,991)			7.750	7.064	MS	285,015	967,975	01/15/2004	03/15/2032
494550-BM-7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	9,997,162	97.3686	9,800,150	10,065,000	10,017,012		10,917			3.450	3.575	FA	131,181	347,243	02/16/2017	02/15/2023
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	7,888,608	95.2310	7,679,428	8,064,000	7,896,164		3,937			5.400	5.553	MS	145,152	435,456	12/13/2016	09/01/2044
494568-AP-6	KINDER MORGAN INC			1,2	2FE	19,924,400	98.0558	19,611,160	20,000,000	19,929,975		5,575			4.300	4.346	MS	286,667	430,000	03/01/2018	03/01/2028
49461B-AF-1	ACELITY LP INC			1,2	4FE	363,113	101.0000	348,450	345,000	352,279		(3,773)			7.875	6.413	FA	10,264	27,169	06/17/2016	02/15/2021
500255-AR-5	KOHL'S CORP			1	2FE	42,233,503	101.5000	40,803,000	40,200,000	40,830,112		(228,482)			4.000	3.362	MN	268,000	1,608,000	05/16/2012	11/01/2021
50075N-AZ-7	MONDELEZ INTERNATIONAL INC				2FE	3,207,270	119.7088	3,591,264	3,000,000	3,181,264		(3,715)			6.500	5.992	FA	76,917	195,000	03/30/2011	02/09/2040
50075N-BA-1	MONDELEZ INTERNATIONAL INC				2FE	37,371,775	102.4116	32,259,654	31,500,000	32,529,667		(906,296)			5.375	2.368	FA	663,141	1,693,125	09/13/2013	02/10/2020
50076Q-AE-6	KRAFT FOODS GROUP INC				2FE	9,869,950	90.6512	9,065,120	10,000,000	9,868,151		(199)			5.000	5.095	JD	37,500	375,000	09/20/2018	06/04/2042
50076Q-AZ-9	KRAFT FOODS GROUP INC				2FE	11,035,050	98.8180	10,642,699	10,770,000	10,947,723		(48,476)			3.500	2.990	JD	26,177	376,950	02/28/2017	06/06/2022
50077L-AD-8	KRAFT HEINZ FOODS CO			1,2	2FE	10,432,659	89.1642	9,781,313	10,970,000	10,517,826		52,502			3.000	3.639	JD	27,425	329,100	09/26/2017	06/01/2026
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	2FE	4,787,350	90.1788	4,508,940	5,000,000	4,788,526		1,176			5.200	5.505	JJ	119,889		10/15/2018	07/15/2045
50077L-AS-5	KRAFT HEINZ FOODS CO			1,2	2FE	9,181,876	99.5102	9,154,938	9,200,000	9,183,687		1,811			4.000	4.044	JD	16,356	184,000	06/04/2018	06/15/2023
501044-BT-7	KROGER CO. (THE)			1	2FE	5,540,100	121.6889	6,084,445	5,000,000	5,334,982		(20,334)			7.700	6.792	JD	32,083	385,000	06/09/2004	06/01/2029
501044-BV-2	THE KROGER CO			1	2FE	9,680,872	123.3837	9,734,974	7,890,000	9,151,950		(80,882)			8.000	5.956	MS	185,853	631,200	03/08/2011	09/15/2029
501044-CH-2	THE KROGER CO			1	2FE	16,696,400	103.0769	15,461,535	15,000,000	15,220,061		(202,262)			6.150	4.685	JJ	425,375	922,500	05/19/2010	01/15/2020
501044-CN-9	THE KROGER CO			1,2	2FE	7,169,184	99.3068	6,926,649	6,975,000	7,168,481		(703)			5.400	5.182	JJ	173,678		09/24/2018	07/15/2040
501044-CS-8	THE KROGER CO			1,2	2FE	22,910,800	100.0345	23,007,935	23,000,000	22,955,381		9,488			3.850	3.896	FA	368,958	885,500	01/14/2014	08/01/2023
501044-CX-7	THE KROGER CO			1,2	2FE	4,010,080	99.4846	3,979,384	4,000,000	4,003,320		(1,547)			3.300	3.257	JJ	60,867	132,000	04/09/2014	01/15/2021
501044-DC-2	KROGER CO			1,2	2FE	13,044,812	95.1525	12,781,835	13,433,000	13,037,538		(786)			3.500	3.973	FA	195,898	210,000	12/11/2018	02/01/2026
501044-DE-8	KROGER CO			1,2	2FE	24,395,415	88.6820	23,091,906	26,039,000	24,509,498		101,580			2.650	3.508	AO	145,674	586,750	08/09/2018	10/15/2026
50152#-AC-1	KWIK TRIP, INC.				2PL	5,146,094	83.8186	4,313,384	5,146,094	5,146,094					3.580	3.580	FMAN	18,935	186,212	01/21/2015	05/24/2035
501797-AN-4	L BRANDS INC			1	3FE	737,778	85.5000	672,885	787,000	740,359		2,582			5.250	6.109	FA	17,216	21,577	05/23/2018	02/01/2028
50200R-AA-1	LHMC FINCO SARL		C	1,2	4FE	1,331,039	99.2500	1,364,688	1,375,000	1,334,286		3,247			7.875	8.619	JD	3,309	50,531	06/28/2018	12/20/2023
50247V-AB-5	LYB INTERNATIONAL FINANCE BV		C	1	2FE	19,271,469	95.6084	17,995,413	18,822,000	19,270,730		(739)			5.250	5.079	JJ	455,649		09/26/2018	07/15/2043
513272-AB-0	LAMB WESTON HOLDINGS INC			1,2	3FE	1,200,000	95.7500	1,149,000	1,200,000	1,200,000					4.875	4.874	MN	9,750	58,500	11/01/2016	11/01/2026
516806-AD-8	LAREDO PETROLEUM - DALLAS INC			1,2	4FE	641,888	90.5000	588,250	650,000	644,479		1,657			5.625	5.934	JJ	16,859	36,563	07/18/2017	01/15/2022
516806-AE-6	LAREDO PETROLEUM INC			1,2	4FE	763,200	89.5000	711,525	795,000	773,532		4,388			6.250	7.003	MS	14,630	49,688	07/05/2016	03/15/2023
524660-AW-7	LEGGETT &AMP PLATT INC			1,2	2FE	14,619,660	99.2539	14,888,085	15,000,000	14,826,514		44,229			3.400	3.744	FA	192,667	510,000	07/13/2015	08/15/2022
524660-AX-5	LEGGETT & PLATT INC			1,2	2FE	23,902,396	97.7261	23,161,086	23,700,000	23,830,609		(19,762)			3.800	3.691	MN	115,077	900,600	05/05/2015	11/15/2024
524678-AY-1	KOHLS DEPARTMENT STORES				2	5,864,714	115.8827	5,957,597	5,141,058	5,519,323		(34,996)			7.500	6.330	N/A	17,137	384,353	03/06/2007	01/15/2027
525555-AB-4	LELAND STANFORD JUNIOR UNIVERSITY			1	1FE	2,617,190	117.8068	2,680,105	2,275,000	2,397,982		(20,215)			6.875	5.637	FA	65,169	156,406	03/31/2003	02/01/2024
526057-CD-4	LENNAR CORP			1,2	3FE	1,380,000	90.7500	1,252,350	1,380,000	1,380,000					4.750	4.750	MN	5,827	65,550	11/14/2017	11/29/2027
526057-CM-4	LENNAR CORP			1,2	3FE	1,113,000	101.5000	1,129,695	1,113,000	1,113,000					6.250	6.249	JD	3,092	70,676	10/01/2015	12/15/2021
526057-CT-9	LENNAR CORP			1,2	3FE	265,950	95.0000	256,500	270,000	266,626		397			5.250	5.457	JD	1,181	14,445	03/30/2017	06/01/2026
526057-CV-4	LENNAR CORP			1,2	3FE	891,820	91.7500	816,575	890,000	891,674		(86)			5.000	4.971	JD	1,978	44,945	07/13/2017	06/15/2027
527298-BM-4	LEVEL 3 FINANCING INC			1,2	3FE	993,750	92.0000	920,000	1,000,000	994,484		734			5.250	5.343	AO	11,083	52,500	01/12/2018	03/15/2026
53079E-BF-0	LIBERTY MUTUAL GROUP INC			1	2FE	4,874,650	96.7269	4,836,345	5,000,000	4,874,837		187			4.850	5.025	FA	101,042		12/13/2018	08/01/2044
531359-AC-1	LIBERTY TIRE RECYCLING HOLDCO				6Z	118,967	102.7100	118,653	115,522	118,386	(305)	(6,917)	70,255		9.500	8.749	JD	488	9,867	12/15/2018	06/30/2023
53217V-AC-3	LIFE TECHNOLOGIES CORP			1	2FE	12,838,849	102.7112	11,267,419	10,970,000	11,364,346		(330,066)			6.000	2.834	MS	219,400	658,200	04/14/2014	03/01/2020
53217V-AE-9	LIFE TECHNOLOGIES CORP			1,2	2FE	11,110,100	102.4937	10,249,370	10,000,000	10,331,897		(177,690)			5.000	3.080	JJ	230,556	500,000	05/12/2014	01/15/2021
532457-AM-0	ELI LILLY AND COMPANY				1FE	1,998,216	119.9448	1,979,089	1,650,000	1,799,458		(18,953)			7.125	5.433	JD	9,797	117,563	03/29/2004	06/01/2025
532457-AP-3	ELI LILLY AND COMPANY			1	1FE	11,722,868	128.0188	15,715,588	12,276,000	11,862,259		13,227			6.770	7.111	JJ	415,543	831,085	04/05/1996	01/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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 and 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
532457-BA-5	ELI LILLY AND CO			1	1FE	5,770,325	115.8024	6,369,132	5,500,000	5,722,533		(6,766)			5.550	5.203	MS	89,879	305,250	12/06/2010	03/15/2037
532457-BC-1	ELI LILLY AND CO			1	1FE	9,847,420	123.0898	10,462,633	8,500,000	9,604,408		(33,749)			5.950	4.888	MN	64,624	505,750	09/09/2010	11/15/2037
532457-BP-2	ELI LILLY AND CO			1,2	1FE	4,865,750	96.4738	4,823,690	5,000,000	4,875,155		9,405			3.100	3.446	MN	19,806	155,000	04/05/2018	05/15/2027
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD		C		2FE	13,465,375	99.7500	13,092,188	13,125,000	13,421,625		(25,668)			5.875	5.546	JAJO	184,206	771,094	06/09/2016	07/05/2034
534187-BA-6	LINCOLN NATIONAL CORP			1	2FE	11,298,101	125.6718	11,305,435	8,996,000	11,295,051		(3,050)			7.000	5.038	JD	27,988	314,860	12/12/2018	06/15/2040
53627N-AA-9	LIONS GATE CAPITAL HOLDINGS LLC			1,2	4FE	2,000,000	98.1250	1,962,500	2,000,000	2,000,000					5.875	5.874	MN	19,583	120,000	10/13/2016	11/01/2024
53679*-AA-7	LITHIA PORTFOLIO LP				1	5,218,735	106.8596	5,407,466	5,060,346	5,185,317		(7,100)			5.328	4.905	N/A	15,728	270,599	02/07/2017	05/10/2031
536797-AC-7	LITHIA MOTORS INC			1,2	3FE	1,574,040	92.7500	1,409,800	1,520,000	1,553,322		(20,373)			5.250	3.814	FA	33,250	81,352	12/14/2017	08/01/2025
539830-AD-1	LOCKHEED MARTIN CORPORATION				2FE	7,302,100	126.2377	8,205,451	6,500,000	7,136,446		(18,234)			7.200	6.265	MN	78,000	468,000	07/12/2007	05/01/2036
539830-AF-6	LOCKHEED MARTIN CORPORATION				2FE	18,292,850	124.3887	18,658,305	15,000,000	16,906,151		(210,945)			7.750	5.566	MN	193,750	1,162,500	06/15/2011	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP			1	2FE	20,880,957	120.2274	25,125,122	20,898,000	20,889,194		3,087			6.150	6.153	MS	428,409	1,285,227	12/18/2006	09/01/2036
539830-AT-6	LOCKHEED MARTIN CORP			1	2FE	12,206,590	101.0756	11,876,383	11,750,000	11,800,899		(56,443)			4.250	3.739	MN	63,809	499,375	03/23/2011	11/15/2019
539830-BC-2	LOCKHEED MARTIN CORP			1,2	2FE	3,884,607	92.6771	3,961,946	4,275,000	3,929,320		14,906			3.600	4.299	MS	51,300	153,900	10/28/2015	03/01/2035
539830-BK-4	LOCKHEED MARTIN CORP			1,2	2FE	1,981,260	102.0588	2,041,176	2,000,000	1,983,192		721			4.500	4.571	MN	11,500	90,000	11/16/2015	05/15/2036
543859-AL-6	LOCKHEED MARTIN CORP				2FE	12,199,330	119.9153	11,991,530	10,000,000	11,188,007		(154,932)			7.625	5.378	JD	33,889	762,500	06/02/2011	06/15/2025
546268-AG-8	LOUISIANA LAND AND EXPLORATION COMPANY (				1FE	17,890,227	118.6659	19,575,127	16,496,000	16,980,980		(79,323)			7.650	6.932	JD	105,162	1,261,944	01/14/2004	12/01/2023
548661-AH-0	LOWE'S COMPANIES, INC.				2FE	8,114,440	119.1516	8,078,478	6,780,000	7,615,308		(69,653)			6.875	5.164	FA	176,092	466,125	05/24/2010	02/15/2028
548661-CL-9	LOWE'S COMPANIES INC			1	2FE	1,559,205	113.9255	1,708,883	1,500,000	1,549,052		(1,456)			5.800	5.509	AO	18,367	87,000	03/30/2011	10/15/2036
548661-CQ-8	LOWES CO INC			1,2	2FE	29,877,723	101.0583	29,584,817	29,275,000	29,334,445		(72,801)			4.625	4.355	AO	285,838	1,353,969	05/19/2010	04/15/2020
548661-CT-2	LOWES CO INC			1,2	2FE	14,994,000	100.5519	15,082,785	15,000,000	14,998,822		1,125			3.750	3.754	AO	118,750	562,500	04/15/2021	04/15/2021
548661-CV-7	LOWES CO INC			1,2	2FE	9,417,713	101.0409	8,841,079	8,750,000	8,951,934		(73,051)			3.800	2.880	MN	42,486	332,500	01/31/2012	11/15/2021
548661-DH-7	LOWE'S COMPANIES INC			1,2	2FE	6,959,470	95.4392	6,680,744	7,000,000	6,971,567		3,975			3.375	3.443	MS	69,563	236,250	09/09/2015	09/15/2025
54866N-AU-3	LOWE'S COMPANIES, INC.				2FE	3,268,599	113.3563	3,797,436	3,350,000	3,327,978		6,304			8.190	8.397	AO	68,591	274,365	06/09/1999	09/12/2022
54866N-AY-5	LOWE'S COMPANIES, INC.				2FE	5,000,000	112.8808	5,644,040	5,000,000	5,000,000					8.200	8.199	AO	102,500	410,000	01/05/1993	01/11/2023
552081-AD-3	LYONDELLBASELL INDUSTRIES NV		C	1,2	2FE	1,315,000	105.7924	1,391,170	1,315,000	1,315,000					6.000	5.998	MN	10,082	78,900	07/17/2012	11/15/2021
552081-AG-6	LYONDELLBASELL INDUSTRIES NV		C	1,2	2FE	921,000	100.1313	922,209	921,000	921,000					5.000	4.994	AO	9,722	46,050	07/17/2012	04/15/2019
552676-AR-9	MDC HOLDINGS INC			1,2	3FE	1,525,000	96.0000	1,464,000	1,525,000	1,525,000					5.500	5.498	JJ	38,676	83,875	01/07/2014	01/15/2024
552704-AD-0	MEG ENERGY CORP		C	1,2	3FE	2,085,813	101.2500	2,090,813	2,065,000	2,081,037		(1,997)			6.500	6.342	JJ	61,893	134,225	02/01/2017	01/15/2025
552953-BY-6	MGM RESORTS INTERNATIONAL			1	3FE	400,000	102.7500	411,000	400,000	400,000					6.750	6.743	AO	6,750	27,000	06/06/2013	10/01/2020
552953-CC-3	MGM RESORTS INTERNATIONAL			1	3FE	2,305,000	100.2500	2,310,763	2,305,000	2,305,000					6.000	5.998	MS	40,722	138,300	11/20/2014	03/15/2023
55305B-AQ-4	M/I HOMES INC			1,2	3FE	1,131,966	91.0000	1,028,300	1,130,000	1,131,710		(204)			5.625	5.596	FA	26,484	63,209	10/17/2017	08/01/2025
55335B-AA-6	MEPT EDGEMOOR OPERATING LP				2	5,600,000	99.6510	5,580,456	5,600,000	5,600,000					3.430	3.430	N/A	1,067	192,080	05/25/2016	06/29/2023
55336V-AL-4	MPLX LP			1,2	2FE	6,192,149	92.7371	6,139,196	6,620,000	6,192,600		451			5.200	5.661	MS	114,747		12/12/2018	03/01/2047
55336V-AM-2	MPLX LP			1,2	2FE	2,839,296	87.4350	2,797,920	3,200,000	2,839,858		562			4.500	5.450	AO	30,400		12/12/2018	04/15/2038
55336V-AS-9	MPLX LP			1,2	2FE	4,999,600	99.3584	4,967,920	5,000,000	4,999,556		(44)			4.800	4.801	FA	30,667		12/12/2018	02/15/2029
55336V-AT-7	MPLX LP			1,2	2FE	4,891,700	96.7115	4,835,575	5,000,000	4,891,705		5			5.500	5.651	FA	35,139		12/12/2018	02/15/2049
55342U-AG-9	MPT OPERATING PARTNERSHIP, L.P			1,2	3FE	1,500,000	94.2500	1,413,750	1,500,000	1,500,000					5.250	5.249	FA	32,813	78,750	07/13/2016	08/01/2026
55354G-AD-2	MSCI INC			1,2	3FE	1,080,338	94.7500	1,023,300	1,080,000	1,080,268		(18)			4.750	4.746	FA	21,375	51,300	08/02/2016	08/01/2026
55354G-AF-7	MSCI INC			1,2	3FE	750,000	97.8750	734,063	750,000	750,000					5.375	5.375	MN	5,151	19,820	05/15/2018	05/15/2027
55616X-AN-7	MACY'S RETAIL HOLDINGS INC			1,2	2FE	5,993,940	99.0261	5,941,566	6,000,000	5,997,579		1,193			3.450	3.471	JJ	95,450	207,000	12/07/2015	01/15/2021
55880#-AA-3	MADRID BIDCO LLC				2PL	18,421,038	100.8899	18,584,967	18,421,038	18,421,038					4.520	4.520	N/A	2,313	488,728	06/28/2018	12/31/2031
559222-AR-5	MAGNA INTERNATIONAL INC		C	1,2	1FE	36,946,262	101.8735	35,589,507	34,935,000	36,442,097		(205,583)			4.150	3.399	AO	362,451	1,449,803	08/11/2016	10/01/2025
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS LLC				2PL	11,700,000	100.9272	11,808,482	11,700,000	11,700,000					4.560	4.562	JJ	137,826		09/19/2018	09/30/2025
565849-AB-2	MARATHON OIL CORP			1	2FE	5,201,500	109.7908	5,489,540	5,000,000	5,139,739		(5,482)			6.800	6.481	MS	100,111	340,000	06/16/2004	03/15/2032
565849-AK-2	MARATHON OIL CORP			1,2	2FE	9,621,902	94.0758	9,689,807	10,300,000	9,987,532		74,832			2.800	3.653	MN	48,067	288,400	09/09/2013	11/01/2022
565849-AL-0	MARATHON OIL CORP			1,2	2FE	19,954,200	93.9047	18,780,940	20,000,000	19,968,920		4,715			3.850	3.878	JD	64,167	770,000	06/01/2015	06/01/2025
56585A-AH-5	MARATHON PETROLEUM CORP			1,2	2FE	1,470,521	88.0892	1,428,807	1,622,000	1,470,640		119			4.750	5.427	MS	22,685		12/17/2018	09/15/2044
56585A-AS-1	MARATHON PETROLEUM CORP			1,2	2FE	4,697,869	93.8003	4,705,961	5,017,000	4,699,050		1,181			3.800	4.650	AO	47,662		12/13/2018	04/01/2028
56656U-AE-2	MARFRIG HOLDINGS (EUROPE) BV		C	1,2	3FE	1,184,580	100.2500	1,203,000	1,200,000	1,193,546		2,406			11.250	11.486	MS	37,875	135,000	09/13/2013	09/20/2021
56656U-AF-9	MARFRIG HOLDINGS EUROPE BV		C	2	3FE	1,775,000	100.6224	1,786,048	1,775,000	1,775,000					6.875	6.873	JD	2,373	122,031	06/10/2014	06/24/2019
570254-AA-0	MARIPOSA BORROWER INC			1,2	6FE	201,250	40.2500	201,250	500,000	201,250	212,400	(2,063)	296,687		8.000	31.966	AO	8,444	40,000	10/16/2013	10/15/2021
57169*-AR-8	MARS, INCORPORATED				1	7,500,000	100.0232	7,501,740	7,500,000	7,500,000					3.340	3.339	AO	55,667	250,500	09/19/2012	10/11/2022
571903-AJ-2	MARRIOTT INTERNATIONAL INC			1,2	2FE	7,259,640	99.9838	7,133,844	7,135,000	7,135,000		(23,228)			3.000	3.000	MS	71,350	214,050	12/03/2013	03/01/2019
571903-AK-9	MARRIOTT INTERNATIONAL INC			1,2	2FE	5,019,419	97.8741	4,893,705	5,000,000	5,014,059		(3,675)			3.250	3.163	MS	47,847	162,500	02/01/2017	09/15/2022
571903-AL-7	MARRIOTT INTERNATIONAL INC			1,2	2FE	4,196,800	99.3041	3,972,164	4,000,000	4,057,777		(36,491)			3.375	2.412	AO	28,500	135,000	01/14/2015	10/15/2020
571903-AM-5	MARRIOTT INTERNATIONAL INC			1,2	2FE	19,012,334	98.8938	18,671,149	18,880,000	18,941,261		(22,822)			3.125	2.989	AO	124,556	590,000	11/10/2015	10/15/2021
571903-AN-3	MARRIOTT INTERNATIONAL INC			1,2	2FE	17,273,380	98.3709	17,003,410	17,285,000	17,280,401		2,408			2.875	2.888	MS	165,648	496,944	09/21/2015	03/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and 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
571903-AP-8	MARRIOTT INTERNATIONAL INC			1,2	2FE	5,003,050	96.6832	4,834,160	5,000,000	5,002,586		(101)			3.750	3.742	AO	46,875	187,500	10/08/2015	10/01/2025
571903-AS-2	MARRIOTT INTERNATIONAL INC			1,2	2FE	35,880,120	90.5395	32,594,220	36,000,000	35,907,851		11,324			3.125	3.164	JD	50,000	1,125,000	06/07/2016	06/15/2026
573284-AT-3	MARTIN MARIETTA MATERIALS INC			1,2	2FE	8,970,518	91.2360	8,204,853	8,993,000	8,972,594		2,016			3.500	3.530	JD	13,989	310,383	12/06/2017	12/15/2027
573284-AU-0	MARTIN MARIETTA MATERIALS INC			1,2	2FE	6,859,840	82.1155	6,569,240	8,000,000	6,864,855		5,015			4.250	5.204	JD	15,111	170,000	09/26/2018	12/15/2047
574754-AM-9	MASHANTUCKET WESTERN PEQUOT TRIBE				6	127,682	1.0000	29,850	2,984,958	29,850	461,646		630,753		6.500	70.816	JJ	96,472	184,956	07/02/2018	07/01/2036
57636Q-AB-0	MASTERCARD INC			1	1FE	8,352,539	100.7328	8,360,822	8,300,000	8,346,457		(6,082)			3.375	3.258	AO	70,031	280,125	03/29/2018	04/01/2024
57636Q-AG-9	MASTERCARD INC			1,2	1FE	2,884,680	96.2953	2,888,859	3,000,000	2,893,975		9,295			2.950	3.466	MN	9,833	88,500	03/15/2018	11/21/2026
57636Q-AJ-3	MASTERCARD INC			1,2	1FE	4,988,300	99.9138	4,995,690	5,000,000	4,989,177		877			3.500	3.528	FA	60,764	87,500	02/26/2018	02/26/2028
57648S-AE-6	MATADOR RESOURCES CO			1,2	4FE	1,195,500	92.0000	1,099,400	1,195,000	1,195,496		(4)			5.875	5.866	MS	25,352		10/01/2018	09/15/2026
577081-AT-9	MATTEL INC			1	4FE	9,681,370	97.5000	9,310,275	9,549,000	9,578,318		(15,269)			4.350	4.164	AO	103,845	415,382	06/21/2011	10/01/2020
577081-AY-8	MATTEL INC			1,2	4FE	21,339,810	81.5000	17,930,000	22,000,000	21,670,057		71,309			3.150	3.530	MS	204,050	693,000	11/18/2013	03/15/2023
577778-AT-0	MACYS RETAIL HOLDINGS INC				2FE	114,876	105.8909	109,862	103,750	105,963		(445)			9.500	7.687	AO	2,081	11,663	08/08/2000	04/15/2021
579780-AH-0	MCCORMICK & CO INC			1,2	2FE	22,030,860	100.7322	19,975,195	19,830,000	20,446,016		(258,046)			3.900	2.496	JJ	356,610	773,370	05/31/2012	07/15/2021
58013M-EG-5	MCDONALD'S CORPORATION			1	2FE	4,998,300	100.1654	5,008,270	5,000,000	5,000,001		209			5.000	5.000	FA	104,167	250,000	01/13/2009	02/01/2019
58013M-EL-4	MCDONALDS CORP			1	2FE	6,361,320	101.1370	6,068,220	6,000,000	6,168,933		(68,129)			3.625	2.402	MN	24,771	217,500	02/08/2016	05/20/2021
58013M-EX-8	MCDONALD'S CORP			1,2	2FE	3,992,600	99.1987	3,967,948	4,000,000	3,997,042		1,511			2.750	2.790	JD	6,722	110,000	12/02/2015	12/09/2020
58013M-EY-6	MCDONALD'S CORP			1,2	2FE	21,380,757	98.4597	20,190,146	20,506,000	21,184,090		(86,415)			3.700	3.156	JJ	318,242	564,361	02/09/2018	01/30/2026
58013M-EZ-3	MCDONALD'S CORP			1,2	2FE	32,664,494	99.8841	32,329,487	32,367,000	32,635,156		(9,312)			4.700	4.627	JD	92,965	1,521,249	01/14/2016	12/09/2035
58013M-FA-7	MCDONALD'S CORP			1,2	2FE	10,000,000	101.2792	10,127,920	10,000,000	10,000,000					4.875	4.875	JD	29,792	487,500	12/02/2015	12/09/2045
58013M-FE-9	MCDONALD'S CORP			1,2	2FE	5,340,974	99.5221	5,377,179	5,403,000	5,343,234		2,261			3.350	3.633	AO	45,250		10/29/2018	04/01/2023
581557-BE-4	MCKESSON CORP			1,2	2FE	53,772,321	98.3037	52,248,417	53,150,000	53,520,894		(66,316)			3.796	3.639	MS	594,063	2,017,574	09/11/2015	03/15/2024
581557Q-AD-5	MCKESSON CORP			1,2	2FE	12,999,315	102.2518	12,597,422	12,320,000	12,568,430		(124,676)			4.750	3.642	MS	195,067	585,200	10/29/2015	03/01/2021
581557Q-AG-8	MCKESSON CORP			1,2	2FE	12,262,690	96.0358	11,524,296	12,000,000	12,116,116		(27,360)			2.850	2.591	MS	100,700	342,000	04/29/2013	03/15/2023
581760-AE-5	MCLAREN HEALTH CARE CORP			1	1FE	1,220,000	99.4021	1,212,706	1,220,000	1,220,000					2.741	2.740	MN	4,273	33,440	03/18/2015	05/15/2020
581760-AF-2	MCLAREN HEALTH CARE CORP			1	1FE	2,845,000	99.4127	2,828,291	2,845,000	2,845,000					2.926	2.925	MN	10,637	83,245	03/18/2015	05/15/2021
581760-AG-0	MCLAREN HEALTH CARE CORP			1	1FE	2,830,000	97.4683	2,758,353	2,830,000	2,830,000					3.146	3.145	MN	11,376	89,032	03/18/2015	05/15/2022
581760-AH-8	MCLAREN HEALTH CARE CORP			1	1FE	2,990,000	100.7757	3,013,193	2,990,000	2,990,000					3.283	3.282	MN	12,543	98,162	03/18/2015	05/15/2023
581760-AJ-4	MCLAREN HEALTH CARE CORP			1	1FE	3,095,000	101.1816	3,131,571	3,095,000	3,095,000					3.433	3.433	MN	13,577	106,251	03/18/2015	05/15/2024
581760-AK-1	MCLAREN HEALTH CARE CORP			1	1FE	3,135,000	102.4741	3,212,563	3,135,000	3,135,000					3.533	3.533	MN	14,153	110,760	03/18/2015	05/15/2025
581760-AL-9	MCLAREN HEALTH CARE CORP			1	1FE	3,335,000	101.1201	3,372,355	3,335,000	3,335,000					3.283	3.283	MN	15,482	121,161	03/18/2015	05/15/2026
581760-AN-5	MCLAREN HEALTH CARE CORP			1	1FE	4,670,000	94.2307	4,544,113	4,670,000	4,670,000					4.133	4.133	MN	24,663	193,011	03/18/2015	05/15/2031
581760-AP-0	MCLAREN HEALTH CARE CORP			1	1FE	4,805,000	94.4967	4,682,222	4,805,000	4,805,000					4.233	4.233	MN	25,989	203,396	03/18/2015	05/15/2032
58405U-AG-7	MEDCO HEALTH SOLUTIONS INC			1	2FE	21,288,124	101.0681	20,087,285	19,875,000	20,239,803		(206,514)			4.125	3.009	MS	241,398	819,844	05/22/2014	09/15/2020
58502B-AC-0	MEDNAX INC			1,2	3FE	850,000	96.5000	820,250	850,000	850,000					6.250	6.247	JJ	7,083		11/07/2018	01/15/2027
585055-AZ-9	MEDTRONIC INC		C	1,2	1FE	48,919,000	97.2508	47,750,143	49,100,000	49,015,209		19,789			2.750	2.793	AO	337,563	1,350,250	02/01/2017	04/01/2023
585055-BC-9	MEDTRONIC INC		C	1,2	1FE	12,974,780	100.9124	13,118,612	13,000,000	12,986,391		2,863			3.625	3.647	MS	138,757	471,250	02/20/2014	03/15/2024
585055-BS-4	MEDTRONIC INC		C	1	1FE	4,948,250	99.5478	4,977,390	5,000,000	4,950,190		1,940			3.500	3.681	MS	51,528		09/24/2018	03/15/2025
58506Y-AJ-1	MEDSTAR HEALTH INC			1	1FE	3,150,000	98.7659	3,111,126	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				1FE	3,595,000	96.4342	3,466,809	3,595,000	3,595,000					3.099	3.099	FA	42,088	111,409	01/29/2015	08/15/2025
58506Y-AL-6	MEDSTAR HEALTH INC			1	1FE	3,280,000	94.7109	3,106,518	3,280,000	3,280,000					3.249	3.249	FA	40,259	106,567	01/29/2015	08/15/2026
58506Y-AM-4	MEDSTAR HEALTH INC			1	1FE	4,240,000	93.8763	3,980,355	4,240,000	4,240,000					3.399	3.399	FA	54,444	144,118	01/29/2015	08/15/2027
58506Y-AP-7	MEDSTAR HEALTH INC			1	1FE	4,400,000	94.6120	4,162,928	4,400,000	4,400,000					3.599	3.599	FA	59,823	158,356	01/29/2015	08/15/2029
58506Y-AQ-5	MEDSTAR HEALTH INC			1	1FE	6,140,000	93.3620	5,732,427	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				1FE	3,800,000	93.0686	3,536,607	3,800,000	3,800,000					3.699	3.699	FA	53,101	140,562	01/29/2015	08/15/2031
589331-AC-1	MERCK & CO., INC.				1FE	1,049,850	112.7988	1,127,988	1,000,000	1,022,956		(2,582)			6.300	5.895	JJ	31,500	63,000	08/21/2003	01/01/2026
589331-AD-9	MERCK & CO INC			1	1FE	1,318,607	117.3175	1,387,866	1,183,000	1,256,189		(5,908)			6.400	5.530	MS	25,237	75,712	03/03/2004	03/01/2028
589331-AE-7	MERCK & CO INC			1	1FE	2,694,051	118.3286	3,005,546	2,540,000	2,626,968		(6,324)			5.950	5.497	JD	12,594	151,130	02/24/2004	12/01/2028
58933Y-AA-3	MERCK & CO INC			1,2	1FE	5,571,750	101.8621	5,093,105	5,000,000	5,146,753		(79,593)			3.875	2.193	JJ	89,340	193,750	05/15/2013	01/15/2021
58933Y-AJ-4	MERCK & CO INC			1	1FE	6,987,338	100.9203	6,559,820	6,500,000	6,958,476		(11,232)			4.150	3.708	MN	32,220	269,750	05/23/2016	05/18/2043
58933Y-AT-2	MERCK & CO INC			1,2	1FE	5,013,300	95.6375	4,781,875	5,000,000	5,012,489		(146)			3.700	3.685	FA	72,458	185,000	02/25/2015	02/10/2045
58942H-AA-9	MERCY HEALTH			1	1FE	28,000,000	97.7311	27,364,708	28,000,000	28,000,000					3.382	3.382	MN	157,827	946,960	04/22/2015	11/01/2025
58942H-AC-5	MERCY HEALTH			1,2	1FE	15,775,000	102.0352	16,096,053	15,775,000	15,775,000					4.302	4.302	JJ	26,392		12/10/2018	07/01/2028
59001A-AQ-5	MERITAGE HOMES CORP			1	3FE	805,000	103.0000	829,150	805,000	805,000					7.000	6.995	AO	14,088	56,350	08/06/2012	04/01/2022
59001A-BA-9	MERITAGE HOMES CORP			1,2	3FE	1,319,946	85.0000	1,117,750	1,315,000	1,319,432		(414)			5.125	5.072	JD	4,680	67,394	09/21/2017	06/06/2027
59001K-AD-2	MERITOR INC			1,2	3FE	1,565,000	95.5000	1,494,575	1,565,000	1,565,000					6.250	6.248	FA	36,951	97,813	02/10/2014	02/15/2024
59010Q-AB-2	MERLIN ENTERTAINMENTS PLC		C	1,2	3FE	700,000	98.5000	689,500	700,000	700,000					5.750	5.749	JD	1,789	24,150	05/02/2018	06/15/2026
59022C-AJ-2	BANK OF AMERICA CORP			1	2FE	29,703,700	110.7337	33,220,110	30,000,000	29,769,355		11,421			6.110	6.181	JJ	773,933	1,833,000	02/13/2007	01/29/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
59284M-AA-2	MEXICO CITY AIRPORT TRUST		C	1,2	2FE	13,351,111	89.4723	12,002,709	13,415,000	13,364,412		5,476			4.250	4.306	AO	96,607	766,849	09/26/2016	10/31/2026
594457-BT-9	DTE GAS CO			1	1FE	2,900,472	116.4834	3,494,502	3,000,000	2,924,513		3,828			5.700	5.964	MS	50,350	171,000	03/15/2033	03/15/2033
594918-BJ-2	MICROSOFT CORP			1,2	1FE	4,930,600	98.8058	4,940,290	5,000,000	4,937,150		6,550			3.125	3.332	MN	25,174	156,250	03/16/2018	11/03/2025
594918-BS-2	MICROSOFT CORP			1,2	1FE	18,787,563	94.4316	17,620,937	18,660,000	18,776,643		(4,710)			3.450	3.400	FA	255,720	643,770	09/07/2016	08/08/2036
594918-BZ-6	MICROSOFT CORP			1,2	1FE	5,850,482	102.5789	5,549,518	5,410,000	5,831,594		(16,931)			4.100	3.503	FA	89,340	221,810	11/14/2017	02/06/2037
594918-CA-0	MICROSOFT CORP			1,2	1FE	7,672,306	104.7167	8,055,856	7,693,000	7,673,672		1,050			4.250	4.265	FA	131,689	326,953	01/30/2017	02/06/2047
595620-AP-0	MIDAMERICAN ENERGY CO			1,2	1FE	1,779,152	100.7928	1,787,056	1,773,000	1,779,155		3			4.250	4.228	MN	12,559		12/10/2018	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO			1,2	1FE	7,032,071	97.9706	6,899,090	7,042,000	7,032,593		365			3.950	3.958	FA	115,900	278,159	01/23/2017	08/01/2047
605068-AN-5	MISSION HEALTH SYS INC			1	1FE	3,500,000	96.2628	3,366,717	3,500,000	3,500,000					3.405	3.404	AO	29,794	119,175	02/27/2015	10/01/2025
616885-A*-0	MORGAN ADVANCED MATERIALS PLC		D		3	15,000,000	95.0068	14,251,020	15,000,000	15,000,000					3.170	3.169	N/A	84,533	475,500	09/07/2016	10/27/2023
617446-8C-6	MORGAN STANLEY			1	1FE	10,194,400	98.5738	9,857,380	10,000,000	10,155,379		(20,388)			4.000	3.731	JJ	175,556	400,000	01/18/2017	07/23/2025
617446-HD-4	MORGAN STANLEY & CO.			1	1FE	2,210,980	127.5383	2,550,766	2,000,000	2,143,746		(6,219)			7.250	6.434	AO	36,250	145,000	07/29/2003	04/01/2032
61744Y-AH-1	MORGAN STANLEY				1FE	19,958,200	96.9988	19,399,760	20,000,000	19,971,396		8,327			2.750	2.795	MN	64,167	550,000	05/16/2017	05/19/2022
61744Y-AR-9	MORGAN STANLEY			1,2,5	1FE	24,924,750	96.8431	24,210,775	25,000,000	24,926,372		1,622			4.457	4.479	AO	213,565	550,935	09/21/2018	04/22/2039
61746B-DJ-2	MORGAN STANLEY			1	1FE	11,447,445	99.7202	11,497,739	11,530,000	11,450,051		2,606			3.750	3.932	FA	151,331		11/08/2018	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	1FE	6,323,319	99.2943	6,093,691	6,137,000	6,279,774		(23,965)			3.875	3.394	AO	40,956	237,809	02/22/2017	04/29/2024
61746B-ED-4	MORGAN STANLEY				1FE	9,935,966	97.4053	9,727,867	9,987,000	9,956,955		10,103			2.625	2.735	MN	32,042	262,159	11/14/2016	11/17/2021
61746B-EF-9	MORGAN STANLEY			1	1FE	22,275,250	95.1121	21,400,223	22,500,000	22,313,036		19,948			3.625	3.746	JJ	364,766	815,625	02/13/2017	01/20/2027
617482-V9-2	MORGAN STANLEY				1FE	18,174,250	122.4434	18,366,510	15,000,000	18,161,796		(12,454)			6.375	4.862	JJ	417,031		10/19/2018	07/24/2042
61761J-ZN-2	MORGAN STANLEY				2FE	2,841,360	94.1549	2,824,647	3,000,000	2,842,242		882			3.950	4.722	AO	22,383		12/10/2018	04/23/2027
624758-AE-8	MUELLER WATER PRODUCTS INC			1,2	3FE	750,000	97.0000	727,500	750,000	750,000					5.500	5.500	JD	1,833	20,969	06/07/2018	06/15/2026
625383-AA-2	MULTI-COLOR CORP			1,2	4FE	2,225,000	99.5000	2,213,875	2,225,000	2,225,000					6.125	6.123	JD	11,357	136,281	11/17/2014	12/01/2022
62539B-AA-3	MULTI-COLOR CORP			1,2	4FE	425,000	85.5000	363,375	425,000	425,000					4.875	4.873	MN	3,453	22,273	09/20/2017	11/01/2025
626717-AH-5	MURPHY OIL CORP			1,2	3FE	750,000	98.5040	738,780	750,000	750,000					6.875	6.872	FA	19,479	51,563	08/12/2016	08/15/2024
628530-AV-9	MYLAN INC			1	2FE	7,552,896	94.0936	7,527,488	8,000,000	7,557,932		41,613	328,739		3.125	4.640	JJ	115,278	250,000	08/05/2014	01/15/2023
62886E-AS-7	NCR CORP			1,2	4FE	475,000	96.8750	460,156	475,000	475,000					6.375	6.374	JD	1,346	30,281	07/21/2014	12/15/2023
628931-AB-3	JPMORGAN CHASE BANK NA				1FE	5,430,660	121.3529	4,854,116	4,000,000	4,562,275		(79,840)			8.250	5.407	MN	55,000	330,000	06/24/2003	11/01/2024
62912X-AF-1	NGPL PIPECO LLC			1,2	3FE	445,000	94.8750	422,194	445,000	445,000					4.875	4.874	FA	8,195	22,537	07/25/2017	08/15/2027
62913T-AJ-1	NGL ENERGY PARTNERS LP			1,2	4FE	1,500,000	96.0000	1,440,000	1,500,000	1,500,000					7.500	7.498	MN	18,750	112,500	08/11/2017	11/01/2023
62913T-AM-4	NGL ENERGY PARTNERS LP			1,2	4FE	427,500	85.5000	427,500	500,000	427,500			72,500		6.125	9.261	MS	10,208	30,625	08/08/2017	03/01/2025
629377-BY-7	NRG ENERGY INC			1,2	3FE	1,748,876	101.5000	1,852,375	1,825,000	1,772,057		7,910			6.250	6.900	MN	19,010	114,063	10/28/2015	05/01/2024
629377-CC-4	NRG ENERGY INC			1,2	3FE	1,000,000	100.7500	1,007,500	1,000,000	1,000,000					6.625	6.624	JJ	30,549	66,250	04/18/2017	01/15/2027
629377-CE-0	NRG ENERGY INC			1,2	3FE	500,000	96.2500	481,250	500,000	500,000					5.750	5.749	JJ	13,257	17,410	11/30/2017	01/15/2028
631005-BB-0	NARRAGANSETT ELECTRIC CO		C	1	1FE	25,008,800	101.2943	25,323,575	25,000,000	25,001,438		(840)			4.534	4.527	MS	333,753	1,133,500	03/18/2010	03/15/2020
635405-AM-5	PNC FINANCIAL SERVICES GROUP INC				1FE	4,465,189	101.3939	4,846,628	4,780,000	4,769,649		28,860			6.875	7.454	MN	41,991	328,625	07/01/1999	05/15/2019
63618E-AM-3	NATIONAL FUEL GAS COMPANY				2FE	4,879,850	111.1387	5,556,935	5,000,000	4,965,485		8,538			7.395	7.588	MN	61,625	369,750	06/16/1993	03/30/2023
637417-AE-6	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	4,251,249	100.2015	4,108,262	4,100,000	4,198,862		(26,008)			3.800	3.076	AO	32,891	155,800	12/09/2016	10/15/2022
637417-AF-3	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	11,530,042	97.9937	11,237,918	11,468,000	11,512,915		(9,844)			3.300	3.196	AO	79,894	378,444	04/05/2017	04/15/2023
637417-AG-1	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	7,458,766	99.8469	7,518,472	7,530,000	7,459,249		483			3.900	4.094	JD	13,052		12/13/2018	06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	17,344,911	99.1589	16,925,433	17,069,000	17,292,425		(35,336)			4.000	3.772	MN	87,242	564,080	11/29/2018	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	46,296,760	96.2319	45,710,153	47,500,000	46,387,339		59,610			3.600	3.944	JD	76,000	1,345,356	12/21/2018	12/15/2026
637417-AK-2	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	3,943,320	95.0300	3,801,200	4,000,000	3,949,824		5,095			3.500	3.668	AO	29,556	152,056	09/12/2017	10/15/2027
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	9,928,800	100.2988	10,029,880	10,000,000	9,930,497		1,697			4.300	4.388	AO	112,278		09/18/2018	10/15/2028
637417-AM-8	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	9,858,700	97.2005	9,720,050	10,000,000	9,859,577		877			4.800	4.890	AO	125,333		09/18/2018	10/15/2048
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	14,912,146	98.6019	15,029,888	15,243,000	14,936,061		23,916			3.250	3.585	MN	82,566	410,199	09/13/2018	11/01/2025
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	17,549,334	98.3317	17,070,383	17,360,000	17,506,057		(26,927)			2.950	2.767	FA	204,848	512,120	05/18/2017	02/07/2024
637432-NM-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	11,995,640	97.5307	11,702,709	11,999,000	11,996,887		808			2.400	2.406	AO	52,796	287,976	04/18/2017	04/25/2022
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	6,768,563	95.8841	6,472,177	6,750,000	6,766,627		(1,585)			3.050	3.016	AO	37,744	205,875	09/28/2017	04/25/2027
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	33,572,137	98.1150	33,349,289	33,990,000	33,601,420		29,283			3.400	3.548	FA	462,264	577,830	04/06/2018	02/07/2028
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	9,973,700	102.2001	10,220,010	10,000,000	9,974,061		361			3.900	3.932	MN	66,083		11/01/2018	11/01/2028
63860U-AK-6	NATIONSTAR MORTGAGE LLC			1,2	4FE	1,467,267	98.2500	1,461,960	1,488,000	1,476,509		2,439			6.500	6.700	JJ	48,360	119,040	05/08/2014	07/01/2021
63860U-AL-4	NATIONSTAR MORTGAGE LLC			1,2	4FE	702,971	97.0000	685,790	707,000	705,078		490			6.500	6.590	JD	3,830	67,165	01/17/2014	06/01/2022
63938C-AE-8	NAVIENT CORP			1	3FE	1,459,963	91.7500	1,339,550	1,460,000	1,460,227		224			7.250	7.245	MS	28,227	105,850	09/19/2016	09/25/2023
63938C-AF-5	NAVIENT CORP			1	3FE	4,026,132	93.2500	3,730,000	4,000,000	4,020,444		(4,672)			6.500	6.331	JD	11,556	260,000	07/13/2017	06/15/2022
63938C-AJ-7	NAVIENT CORP			1	3FE	1,515,000	83.0000	1,257,450	1,515,000	1,515,000					6.750	6.750	JD	4,545	52,268	06/07/2018	06/15/2026
63946B-AD-2	NBCUNIVERSAL MEDIA LLC			1	1FE	41,442,327	102.8209	42,670,674	41,500,000	41,491,869		8,857			5.150	5.165	AO	362,145	2,137,250	08/19/2011	04/30/2020
63946B-AG-5	NBCUNIVERSAL MEDIA LLC			1	1FE	11,489,500	114.7769	11,477,690	10,000,000	11,479,689		(9,811)			5.950	4.855	AO	148,750	297,500	09/20/2018	04/01/2041

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
641062-AE-4	NESTLE HOLDINGS INC		C	1,2	1FE	44,730,010	100.2500	45,209,743	45,097,000	44,739,897		9,887			3.500	3.633	MS	425,290		10/30/2018	09/24/2025
641062-AF-1	NESTLE HOLDINGS INC		C	1,2	1FE	35,808,567	100.2500	36,071,955	35,982,000	35,812,663		4,096			3.625	3.683	MS	351,449		09/17/2018	09/24/2028
64110L-AN-6	NETFLIX INC			1	3FE	1,239,375	91.0000	1,164,800	1,280,000	1,240,140		765			4.375	4.846	MN	7,156	45,063	10/23/2018	11/15/2026
64110L-AQ-9	NETFLIX INC			1	3FE	1,500,000	97.0000	1,455,000	1,500,000	1,500,000					5.875	5.874	MN	11,260	48,714	04/23/2018	11/15/2028
644188-BF-0	NEW ENGLAND POWER CO		C	1,2	1FE	4,752,749	91.7567	4,390,558	4,785,000	4,753,596		804			3.800	3.838	JD	13,132	181,830	11/30/2017	12/05/2047
644532-AA-1	NEW GOLD INC		C	1,2	5FE	471,013	76.0000	357,200	470,000	470,825		(98)			6.375	6.340	MN	3,829	29,963	05/04/2017	05/15/2025
645370-AB-3	NEW HOME COMPANY INC			1,2	4FE	1,292,338	90.7500	1,179,750	1,300,000	1,294,610		1,783			7.250	7.392	AO	23,563	94,250	09/08/2017	04/01/2022
651229-AQ-9	NEWELL RUBBERMAID INC			1,2	2FE	54,362,083	98.6964	52,997,993	53,698,000	54,165,847		(71,111)			4.000	3.828	JD	178,993	2,147,920	02/02/2017	12/01/2024
651229-AS-5	NEWELL RUBBERMAID INC			1,2	2FE	2,990,580	94.9681	2,849,043	3,000,000	2,993,341		964			3.900	3.937	MN	19,500	117,000	10/14/2015	11/01/2025
651229-AV-8	NEWELL RUBBERMAID INC			1,2	2FE	28,127,824	97.3536	26,488,941	27,209,000	27,866,218		(147,731)			3.850	3.214	AO	261,887	1,047,547	03/27/2017	04/01/2023
651229-AW-6	NEWELL RUBBERMAID INC			1,2	2FE	12,361,504	98.0279	11,699,630	11,935,000	12,280,274		(41,978)			4.200	3.727	AO	125,318	501,270	01/31/2017	04/01/2026
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2FE	5,715,364	95.5266	5,405,850	5,659,000	5,710,333		(5,030)			3.550	3.421	MN	33,482	200,895	01/12/2018	05/01/2027
65341X-AA-6	NEXSTAR BROADCASTING INC			1,2	4FE	1,000,000	93.5000	935,000	1,000,000	1,000,000					5.625	5.623	FA	23,438	56,250	07/13/2016	08/01/2024
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3FE	320,000	89.0000	284,800	320,000	320,000					4.500	4.499	MS	4,240	14,000	09/18/2017	09/15/2027
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3FE	295,000	92.5000	272,875	295,000	295,000					4.250	4.249	MS	3,692	12,189	09/18/2017	09/15/2024
65364U-AE-6	NIAGARA MOHAWK POWER CORP		C	1	1FE	12,781,532	96.0006	13,142,482	13,690,000	12,840,033		20,040			4.119	4.548	MN	51,690	563,891	11/16/2015	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER CORP		C	1,2	1FE	20,292,353	100.6348	20,166,208	20,039,000	20,276,506		(10,067)			4.278	4.170	AO	214,317	857,268	07/28/2017	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER CORP		C	1,2	1FE	25,968,771	99.7223	25,987,631	26,060,000	25,973,561		4,711			3.508	3.572	AO	228,546	667,572	09/11/2018	10/01/2024
65463P-AH-0	NIPSCO CAPITAL MARKETS, INC.				2FE	5,001,504	102.8917	5,118,862	4,975,000	4,983,687		(1,021)			7.990	7.921	MS	117,042	397,503	05/18/2001	04/01/2022
654902-AC-9	NOKIA OYJ		C	1	3FE	1,649,288	101.5000	1,476,825	1,455,000	1,642,021		(4,770)			6.625	5.561	MN	12,317	96,394	06/15/2017	05/15/2039
654902-AE-5	NOKIA OYJ		C	1	3FE	199,182	92.2812	184,562	200,000	199,304		86			4.375	4.425	JD	462	8,750	06/05/2017	06/12/2027
655664-AH-3	NORDSTROM, INC.				2FE	22,787,262	111.4086	23,569,603	21,156,000	22,071,021		(67,322)			6.950	6.321	MS	432,934	1,470,342	06/22/2004	03/15/2028
655664-AN-0	NORDSTROM INC			1	2FE	20,692,600	101.5384	20,307,680	20,000,000	20,115,186		(81,531)			4.750	4.300	MN	158,333	950,000	04/07/2011	05/01/2020
655844-AJ-7	NORFOLK SOUTHERN CORPORATION			1	2FE	42,871	126.2889	46,727	37,000	40,120		(270)			7.800	6.479	MN	369	2,886	08/20/2003	05/15/2027
655844-AK-4	NORFOLK SOUTHERN CORPORATION			1	2FE	29,660,872	155.2744	44,889,829	28,910,000	29,669,905		9,553			7.900	7.697	MN	291,830	2,283,890	08/08/2003	05/15/2097
655844-AX-6	NORFOLK SOUTHERN CORPORATION			1	2FE	831,895	110.8361	1,067,352	963,000	881,021		5,400			5.640	6.797	MN	6,638	54,313	05/17/2005	05/17/2029
655844-BC-1	NORFOLK SOUTHERN CORP			1	2FE	9,047,520	101.1711	8,093,688	8,000,000	8,062,159		(133,386)			5.900	4.150	JD	20,978	472,000	05/25/2010	06/15/2019
655855-FA-7	SOUTHERN RAILWAY CO				1FE	3,240,811	109.2203	2,850,650	2,610,000	2,700,941		(57,444)			9.750	7.180	JD	11,310	254,475	08/24/2004	06/15/2020
655855-FB-5	SOUTHERN RAILWAY CO				2FE	19,394,093	142.4874	27,272,088	19,140,000	19,369,567		3,366			7.875	7.764	MN	192,596	1,507,275	08/24/2004	05/15/2043
664397-AK-2	EVERSOURCE ENERGY			1,2	2FE	13,367,497	96.6183	12,714,968	13,160,000	13,292,036		(30,081)			2.800	2.540	MN	61,413	368,480	06/17/2016	05/01/2023
664397-AM-8	EVERSOURCE ENERGY			1,2	2FE	24,253,550	96.1510	22,355,108	23,250,000	23,981,839		(115,784)			3.150	2.562	JJ	337,706	732,375	10/04/2016	01/15/2025
664675-AE-5	NORTHEASTERN UNIVERSITY			1	1FE	925,000	99.9847	924,858	925,000	925,000					3.249	3.248	MS	10,018	30,053	01/10/2014	03/01/2020
664675-AF-2	NORTHEASTERN UNIVERSITY			1	1FE	1,100,000	100.3985	1,104,384	1,100,000	1,100,000					3.599	3.598	MS	13,196	39,589	01/10/2014	03/01/2021
664675-AH-8	NORTHEASTERN UNIVERSITY			1	1FE	850,000	103.2731	877,821	850,000	850,000					4.181	4.180	MS	11,846	35,539	01/10/2014	03/01/2023
664675-AJ-4	NORTHEASTERN UNIVERSITY			1	1FE	3,000,000	104.6557	3,139,671	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	1FE	1,380,000	107.1016	1,478,002	1,380,000	1,380,000					4.611	4.610	MS	21,211	63,632	01/10/2014	03/01/2026
665228-CA-8	NORTHERN ILLINOIS GAS COMPANY			1	1FE	696,626	110.1445	771,012	700,000	698,893		312			5.800	5.837	JD	3,383	40,600	12/04/2003	12/01/2023
665772-CJ-6	NORTHERN STATES POWER CO (MINNESOTA)			1,2	1FE	2,992,143	91.5919	2,973,989	3,247,000	2,997,405		5,262			3.400	3.901	FA	41,706	55,199	03/07/2018	08/15/2042
665772-CQ-0	NORTHERN STATES POWER CO			1,2	1FE	7,999,442	91.7533	7,413,667	8,080,000	8,001,815		1,912			3.600	3.655	MS	85,648	292,496	09/06/2017	09/15/2047
666807-AQ-5	NORTHROP GRUMMAN CORPORATION				2FE	14,387,590	120.8568	15,711,384	13,000,000	13,641,029		(64,369)			7.875	6.986	MS	341,250	1,023,750	12/16/1998	03/01/2026
666807-BA-9	NORTHROP GRUMMAN CORP			1	2FE	33,817,997	101.1862	32,480,770	32,100,000	32,233,989		(220,854)			5.050	4.318	FA	675,438	1,621,050	03/02/2011	08/01/2019
666807-BE-1	NORTHROP GRUMMAN CORP			1	2FE	18,223,600	100.2392	20,047,840	20,000,000	19,541,468		195,644			3.500	4.608	MS	206,111	700,000	02/09/2011	03/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP			1	2FE	18,805,480	97.6611	18,555,609	19,000,000	18,896,524		20,817			3.250	3.378	FA	257,292	617,500	09/11/2014	08/01/2023
666807-BH-4	NORTHROP GRUMMAN CORP			1	2FE	7,455,710	100.4188	7,129,735	7,100,000	7,435,234		(6,954)			4.750	4.432	JD	28,104	337,250	01/07/2016	06/01/2043
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2FE	9,154,429	90.9402	8,177,343	8,992,000	9,151,832		(2,339)			4.030	3.925	AO	76,502	364,391	11/21/2017	10/15/2047
667748-AF-4	NORTHWEST PIPELINE CORPORATION				2FE	3,984,000	113.9022	4,556,088	4,000,000	3,993,887		1,685			7.125	7.153	JD	23,750	285,000	11/30/1995	12/01/2025
669771-AS-6	NOVA GAS TRANSMISSION LTD		C		1FE	14,114,440	116.0755	16,250,570	14,000,000	14,038,012		(2,421)			7.875	7.794	AO	275,625	1,102,500	07/29/1993	04/01/2023
66977W-AQ-2	NOVA CHEMICALS CORP		C	1,2	3FE	2,199,400	90.2500	1,985,500	2,200,000	2,199,539		98			4.875	4.879	JD	8,938	107,250	07/13/2017	06/01/2024
670001-AA-4	NOVELIS CORP		C	1,2	4FE	1,360,425	94.2500	1,277,088	1,355,000	1,358,828		(527)			6.250	6.187	FA	31,993	84,688	08/16/2016	08/15/2024
670001-AC-0	NOVELIS CORP		C	1,2	4FE	1,245,000	87.7500	1,092,488	1,245,000	1,245,000					5.875	5.875	MN	9,346	73,144	09/07/2016	09/30/2026
67019E-AB-3	NSTAR			1	2FE	4,958,350	101.2792	5,063,960	5,000,000	4,995,701		4,998			4.500	4.602	MN	28,750	225,000	11/12/2009	11/15/2019
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1FE	17,410,409	96.6283	16,571,753	17,150,000	17,381,615		(24,449)			3.200	3.011	MN	70,124	548,800	11/08/2017	05/15/2027
67052N-AA-3	NUFARM AUSTRALIA LTD		C	1,2	4FE	1,004,814	92.8870	929,799	1,001,000	1,004,601		(213)			5.750	5.688	AO	9,753	29,418	04/20/2018	04/30/2026
67054L-AC-1	SFR GROUP SA		C	1,2	4FE	2,839,671	93.2500	2,704,250	2,900,000	2,856,199		6,828			6.250	6.588	FA	68,472	181,250	06/21/2016	05/15/2024
67059T-AD-7	NUSTAR LOGISTICS LP			1	3FE	1,310,000	101.0000	1,323,100	1,310,000	1,310,000					6.750	6.747	FA	36,844	88,425	08/14/2013	02/01/2021
67059T-AE-5	NUSTAR LOGISTICS LP			1,2	3FE	932,500	93.2500	932,500	1,000,000	932,500			67,500		5.625	6.694	AO	9,844	56,250	04/20/2017	04/28/2027
67077M-AA-6	NUTRIEN LTD		C	1	2FE	21,308,247	101.1379	19,133,268	18,918,000	19,032,868		(219,694)			6.500	4.820	MN	157,125	1,229,670	11/30/2009	05/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67077M-AB-4	NUTRIEN LTD		C	1	2FE	30,912,110	101.7735	27,478,845	27,000,000	27,729,491		(418,060)			4.875	2.649	MS	332,719	658,125	04/09/2013	03/30/2020
67077M-AC-2	NUTRIEN LTD		C	1,2	2FE	18,932,601	97.1926	18,452,015	18,985,000	18,956,569		3,951			3.625	3.657	MS	202,639	344,103	04/08/2014	03/15/2024
674215-AE-8	OASIS PETROLEUM INC			1,2	4FE	2,045,000	93.0000	1,901,850	2,045,000	2,045,000					6.875	6.872	JJ	64,829	140,594	06/27/2012	01/15/2023
674215-AG-3	OASIS PETROLEUM INC			1,2	4FE	1,351,000	95.0000	1,283,450	1,351,000	1,351,000					6.875	6.871	MS	27,348	92,881	08/14/2014	03/15/2022
674599-CC-7	OCCIDENTAL PETROLEUM CORP			1,2	1FE	6,866,510	99.5387	6,967,709	7,000,000	6,955,549		13,587			3.125	3.340	FA	82,639	218,750	08/15/2011	02/15/2022
674599-CH-6	OCCIDENTAL PETROLEUM CORP			1,2	1FE	19,885,100	97.9627	19,592,540	20,000,000	19,883,036		1,624			3.400	3.490	AO	143,556	510,000	09/11/2018	04/15/2026
674599-CM-5	OCCIDENTAL PETROLEUM CORP			1,2	1FE	9,957,900	95.2546	9,525,460	10,000,000	9,966,678		3,841			3.000	3.047	FA	113,333	300,000	11/02/2016	02/15/2027
677071-AC-6	HI 6.193 04/01/49			1	1FE	30,327,250	118.5110	29,627,750	25,000,000	29,962,797		(105,408)			6.193	4.789	AO	387,063	1,548,250	05/28/2015	04/01/2049
67777L-AC-7	OI EUROPEAN GROUP BV			1,2	3FE	440,000	93.5000	411,400	440,000	440,000					4.000	4.001	MS	5,182	13,347	12/05/2017	03/15/2023
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE			1	1FE	8,333,334	112.2494	9,354,117	8,333,333	8,335,127		1,793			6.210	6.204	JD	43,125	569,250	12/12/2002	12/01/2028
680665-AJ-5	OLIN CORP			1,2	3FE	439,819	92.0000	404,800	440,000	439,849		18			5.125	5.129	MS	6,640	22,550	03/14/2017	09/15/2027
680665-AK-2	OLIN CORP			1,2	3FE	565,000	87.0000	491,550	565,000	565,000					5.000	5.000	FA	11,771	15,067	01/19/2018	02/01/2030
68163P-AA-2	WEST CORP			1,2	4FE	985,790	79.6250	796,250	1,000,000	987,836		1,758			8.500	8.739	AO	17,944	86,181	10/03/2017	10/15/2025
68233D-AR-8	ONCOR ELECTRIC DELIVERY CO.			1	1FE	359,769	112.7618	407,070	361,000	360,693		146			7.000	7.024	MS	8,423	25,270	08/27/2002	09/01/2022
68233J-BE-3	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1FE	11,999,856	100.6447	12,077,364	12,000,000	11,999,659		(197)			3.700	3.700	MN	56,733	78,111	12/21/2018	11/15/2028
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4FE	744,232	91.0000	728,000	800,000	744,844		612			5.000	6.262	AO	8,444		11/27/2018	10/15/2025
68268N-AG-8	ONEOK PARTNERS LP			1,2	2FE	1,801,425	103.4970	1,777,043	1,717,000	1,801,381		(43)			6.125	5.725	FA	43,819		12/12/2018	02/01/2041
68268N-AM-5	ONEOK PARTNERS LP			1,2	2FE	8,876,969	105.4685	8,806,620	8,350,000	8,876,636		(332)			6.200	5.715	MS	152,434		12/12/2018	09/15/2043
683715-AB-2	OPEN TEXT CORP		C	1,2	3FE	719,425	98.0000	681,100	695,000	714,707		(1,601)			5.875	5.466	JD	3,403	40,831	12/15/2016	06/01/2026
68389X-BC-8	ORACLE CORP			1,2	1FE	9,907,550	95.9353	9,593,530	10,000,000	9,915,015		8,510			2.950	3.093	MN	37,694	295,000	03/02/2018	05/15/2025
68389X-BE-4	ORACLE CORP			1,2	1FE	1,968,952	95.3330	1,867,573	1,959,000	1,968,690		(262)			3.900	3.858	MN	9,762	76,401	04/11/2018	05/15/2035
68389X-BF-1	ORACLE CORP			1,2	1FE	4,680,950	94.9845	4,749,225	5,000,000	4,682,156		1,206			4.125	4.541	MN	26,354	103,125	10/25/2018	05/15/2045
68389X-BM-6	ORACLE CORP			1,2	1FE	21,300,825	92.4564	20,767,557	22,462,000	21,380,776		76,790			2.650	3.376	JJ	274,473	265,000	11/26/2018	07/15/2026
68389X-BN-4	ORACLE CORP			1,2	1FE	10,833,538	96.0990	10,218,207	10,633,000	10,814,502		(17,874)			3.250	3.024	MN	44,156	351,332	12/06/2017	11/15/2027
68389X-BS-3	ORACLE CORP			1,2	1FE	9,984,200	97.2528	9,725,280	10,000,000	9,986,782		2,299			2.950	2.975	MN	37,694	299,917	11/07/2017	11/15/2024
684181-AA-8	ORANGE COGEN FUNDING CORP			1	2FE	1,720,800	106.6200	1,834,717	1,720,800	1,720,800					8.175	8.173	MJSD	6,252	154,393	03/21/1997	03/15/2022
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC			1	4FE	2,113,000	95.0000	1,995,000	2,100,000	2,110,178		(1,102)			5.375	5.281	AO	23,829	112,875	07/06/2016	01/15/2025
69318F-AG-3	PBF HOLDING COMPANY LLC			1,2	4FE	1,600,000	94.5000	1,512,000	1,600,000	1,600,000					7.250	7.249	JD	5,156	116,000	12/08/2017	06/15/2025
69318U-AB-1	PBF LOGISTICS LP			1,2	4FE	287,000	97.5000	279,825	287,000	287,000					6.875	6.873	MN	2,521	19,731	12/07/2015	05/15/2023
693304-AG-2	PECO ENERGY COMPANY			1	1FE	964,050	115.1271	1,151,271	1,000,000	974,273		1,207			5.900	6.161	MN	9,833	59,000	06/28/2004	05/01/2034
69351U-AV-5	PPL ELECTRIC UTILITIES CORP			1,2	1FE	5,052,800	99.8184	4,990,920	5,000,000	5,052,613		(187)			4.150	4.088	JD	9,222	104,326	06/19/2018	06/15/2048
693522-AG-9	PQ CORP			1,2	4FE	470,000	102.8750	483,513	470,000	470,000					6.750	6.747	MN	4,054	31,725	04/26/2016	11/15/2022
69352P-AD-5	PPL CAPITAL FUNDING INC			1,2	2FE	1,966,698	100.9236	1,887,271	1,870,000	1,921,618		(15,032)			4.200	3.286	JD	3,491	78,540	11/19/2015	06/15/2022
69352P-AE-3	PPL CAPITAL FUNDING INC			1,2	2FE	9,201,285	98.5911	8,577,426	8,700,000	9,008,014		(79,355)			3.500	2.484	JD	25,375	304,500	08/19/2016	12/01/2022
69352P-AF-0	PPL CAPITAL FUNDING INC			1,2	2FE	37,111,465	97.7468	34,592,593	35,390,000	36,517,992		(253,727)			3.400	2.587	JD	100,272	1,203,260	08/31/2016	06/01/2023
69352P-AK-9	PPL CAPITAL FUNDING INC			1,2	2FE	45,462,544	99.4326	43,511,706	43,760,000	44,930,479		(213,250)			3.950	3.359	MS	508,953	1,728,520	06/29/2017	03/15/2024
69352P-AL-7	PPL CAPITAL FUNDING INC			1,2	2FE	8,252,703	93.7467	8,108,152	8,649,000	8,323,199		38,170			3.100	3.688	MN	34,260	268,119	02/14/2017	05/15/2026
69353R-EQ-7	PNC BANK NA			2	1FE	8,444,524	97.3878	8,063,710	8,280,000	8,423,201		(20,171)			3.250	2.949	JD	22,425	269,100	12/07/2017	06/01/2025
69353R-EY-0	PNC BANK NA			2	1FE	15,970,169	97.7735	15,637,894	15,994,000	15,979,784		4,799			2.550	2.582	JD	24,924	407,847	12/06/2016	12/09/2021
69353R-FG-8	PNC BANK NA			2	1FE	9,996,600	95.2937	9,529,370	10,000,000	9,997,260		600			3.100	3.103	AO	56,833	311,722	10/18/2017	10/25/2027
693627-AJ-0	DUKE ENERGY INDIANA LLC			1	1FE	5,563,400	114.1801	5,709,005	5,000,000	5,147,395		(40,188)			8.850	7.741	JJ	204,042	442,500	03/05/2001	01/15/2022
693627-AK-7	PSI ENERGY, INC.			1	1FE	5,964,013	130.2354	7,814,124	6,000,000	5,974,737		2,349			8.310	8.360	MS	166,200	498,600	05/03/1999	09/01/2032
69363F-BD-3	PSI ENERGY, INC.				1FE	4,994,640	113.8436	5,692,180	5,000,000	4,999,723		1,498			8.240	8.239	FA	155,644	412,000	08/20/1992	08/22/2022
695114-BT-4	PACIFICORP			1	1FE	10,279,310	135.5737	13,976,293	10,309,000	10,291,518		4,214			7.700	7.720	MN	101,429	793,793	11/16/2001	11/15/2031
69512E-FF-7	PACIFICORP				1FE	5,000,000	117.1218	5,856,090	5,000,000	5,000,000					8.230	8.227	MS	137,167	411,500	01/20/1993	01/20/2023
69512E-FP-5	PACIFICORP				1FE	4,063,320	117.1218	4,684,872	4,000,000	4,020,316		(2,902)			8.230	8.080	MS	109,733	329,200	01/29/1993	01/20/2023
696429-AC-3	PALL CORP			1	1FE	17,593,802	102.7295	17,566,745	17,100,000	17,186,165		(56,195)			5.000	4.636	JD	38,000	855,000	08/30/2010	06/15/2020
70014L-AB-6	PARK AEROSPACE HOLDINGS LTD		C	1	3FE	2,300,000	97.0432	2,231,994	2,300,000	2,300,000					5.500	5.498	FA	47,789	126,500	01/20/2017	02/15/2024
70109H-AL-9	PARKER HANNIFIN CORP			1,2	1FE	13,857,620	99.1989	13,887,846	14,000,000	13,864,146		2,263			3.300	3.483	MN	51,333	231,000	12/18/2018	11/21/2024
70109H-AM-7	PARKER HANNIFIN CORP			1,2	1FE	23,890,944	99.0838	22,895,294	23,107,000	23,815,016		(32,239)			4.200	3.932	MN	107,833	970,494	07/12/2017	11/21/2034
701885-AD-7	PARSLEY ENERGY LLC			1,2	4FE	1,017,750	92.5000	943,500	1,020,000	1,017,605		(31)			5.375	5.420	JJ	25,280	38,700	10/11/2018	01/15/2025
701885-AH-8	PARSLEY ENERGY LLC			1,2	4FE	300,000	91.5000	274,500	300,000	300,000					5.625	5.624	AO	3,563	17,063	10/05/2017	10/15/2027
70213H-AB-4	PARTNERS HEALTHCARE SYSTEM INC			1	1FE	32,658,764	100.4240	31,256,970	31,125,000	31,602,668		(181,995)			3.443	2.803	JJ	535,817	1,071,634	06/06/2013	07/01/2021
702150-AD-5	PARTY CITY HOLDINGS INC			1,2	4FE	1,580,000	90.5000	1,429,900	1,580,000	1,580,000					6.625	6.625	FA	43,324		07/26/2018	08/01/2026
70338P-AC-4	PATTERN ENERGY GROUP INC			1,2	3FE	1,500,000	96.5000	1,447,500	1,500,000	1,500,000					5.875	5.873	FA	36,719	88,125	01/20/2017	02/01/2024
703428-AE-8	PATTERSON COMPANIES INC			2		18,750,000	99.2742	18,613,913	18,750,000	18,750,000					3.590	3.590	JD	43,005	673,125	11/10/2011	12/08/2021
70457L-AA-2	PEABODY SECURITIES FINANCE CORP			1,2	3FE	2,572,075	96.5000	2,441,450	2,530,000	2,564,990		(7,085)			6.000	5.524	MS	38,372	131,200	04/03/2018	03/31/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and 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
705322-AJ-4	PEDERNALES ELECTRIC COOPERATIVE INC.				1FE	7,080,000	104.9859	7,433,002	7,080,000	7,080,000					5.952	5.951	MN	53,846	466,101	10/10/2002	11/15/2022
707569-AS-8	PENN NATIONAL GAMING INC			1,2	4FE	3,219,260	90.0000	2,902,500	3,225,000	3,218,019		.397			5.625	5.657	JJ	83,648	157,500	04/02/2018	01/15/2027
70959W-AG-8	PENSKE AUTOMOTIVE GROUP INC			1,2	4FE	1,467,366	92.8750	1,393,125	1,500,000	1,474,053		2,875			5.500	5.790	MN	10,542	82,500	07/12/2016	05/15/2026
713291-AH-5	PEPCO HOLDINGS, INC.			1	2FE	11,661,300	124.9843	12,498,430	10,000,000	11,148,178		(51,488)			7.450	6.190	FA	281,444	745,000	09/21/2004	08/15/2032
713448-BS-6	PEPSICO INC			1	1FE	21,148,587	109.8853	21,043,035	19,150,000	21,001,548		(50,664)			4.875	4.191	MN	155,594	933,563	04/07/2016	11/01/2040
713448-CG-1	PEPSICO INC			1	1FE	10,057,200	98.3680	9,836,800	10,000,000	10,026,429		(5,658)			2.750	2.682	MS	91,667	275,000	05/07/2013	03/01/2023
713448-CM-8	PEPSICO INC			1,2	1FE	15,972,000	101.4519	16,232,304	16,000,000	15,984,809		3,218			3.600	3.620	MS	192,000	576,000	02/25/2014	03/01/2024
713448-DD-7	PEPSICO INC			1,2	1FE	6,981,450	104.3684	7,305,788	7,000,000	6,983,260		1,139			4.450	4.465	AO	66,626	311,500	10/08/2015	04/14/2046
713448-DY-1	PEPSICO INC			1,2	1FE	29,874,125	95.5033	28,642,395	29,991,000	29,887,407		11,220			3.000	3.045	AO	189,943	912,226	10/27/2017	10/15/2027
713448-ED-6	PEPSICO INC			1	1FE	9,628,326	117.6097	12,437,226	10,575,000	9,848,585		29,760			5.500	6.166	MN	74,319	608,063	07/18/2007	05/15/2035
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2FE	10,025,000	100.1250	10,012,500	10,000,000	10,025,130		130			5.375	5.338	JJ	98,542		12/14/2018	01/25/2029
71644E-AE-2	SUNCOR ENERGY INC		C	1	1FE	4,975,500	118.3011	5,915,055	5,000,000	4,989,659		2,424			7.875	7.912	JD	17,500	393,750	06/25/1996	06/15/2026
71654Q-AX-0	PETROLEOS MEXICANOS		C	1	2FE	39,324,000	99.9113	35,968,068	36,000,000	37,091,170		(500,241)			5.500	3.949	JJ	880,000	1,980,000	03/11/2014	01/21/2021
71654Q-BQ-4	PETROLEOS MEXICANOS		C	1	2FE	10,017,208	99.9501	9,995,010	10,000,000	10,000,264		(4,288)			3.125	3.080	JJ	137,153	312,500	10/21/2014	01/23/2019
71654Q-BU-5	PETROLEOS MEXICANOS		C	1	2FE	22,094,809	98.1009	21,680,299	22,100,000	22,098,432		1,242			3.500	3.505	JJ	339,481	773,500	03/22/2016	07/23/2020
717081-EC-3	PFIZER INC			1	1FE	4,995,854	98.8648	4,963,013	5,020,000	4,998,046		1,155			4.000	4.035	JD	8,924	200,800	11/14/2016	12/15/2036
717081-EP-4	PFIZER INC			1,2	1FE	6,947,492	100.0662	6,989,624	6,985,000	6,948,264		772			3.600	3.664	MS	79,629		12/21/2018	09/15/2028
71713U-AW-2	PHARMACIA LLC			1	1FE	5,011,023	122.1872	5,364,018	4,390,000	4,740,507		(25,717)			6.600	5.542	JD	24,145	289,740	02/20/2004	12/01/2028
72018Q-AC-5	PIEDMONT NATURAL GAS COMPANY, INC.				1FE	14,420,700	121.5540	17,017,560	14,000,000	14,167,495		(18,564)			8.450	8.183	JJ	591,500	1,183,000	08/02/1995	09/19/2024
72018Q-AE-1	PIEDMONT NATURAL GAS COMPANY, INC.				1FE	61,402	120.3513	71,007	59,000	60,169		(96)			7.500	7.165	JJ	2,213	4,425	11/21/1996	10/09/2026
723787-AB-3	PIONEER NATURAL RESOURCES COMPANY			1	2FE	7,660,060	119.4374	8,360,618	7,000,000	7,367,788		(28,750)			7.200	6.423	JJ	232,400	504,000	03/22/2004	01/15/2028
723787-AM-9	PIONEER NATURAL RESOURCES CO			1,2	2FE	34,151,562	101.1956	32,913,869	32,525,000	33,979,121		(143,183)			4.450	3.698	JJ	667,395	653,616	09/11/2018	01/15/2026
724479-AN-0	PITNEY BOWES INC			1,2	3FE	1,431,950	88.2500	1,341,400	1,520,000	1,441,334		8,755			4.950	6.339	AO	18,810	57,343	09/19/2018	04/01/2023
727610-AN-7	PLASTIPAK HOLDINGS INC			1,2	4FE	1,643,400	88.0000	1,513,600	1,720,000	1,643,629		256			6.250	7.066	AO	22,993	54,828	12/12/2018	10/15/2025
73651H-AV-3	PORTLAND GENERAL ELECTRIC COMPANY				1FE	5,000,000	112.5268	5,626,340	5,000,000	5,000,000					9.310	9.309	AO	98,272	465,500	08/12/1991	08/11/2021
737446-AJ-3	POST HOLDINGS INC			1,2	4FE	576,395	106.0000	596,780	563,000	572,240		(1,016)			8.000	7.682	JJ	20,768	45,040	10/09/2015	07/15/2025
737446-AK-0	POST HOLDINGS INC			1,2	4FE	154,994	91.0000	141,050	155,000	154,995		1			5.000	5.000	FA	2,928	7,750	10/16/2017	08/15/2026
737446-AL-8	POST HOLDINGS INC			1,2	4FE	1,081,170	95.7500	1,019,738	1,065,000	1,078,251		(1,781)			5.500	5.258	MS	19,525	58,575	07/13/2017	03/01/2025
737446-AM-6	POST HOLDINGS INC			1,2	4FE	860,024	93.6250	786,450	840,000	857,988		(1,086)			5.750	5.493	MS	16,100	48,300	09/19/2017	03/01/2027
737446-AN-4	POST HOLDINGS INC			1,2	4FE	1,994,841	92.2500	1,895,738	2,055,000	1,997,852		3,011			5.625	6.025	JJ	53,302	71,925	06/14/2018	01/15/2028
737679-DE-7	POTOMAC ELECTRIC POWER CO			1,2	1FE	24,676,050	98.4827	23,712,665	24,078,000	24,653,822		(12,480)			4.150	3.993	MS	294,220	999,237	06/01/2017	03/15/2043
74005P-AY-0	PRAXAIR INC		C	1	1FE	3,362,483	102.2488	3,047,014	2,980,000	3,089,513		(48,077)			4.050	2.327	MS	35,537	120,690	12/19/2012	03/15/2021
74005P-AZ-7	PRAXAIR INC		C	1	1FE	11,527,070	99.1520	11,402,480	11,500,000	11,509,921		(3,308)			3.000	2.965	MS	115,000	345,000	06/13/2012	09/01/2021
74005P-BA-1	PRAXAIR INCPXYUSUS		C	1,2	1FE	10,164,864	98.1948	10,114,064	10,300,000	10,252,926		14,554			2.450	2.603	FA	95,332	252,350	06/07/2012	02/15/2022
740212-AK-1	PRECISION DRILLING CORP		C	1,2	3FE	400,000	92.0000	368,000	400,000	400,000					7.750	7.749	JD	1,378	31,000	07/28/2017	12/15/2023
74166M-AA-4	PRIME SECURITY SERVICES BORROWER LLC			1,2	4FE	588,000	103.1250	606,375	588,000	588,000					9.250	9.248	MN	6,950	70,442	04/20/2016	05/15/2023
742718-DF-3	PROCTER & GAMBLE CO			1	1FE	13,248,935	120.3147	13,114,302	10,900,000	13,007,495		(76,854)			5.550	4.038	MS	194,928	604,950	11/17/2015	03/05/2037
742738-AB-9	PRIT CORE REALTY HOLDINGS LLC				2	5,648,957	99.8958	5,544,217	5,550,000	5,609,643		(13,054)			3.850	3.567	FA	81,315	213,675	10/21/2015	02/14/2023
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST AN				1FE	11,177,370	108.0426	10,270,717	9,506,173	9,786,820		(92,360)			9.360	6.891	JJ	444,889	1,029,310	11/24/2008	01/01/2021
742758-AB-7	PRISA II				2	2,700,000	96.3841	2,602,371	2,700,000	2,700,000					4.420	4.419	N/A	44,421	120,690	01/15/2016	02/17/2026
742758-AC-5	PRISA II				2	5,400,000	95.8810	5,177,574	5,400,000	5,400,000					4.510	4.509	FA	90,651	246,240	01/15/2016	02/17/2027
74340X-AW-1	PROLOGIS LP			1,2	1FE	24,411,003	103.2929	23,323,537	22,580,000	24,055,259		(313,496)			4.250	2.657	FA	362,534	959,650	12/11/2017	08/15/2023
74340X-BE-0	PROLOGIS LP			1,2	1FE	18,804,627	100.3475	18,992,771	18,927,000	18,807,891		3,263			3.750	3.856	MN	118,294	354,881	10/25/2018	11/01/2025
74340X-BH-3	PROLOGIS LP			1,2	1FE	5,952,248	101.3190	6,072,048	5,993,000	5,953,817		1,569			3.875	3.956	MS	68,378	54,832	06/11/2018	09/15/2028
743478-AB-1	PROSIGHT GLOBAL, INC.				2Z	10,000,000	104.2580	10,425,800	10,000,000	10,000,000					6.500	6.498	MN	55,972	650,000	09/16/2014	11/26/2020
743755-AJ-9	PROVIDENCE HEALTH AND SERVICES OBLIGATED			1	1FE	59,962,420	104.1575	62,390,343	59,900,000	59,932,988		(6,116)			4.379	4.365	AO	655,755	2,623,021	10/21/2013	10/01/2023
744320-AQ-8	PRUDENTIAL FINANCIAL INC				1FE	6,217,200	112.6852	6,197,686	5,500,000	6,215,793		(1,407)			5.700	4.625	JD	14,804	156,750	12/10/2018	12/14/2036
744331-AF-6	PRUDENTIAL FUNDING CORPORATION				1FE	10,910,871	111.8000	15,084,056	13,492,000	12,556,445		159,281			6.750	8.560	MS	268,154	910,710	11/21/1994	09/15/2023
744516-AA-3	PUBLIC SERVICE COMPANY OF NORTH CAROLINA				2FE	10,000,000	118.2299	11,822,990	10,000,000	10,000,000					6.990	6.988	JJ	322,317	699,000	01/16/1996	01/15/2026
74531E-AA-0	PUGET SOUND ENERGY, INC.			1	1FE	11,052,500	122.8597	13,514,567	11,000,000	11,030,963		(926)			7.020	6.976	MS	227,370	772,200	09/18/2002	12/01/2027
747301-AC-3	QUADGRAPHICS INC			1	4FE	1,551,633	96.0000	1,632,000	1,700,000	1,606,411		23,978			7.000	8.945	MN	19,833	119,000	07/19/2016	05/01/2022
74733V-AB-6	QEP RESOURCES INC			1,2	3FE	753,828	92.0000	736,000	800,000	770,392		6,977			5.375	6.501	AO	10,750	43,000	06/24/2016	10/01/2022
74733V-AC-4	QEP RESOURCES INC			1,2	3FE	2,444,411	88.5000	2,358,525	2,665,000	2,513,593		29,484			5.250	6.785	MN	23,319	139,913	05/05/2017	05/01/2023
74733V-AD-2	QEP RESOURCES INC			1,2	3FE	300,000	83.0000	249,000	300,000	300,000					5.625	5.623	MS	5,625	13,125	11/06/2017	03/01/2026
74736K-AE-1	QORVO INC			1,2	3FE	1,561,425	95.0000	1,482,000	1,560,000	1,561,357		(68)			5.500	5.486	JJ	39,325		07/11/2018	07/15/2026
74840L-AA-0	QUICKEN LOANS INC			1,2	3FE	660,000	94.6322	624,573	660,000	660,000					5.750	5.748	MN	6,325	37,950	05/01/2015	05/01/2025
74840L-AB-8	QUICKEN LOANS INC			1,2	3FE	819,095	89.5000	760,750	850,000	821,087		1,989			5.250	5.735	JJ	20,577	26,899	04/10/2018	01/15/2028

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 and 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
74955D-AB-7	RGS (AEGCO) FUNDING CORPORATION				2FE	1,404,881	113.4250	1,648,261	1,453,173	1,439,140		5,313			9.820	10.340	JD	9,513	142,700	09/05/1990	12/07/2022
74955E-AA-7	RGS (I&M) FUNDING CORPORATION				2FE	2,027,677	101.7502	2,118,414	2,081,975	2,057,880		(8,149)			9.810	11.163	JD	13,616	329,009	08/28/1990	12/07/2022
74955E-AB-5	RGS (I&M) FUNDING CORPORATION				2FE	3,601,660	113.4491	4,025,358	3,548,163	3,565,022		(2,403)			9.820	9.649	JD	23,229	348,425	06/27/1991	12/07/2022
74966N-AA-4	RJS POWER HOLDINGS LLC			1,2	5FE	1,963,631	99.5000	1,990,000	2,000,000	1,995,164		8,708			4.625	5.082	JJ	42,653	92,500	02/12/2015	07/15/2019
750236-AU-5	RADIAN GROUP INC			1,2	3FE	1,539,169	90.7500	1,383,938	1,525,000	1,536,949		(1,821)			4.500	4.337	AO	17,156	69,578	11/08/2017	10/01/2024
751277-AS-3	RALSTON PURINA COMPANY		C		1FE	23,149,693	121.1310	24,226,200	20,000,000	21,461,621		(173,605)			7.875	6.472	JD	70,000	1,575,000	10/15/2001	06/15/2025
755111-BR-1	RAYTHEON CO			1	1FE	9,822,288	101.5564	9,343,189	9,200,000	9,286,894		(74,382)			4.400	3.534	FA	152,924	404,800	11/15/2010	02/15/2020
755111-BT-7	RAYTHEON CO			1	1FE	55,274,923	100.1782	58,083,320	57,980,000	57,404,860		308,564			3.125	3.704	AO	382,507	1,811,875	06/02/2011	10/15/2020
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	65,057,049	95.0790	62,610,472	65,851,000	65,144,954		78,761			2.750	2.960	JD	25,151	1,738,715	07/12/2018	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	37,806,700	92.9951	35,751,036	38,444,000	37,850,882		38,778			3.000	3.205	JD	16,018	1,153,320	06/06/2018	06/26/2027
758202-AK-1	RELX CAPITAL INC		C	1,2	2FE	21,058,123	98.1877	21,219,344	21,611,000	21,341,842		66,325			3.125	3.479	AO	142,573	675,344	01/29/2016	10/15/2022
758200-AC-6	REED ELSEVIER CAPITAL INC.		C		2FE	10,980,400	115.8927	11,589,270	10,000,000	10,470,438		(55,206)			7.500	6.583	MN	95,833	750,000	05/08/2006	05/15/2025
75884R-AU-7	REGENCY CENTERS LP			1,2	2FE	6,873,090	98.6901	6,908,307	7,000,000	6,878,018		4,928			3.900	4.196	MN	45,500	136,500	09/11/2018	11/01/2025
75884R-AV-5	REGENCY CENTERS LP			1,2	2FE	28,061,388	95.5178	26,781,281	28,038,000	28,059,857		(1,832)			3.600	3.588	FA	420,570	1,009,368	06/27/2017	02/01/2027
75884R-AX-1	REGENCY CENTERS LP			1,2	2FE	2,991,117	98.5174	2,951,581	2,996,000	2,991,487		371			4.125	4.145	MS	36,389	63,852	03/09/2018	03/15/2028
75886A-AQ-1	REGENCY ENERGY PARTNERS LP			1,2	2FE	8,396,773	101.9500	8,035,699	7,882,000	8,219,346		(88,601)			5.000	3.686	AO	98,525	394,100	12/13/2016	10/01/2022
75915Q-AC-2	REGIONALCARE HOSPITAL PARTNERS HOLDINGS			1,2	4FE	479,186	101.0000	481,770	477,000	478,436		(239)			8.250	8.163	MN	6,559	39,353	04/25/2016	05/01/2023
76011Q-AA-7	RENTECH NITROGEN PARTNERS LP			1,2	4Z	387,075	96.2500	375,375	390,000	388,840		485			6.500	6.638	AO	5,352	25,350	10/17/2014	04/15/2021
760759-AR-1	REPUBLIC SERVICES INC			1,2	2FE	6,613,159	93.7956	6,652,922	7,093,000	6,615,361		2,202			2.900	3.946	JJ	102,849		12/13/2018	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC			1,2	2FE	14,165,098	95.7211	14,104,504	14,735,000	14,172,173		6,985			3.375	3.884	MN	63,545	297,223	12/21/2018	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC			1,2	2FE	12,234,533	100.0638	12,452,940	12,445,000	12,245,460		10,927			3.950	4.158	MN	62,813	206,640	12/21/2018	05/15/2028
76132F-A*-8	RETAIL OPPORTUNITY INVESTMENTS				2	22,200,000	96.6349	21,452,948	22,200,000	22,200,000					3.950	3.949	MS	241,148	876,900	06/10/2016	09/22/2026
761519-BD-8	REVLON CONSUMER PRODUCTS CORP			1,2	5FE	1,354,813	73.0000	1,091,350	1,495,000	1,363,529		2,458	123,438		5.750	6.312	FA	32,475	85,963	06/17/2016	02/15/2021
761519-BF-3	REVLON ESCROW CORP			1,2	5FE	1,035,094	51.0000	520,200	1,020,000	1,031,072		(1,571)			6.250	6.018	FA	26,563	63,750	11/30/2016	08/01/2024
761735-AT-6	REYNOLDS GROUP ISSUER INC		C	1,2	4FE	510,000	94.0000	479,400	510,000	510,000					5.125	5.124	JJ	12,052	26,138	06/14/2016	07/15/2023
767201-AD-8	RIO TINTO FINANCE (USA) LTD		C	1	1FE	5,110,102	124.6444	5,235,065	4,200,000	4,804,564		(47,835)			7.125	5.192	JJ	137,988	299,250	06/29/2011	07/15/2028
773903-AC-3	ROCKWELL INTERNATIONAL CORPORATION			1	1FE	10,140,862	101.0356	16,807,272	16,635,000	10,152,639		3,588			5.200	8.527	JJ	398,870	865,020	05/16/2000	01/15/2098
774341-AJ-0	ROCKWELL COLLINS INC			1,2	2FE	31,701,527	95.0482	30,143,586	31,714,000	31,704,764		2,459			3.200	3.206	MS	298,816	1,014,848	04/06/2017	03/15/2024
774341-AL-5	ROCKWELL COLLINS INC			1,2	2FE	29,595,522	93.1336	27,124,230	29,124,000	29,585,488		(6,725)			4.350	4.251	AO	267,455	1,266,894	07/18/2017	04/15/2047
775109-AW-1	ROGERS COMMUNICATIONS INC		C	1,2	2FE	7,636,578	98.0936	8,043,675	8,200,000	7,918,000		61,253			3.000	3.895	MS	72,433	246,000	01/07/2014	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS INC		C	1,2	2FE	41,484,274	101.8909	41,064,071	40,302,000	41,030,079		(145,862)			4.100	3.659	AO	413,096	1,652,382	04/24/2017	10/01/2023
775109-BB-6	ROGERS COMMUNICATIONS INC		C	1,2	2FE	21,748,861	103.6342	20,777,621	20,049,000	21,703,562		(32,577)			5.000	4.439	MS	295,166	602,450	10/22/2018	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS INC		C	1,2	2FE	45,703,802	97.4977	44,585,698	45,730,000	45,713,881		970			3.625	3.627	JD	73,676	1,657,713	03/21/2016	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS INC		C	1,2	2FE	7,552,136	92.8195	7,323,459	7,890,000	7,603,864		31,367			2.900	3.429	MN	29,237	228,810	06/13/2017	11/15/2026
775109-BG-5	ROGERS COMMUNICATIONS INC		C	1,2	2FE	9,599,700	95.1989	9,519,890	10,000,000	9,601,886		2,186			4.300	4.548	FA	162,444		09/21/2018	02/15/2048
775371-AU-1	ROHM AND HAAS COMPANY			1	2FE	1,838,775	124.2204	1,909,268	1,537,000	1,717,265		(11,690)			7.850	6.309	JJ	55,635	120,655	03/21/2003	07/15/2029
779382-AP-5	ROWAN CO INC			1,2	4FE	956,476	83.7500	929,625	1,110,000	1,003,479		21,692			4.875	8.097	JD	4,509	37,781	06/15/2018	06/01/2022
779382-AS-9	ROWAN COMPANIES INC			1,2	5FE	573,750	62.5000	625,000	1,000,000	582,527		3,569			5.850	10.655	JJ	26,975	58,500	03/29/2016	01/15/2044
783549-AZ-1	RYDER SYSTEM, INC.			1	2FE	13,902,749	117.5140	16,859,734	14,347,000	14,141,060		25,592			6.950	7.215	JD	83,093	997,117	05/25/2006	12/01/2025
78355H-JW-0	RYDER SYSTEM INC			1,2	2FE	21,026,650	99.7130	20,939,730	21,000,000	21,001,764		(5,437)			2.550	2.523	JD	44,625	535,500	02/28/2014	06/01/2019
78355H-JX-8	RYDER SYSTEM INC			1,2	2FE	19,954,800	99.6049	19,920,980	20,000,000	19,994,098		9,006			2.450	2.495	MS	163,333	490,000	05/01/2014	09/03/2019
78355H-JZ-3	RYDER SYSTEM INC			1,2	2FE	6,980,750	98.9328	6,925,296	7,000,000	6,994,596		3,982			2.500	2.558	MN	24,306	175,000	05/04/2015	05/11/2020
78355H-KA-6	RYDER SYSTEM INC			1,2	2FE	5,009,709	99.0609	4,936,205	4,983,000	4,991,983		(5,365)			2.875	2.758	MS	47,754	143,261	09/18/2015	09/01/2020
78355H-KG-3	RYDER SYSTEM INC			1,2	2FE	7,973,414	98.6174	7,884,461	7,995,000	7,976,852		3,438			3.400	3.459	MS	90,610	139,690	02/26/2018	03/01/2023
78355H-KK-4	RYDER SYSTEM INC			1,2	2FE	14,990,700	101.1713	15,175,695	15,000,000	14,991,076		376			3.875	3.888	JD	88,802		10/30/2018	12/01/2023
78386F-AC-0	SACI FALABELLA		C	1,2	2FE	31,201,136	97.3157	29,194,710	30,000,000	30,789,059		(118,085)			4.375	3.867	JJ	561,458	1,312,500	05/26/2015	01/27/2025
78412F-AP-9	SESI LLC			1,2	4FE	3,125,000	84.5000	2,640,625	3,125,000	3,125,000					7.125	7.123	JD	9,896	222,656	08/22/2012	12/15/2021
784178-AF-2	SFX ENTERTAINMENT INC			1	6Z	33,000	0.1250	2,063	1,650,000	2,063	2,063				9.625	0.000	FA			01/31/2014	02/01/2019
78442F-AZ-1	NAVIENT CORP				3FE	417,103	66.5000	321,195	483,000	418,663		1,560			5.625	7.107	FA	11,320	13,584	06/05/2018	08/01/2033
78454L-AH-3	SM ENERGY CO			1,2	4FE	278,592	86.5000	259,500	300,000	283,094		2,782			5.000	6.324	JJ	6,917	15,000	05/05/2017	01/15/2024
78454L-AL-4	SM ENERGY CO			1,2	4FE	491,250	86.5000	432,500	500,000	493,051		956			5.625	5.888	JD	2,344	28,125	01/05/2017	06/01/2025
78454L-AN-0	SM ENERGY CO			1,2	4FE	890,000	89.5000	796,550	890,000	890,000					6.750	6.748	MS	17,689	60,075	09/07/2016	09/15/2026
78454L-AP-5	SM ENERGY CO			1,2	3FE	2,005,813	89.0000	1,775,550	1,995,000	2,005,392		(421)			6.625	6.541	JJ	48,095		08/07/2018	01/15/2027
78469X-AE-7	SPX FLOW INC			1,2	4FE	743,031	93.0000	720,750	775,000	743,356		325			5.875	6.563	FA	17,201		11/27/2018	08/15/2026
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1,2	2FE	5,910,550	98.2916	5,897,496	6,000,000	5,911,006		456			4.246	4.441	MN	42,460	21,348	12/10/2018	05/01/2028
785592-A*-7	SABINE PASS LIQUEFACTION				2FE	25,000,000	98.9284	24,732,100	25,000,000	25,000,000					5.000	4.976	FA	420,139	1,000,000	02/14/2017	09/15/2037
785592-AD-8	SABINE PASS LIQUEFACTION LLC			1,2	2FE	11,744,315	104.3750	11,590,844	11,105,000	11,720,499		(23,815)			5.625	4.121	AO	131,872		10/29/2018	04/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
785592-AE-6	SABINE PASS LIQUEFACTION LLC			1,2	2FE	3,797,251	103.0000	4,001,550	3,885,000	3,854,606		13,538			5.625	6.031	FA	91,055	218,531	03/17/2014	02/01/2021
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1,2	2FE	12,340,306	104.8330	12,172,160	11,611,000	12,268,506		(68,727)			5.750	4.498	MN	85,309	376,510	05/23/2018	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2FE	36,337,429	103.8800	34,140,162	32,865,000	35,776,950		(429,287)			5.625	3.932	MS	616,219	1,848,656	12/12/2017	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1,2	2FE	12,789,756	100.2500	12,292,655	12,262,000	12,751,945		(37,811)			5.000	4.383	MS	180,524	306,550	04/10/2018	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1,2	2FE	4,995,312	94.8750	4,743,750	5,000,000	4,996,404		668			4.200	4.209	MS	61,833	210,000	07/18/2017	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION LLC			1,2	2FE	12,201,820	105.5000	12,132,500	11,500,000	12,185,333		(16,487)			5.875	4.858	JD	1,877	396,563	10/11/2018	06/30/2026
795758-AL-1	SALTCHUK RESOURCES, INC. - ABS			4	1PL	5,958,333	99.4097	5,923,161	5,958,333	5,958,333					4.500	4.499	MS	88,630	280,925	08/25/2014	09/02/2029
79970Y-AB-1	SANCHEZ ENERGY CORP			1,2	5FE	540,500	23.0000	540,500	2,350,000	540,500		2,644	1,802,142		7.750	66.648	JD	8,094	182,125	07/18/2014	06/15/2021
79970Y-AD-7	SANCHEZ ENERGY CORP			1,2	5FE	313,200	18.0000	313,200	1,740,000	313,200		22,718	1,449,518		6.125	90.567	JJ	49,143	106,575	02/27/2015	01/15/2023
80007R-AC-9	SANDS CHINA LTD			1,2	2FE	7,993,040	98.7500	7,900,000	8,000,000	8,000,000		6,960			5.125	5.125	FA	161,722		08/02/2018	08/08/2025
80105N-AG-0	SANOFI-AVENTIS SA		C	1	1FE	3,004,170	102.1143	3,063,429	3,000,000	3,001,247		(377)			4.000	3.980	MS	30,667	120,000	06/29/2011	03/29/2021
803070-AB-7	SAPPI LIMITED		C	1	4FE	17,540,352	92.0000	19,044,000	20,700,000	18,259,233		96,554			7.500	9.032	JD	69,000	1,552,500	03/01/2005	06/15/2032
806605-AG-6	MERCK & CO INC			1	1FE	445,792	130.2300	566,501	435,000	442,542		(507)			6.500	6.318	JD	2,356	28,275	12/12/2003	12/01/2033
806851-AE-1	SCHLUMBERGER HOLDINGS CORP			1,2	2FE	49,738,816	99.3197	49,262,571	49,600,000	49,688,366		(22,023)			3.625	3.573	JD	49,944	1,798,000	06/28/2016	12/21/2022
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2FE	5,214,500	98.3787	4,918,935	5,000,000	5,174,100		(22,674)			4.000	3.416	JD	5,556	200,000	03/06/2017	12/21/2025
806854-AB-1	SCHLUMBERGER INVESTMENT SA			1,2	1FE	9,803,500	99.8807	9,988,070	10,000,000	9,927,683		25,569			3.300	3.584	MS	98,083	330,000	09/13/2013	09/14/2021
806854-AD-7	SCHLUMBERGER INVESTMENT SA			1,2	1FE	36,820,166	96.9037	37,220,711	38,410,000	37,538,874		226,691			2.400	3.073	FA	384,100	921,840	05/12/2016	08/01/2022
806854-AH-8	SCHLUMBERGER INVESTMENT SA			1,2	1FE	15,076,988	100.5926	14,822,320	14,735,000	14,995,485		(51,490)			3.650	3.235	JD	44,819	537,828	04/03/2017	12/01/2023
80874Y-AM-2	SCIENTIFIC GAMES INTERNATIONAL INC			1,2	5FE	2,735,563	97.0000	4,195,250	4,325,000	3,288,746		462,832			6.250	24.745	MS	90,104	270,313	10/31/2014	09/01/2020
80874Y-AU-4	SCIENTIFIC GAMES INTERNATIONAL INC			1,2	5FE	4,061,238	101.3750	4,561,875	4,500,000	4,226,622		53,162			10.000	11.991	JD	37,500	450,000	05/15/2015	12/01/2022
80874Y-AW-0	SCIENTIFIC GAMES CORP			1,2	4FE	710,625	89.5000	671,250	750,000	712,248		1,623			5.000	5.911	AO	7,917	18,750	08/23/2018	10/15/2025
817610-AA-6	SERVICEMASTER COMPANY LLC			1,2	4FE	1,050,000	94.5000	992,250	1,050,000	1,050,000					5.125	5.124	MN	6,876	53,813	11/03/2016	11/15/2024
82011@-AC-7	SHARYLAND DISTRIBUTION AND TRA				1PL	10,600,000	99.5404	10,551,282	10,600,000	10,600,000					3.860	3.860	JD	31,824	409,160	10/30/2015	12/03/2025
82011@-AD-5	SHARYLAND DISTRIBUTION AND TRA				1PL	5,100,000	99.4435	5,071,619	5,100,000	5,100,000					3.860	3.860	JJ	91,321	196,860	10/30/2015	01/14/2026
820439-A@-6	SHAWCOR LTD.		A		3	1,987,235	96.6470	1,920,603	1,987,235	1,987,235					3.670	3.669	N/A	18,435	72,932	04/03/2013	03/31/2023
822582-AJ-1	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	9,666,438	100.9854	9,795,584	9,700,000	9,697,319		4,163			4.300	4.339	MS	114,703	417,100	09/15/2009	09/22/2019
822582-BD-3	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	44,814,984	98.5201	44,368,527	45,035,000	44,857,272		17,147			3.250	3.319	MN	203,283	1,381,819	09/17/2018	05/11/2025
822582-BT-8	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	29,392,612	95.7403	28,573,693	29,845,000	29,428,641		29,085			2.875	3.086	MN	121,556	745,128	06/14/2018	05/10/2026
822582-CB-6	SHELL INTERNATIONAL FINANCE BV		C	1,2	1FE	14,884,500	102.7537	15,413,055	15,000,000	14,885,789		1,289			3.875	3.969	MN	77,500		11/07/2018	11/13/2028
824348-AZ-9	SHERWIN-WILLIAMS CO			1	2FE	26,027,387	101.8868	26,490,568	26,000,000	26,008,883		(15,687)			7.250	7.172	JD	83,778	1,885,000	08/09/2017	06/15/2019
824348-BB-1	SHERWIN-WILLIAMS CO			1,2	2FE	10,086,190	100.8894	10,088,940	10,000,000	10,059,156		(19,642)			4.200	3.973	JJ	193,667	420,000	08/09/2017	01/15/2022
824348-BD-7	SHERWIN-WILLIAMS CO			1,2	2FE	16,020,232	95.8817	15,341,072	16,000,000	16,016,982		(2,323)			3.300	3.280	FA	220,000	528,000	08/09/2017	02/01/2025
824348-BF-2	SHERWIN-WILLIAMS CO			1,2	2FE	19,486,536	96.9409	18,487,599	19,071,000	19,423,573		(45,610)			3.950	3.637	JJ	347,357	753,305	08/09/2017	01/15/2026
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2FE	67,974,181	96.8698	65,871,464	68,000,000	67,986,427		5,862			2.400	2.407	MS	444,267	1,632,000	10/18/2016	09/23/2021
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2FE	10,957,430	94.8284	10,431,124	11,000,000	10,970,371		6,106			2.875	2.936	MS	86,090	316,250	10/25/2016	09/23/2023
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	4,698,846	97.1687	4,458,100	4,588,000	4,680,714		(12,951)			3.250	2.902	MN	14,083	149,110	07/28/2017	05/27/2025
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	5,008,262	93.2675	5,010,330	5,372,000	5,027,968		19,706			2.000	3.489	MS	31,635		09/13/2018	09/15/2023
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	2,396,429	90.9949	2,385,886	2,622,000	2,404,746		8,317			2.350	3.579	AO	13,008	30,809	08/27/2018	10/15/2026
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	56,248,822	97.6166	54,690,676	56,026,000	56,198,706		(28,803)			3.125	3.060	MS	510,654	1,750,813	04/03/2017	03/16/2024
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	14,419,677	98.3593	13,230,309	13,451,000	14,395,598		(17,696)			4.200	3.792	MS	164,775	564,942	08/31/2017	03/16/2047
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	47,315,745	97.4663	45,678,556	46,866,000	47,266,790		(41,028)			3.400	3.279	MS	464,755	1,593,444	10/05/2017	03/16/2027
82655A-AC-7	SIGMA ALIMENTOS SA DE CV		C	1,2	2FE	29,938,700	94.1036	28,231,080	30,000,000	29,953,939		6,687			4.125	4.149	MN	202,813	1,237,500	04/26/2016	05/02/2026
828807-CE-5	SIMON PROPERTY GROUP LP			1,2	1FE	14,787,031	128.3246	14,911,319	11,620,000	14,782,571		(4,460)			6.750	4.689	FA	326,813		12/10/2018	02/01/2040
828807-CF-2	SIMON PROPERTY GROUP LP			1,2	1FE	5,498,400	102.3161	5,115,805	5,000,000	5,123,153		(61,588)			4.375	3.041	MS	72,917	218,750	05/11/2012	03/01/2021
829259-AU-4	SINCLAIR TELEVISION GROUP INC			1,2	4FE	3,218,730	93.5000	2,982,650	3,190,000	3,209,343		(2,825)			5.875	5.769	MS	55,183	142,175	09/07/2018	03/15/2026
82967N-AW-8	SIRIUS XM RADIO INC			1,2	3FE	1,001,200	94.5000	945,000	1,000,000	1,001,065		(51)			5.375	5.358	JJ	24,785	53,750	05/23/2016	07/15/2026
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3FE	600,000	91.3750	548,250	600,000	600,000					5.000	4.999	FA	12,500	32,167	06/26/2017	08/01/2027
832696-AB-4	J M SMUCKER CO			1	2FE	17,859,300	100.4062	17,069,054	17,000,000	17,279,119		(94,805)			3.500	2.882	AO	125,611	595,000	06/01/2012	10/15/2021
833034-AH-4	SNAP-ON INC			1	1FE	16,110,580	107.3610	15,782,067	14,700,000	15,110,506		(140,442)			6.125	4.991	MS	300,125	900,375	09/02/2010	09/01/2021
835495-AK-8	SONOCO PRODUCTS CO			1,2	2FE	9,263,363	102.4010	8,960,088	8,750,000	8,912,140		(58,536)			4.375	3.618	MN	63,802	382,813	05/18/2012	11/01/2021
842587-CS-4	SOUTHERN CO			1,2	2FE	6,467,904	96.9860	6,207,104	6,400,000	6,434,239		(13,643)			2.350	2.122	JJ	75,200	150,400	06/21/2016	07/01/2021
842587-CU-9	SOUTHERN CO			1,2	2FE	22,493,700	96.6341	21,742,673	22,500,000	22,496,401		901			2.950	2.954	JJ	331,875	663,750	05/20/2016	07/01/2023
84263P-AC-4	SOUTHERN CONN GAS CO MEDIUM TERM NTS BOO		C	1	1	8,700,000	125.4540	10,914,498	8,700,000	8,700,000					7.950	7.947	FA	261,290	691,650	02/26/2009	08/03/2026
8447HE-AA-4	SOUTHTRUST BANK, NATIONAL ASSOCIATION				1FE	1,043,160	119.1512	1,191,512	1,000,000	1,018,162		(2,040)			7.740	7.377	MN	9,890	77,400	05/24/1995	05/15/2025
845467-AL-3	SOUTHWESTERN ENERGY CO			1,2	3FE	2,714,550	90.0000	2,505,600	2,784,000	2,720,831		1,898			6.200	6.660	JJ	75,756	151,889	04/27/2018	01/23/2025
845467-AN-9	SOUTHWESTERN ENERGY CO			1,2	3FE	571,905	95.5000	527,160	552,000	571,343		(562)			7.750	7.273	AO	10,695	31,440	07/25/2018	10/01/2027
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2FE	16,328,135	102.4402	15,953,012	15,573,000	16,146,281		(102,480)			4.750	3.926	MS	217,806	739,718	03/10/2017	03/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and 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
84858*-AA-5	SPIRIT AIRLINES PASS THROUGH T				2Z	17,200,000	100.4218	17,272,550	17,200,000	17,200,000					5.110	5.112	FA	332,036	231,937	05/03/2018	02/15/2023
85172F-AF-6	SPRINGLEAF FINANCE CORP			1	4FE	2,218,775	103.2500	2,323,125	2,250,000	2,228,194		4,094			8.250	8.502	AO	46,406	185,625	11/15/2016	10/01/2023
85172F-AK-5	SPRINGLEAF FINANCE CORP			1	4FE	1,625,000	97.2500	1,580,313	1,625,000	1,625,000					6.125	6.123	MN	12,718	99,531	05/10/2017	05/15/2022
85172F-AN-9	SPRINGLEAF FINANCE CORP			1	4FE	470,422	89.1250	418,888	470,000	470,402		(20)			7.125	7.111	MS	9,860	11,535	07/27/2018	03/15/2026
852060-AD-4	SPRINT CAPITAL CORPORATION		C	1	4FE	2,062,345	94.2500	1,941,550	2,060,000	2,063,993		(45)			6.875	6.843	MN	18,097	228,094	11/28/2017	11/15/2028
852060-AT-9	SPRINT CAPITAL CORPORATION		C	1	4FE	312,800	105.5000	295,400	280,000	311,338		(1,319)			8.750	7.406	MS	7,214	35,851	11/16/2017	03/15/2032
852061-AS-9	SPRINT NEXTEL CORP		C	1	4FE	1,090,763	97.8750	1,057,050	1,080,000	1,088,225		(1,823)			6.000	5.774	MN	8,280	67,812	05/18/2017	11/15/2022
85207U-AE-5	SPRINT CORP		C	1	4FE	6,658,074	102.3750	6,756,750	6,600,000	6,626,224		(7,801)			7.250	7.078	MS	140,892	487,262	02/03/2015	09/15/2021
85207U-AF-2	SPRINT CORP		C	1	4FE	605,500	102.6250	584,963	570,000	599,840		(5,249)			7.875	6.557	MS	13,217	46,339	11/28/2017	09/15/2023
85207U-AH-8	SPRINT CORP		C	1	4FE	3,142,314	99.1250	3,236,431	3,265,000	3,169,998		11,810			7.125	7.732	JD	10,339	241,107	11/28/2017	06/15/2024
85207U-AJ-4	SPRINT CORP		C	1,2	4FE	143,100	100.7500	136,013	135,000	142,099		(947)			7.625	6.534	FA	3,889	10,641	12/06/2017	02/15/2025
85207U-AK-1	SPRINT CORP		C	1,2	4FE	500,000	99.5000	497,500	500,000	500,000					7.625	7.624	MS	12,708	21,285	02/23/2018	03/01/2026
853496-AC-1	STANDARD INDUSTRIES INC			1,2	3FE	1,135,000	87.8750	997,381	1,135,000	1,135,000					5.000	4.999	FA	21,439	56,750	02/02/2017	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC			1,2	3FE	1,219,000	83.3750	1,058,863	1,270,000	1,222,142		3,142			4.750	5.276	N/A	27,817	34,687	04/02/2018	01/15/2028
854502-AC-5	STANLEY BLACK & DECKER INC			1,2	1FE	8,796,305	100.1505	8,454,705	8,442,000	8,560,084		(41,939)			3.400	2.852	JD	23,919	287,028	03/19/2013	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER INC			1	1FE	14,659,470	97.3363	14,113,764	14,500,000	14,566,938		(16,124)			2.900	2.772	MN	70,083	420,500	12/10/2012	11/01/2022
855244-AQ-2	STARBUCKS CORP			1,2	2FE	49,853,502	99.2955	49,625,905	49,978,000	49,859,050		5,548			3.800	3.841	FA	743,839		09/20/2018	08/15/2025
855244-AS-8	STARBUCKS CORP			1,2	2FE	10,567,250	93.3130	10,031,148	10,750,000	10,567,893		643			4.500	4.605	MN	61,813	127,656	09/26/2018	11/15/2048
85572N-AA-6	STARS GROUP HOLDINGS BV		C	1,2	4FE	1,000,000	97.0000	970,000	1,000,000	1,000,000					7.000	7.000	JJ	33,250		06/28/2018	07/15/2026
857691-AF-6	STATION CASINOS LLC			1,2	4FE	1,636,069	90.7500	1,474,688	1,625,000	1,634,424		(1,090)			5.000	4.897	AO	20,313	83,507	09/13/2017	10/01/2025
858119-BF-6	STEEL DYNAMICS INC			1,2	3FE	1,000,000	94.7500	947,500	1,000,000	1,000,000					5.000	5.000	JD	2,222	50,000	05/16/2017	12/15/2026
858119-BH-2	STEEL DYNAMICS INC			1,2	3FE	145,000	92.5000	134,125	145,000	145,000					4.125	4.124	MS	1,761	6,014	09/06/2017	09/15/2025
85915#-AG-6	STERICYCLE, INC.				2	5,500,000	100.4028	5,522,154	5,500,000	5,500,000					3.260	3.260	N/A	9,463	203,975	09/28/2012	12/12/2022
859152-E*-7	STERIS CORPORATION		D		2	30,000,000	96.5123	28,953,690	30,000,000	30,000,000					3.450	3.450	N/A	135,125	1,035,000	04/28/2015	05/14/2025
86024T-AA-5	STEVENS HOLDING COMPANY INC			2	4FE	1,420,000	98.5000	1,398,700	1,420,000	1,420,000					6.125	6.124	AO	21,744		09/26/2018	10/01/2026
863667-AF-8	STRYKER CORP			1,2	1FE	8,755,031	97.8031	8,117,657	8,300,000	8,624,943		(58,636)			3.375	2.555	MN	35,794	280,125	10/13/2016	05/15/2024
863667-AH-4	STRYKER CORP			1,2	1FE	26,136,008	96.1706	24,109,969	25,070,000	25,867,294		(108,367)			3.375	2.842	MN	141,019	846,113	08/31/2016	11/01/2025
863667-AJ-0	STRYKER CORP			1,2	1FE	17,928,967	99.1562	17,332,504	17,480,000	17,903,579		(19,463)	625,970		4.625	4.466	MS	238,044	808,450	03/31/2016	03/15/2046
863667-AN-1	STRYKER CORP			1,2	1FE	68,841,810	95.7973	63,331,595	66,110,000	68,212,913		(269,453)			3.500	2.987	MS	681,300	2,313,850	11/16/2016	03/15/2026
864486-AK-1	SUBURBAN PROPANE PARTNERS LP			1,2	4FE	1,632,150	88.5000	1,446,975	1,635,000	1,632,519		249			5.875	5.897	MS	32,019	96,056	07/13/2017	03/01/2027
86614R-AL-1	SUMMIT MATERIALS LLC			1,2	4FE	1,565,000	90.0000	1,408,500	1,565,000	1,565,000					5.125	5.124	JD	6,684	80,206	05/24/2017	06/01/2025
867224-AA-5	SUNCOR ENERGY INC		C	1,2	1FE	15,433,996	97.8362	14,849,578	15,178,000	15,408,667		(35,736)			3.600	3.301	JD	45,534	546,408	01/09/2018	12/01/2024
867224-AB-3	SUNCOR ENERGY INC		C	1,2	1FE	13,662,023	89.2238	12,814,322	14,362,000	13,670,038		8,014			4.000	4.292	MN	73,406	388,420	06/12/2018	11/15/2047
867229-AE-6	SUNCOR ENERGY INC		C	1	1FE	11,863,000	114.9744	11,497,440	10,000,000	11,860,631		(2,369)			6.500	4.994	JD	28,889		12/13/2018	06/15/2038
86765L-AL-1	SUNOCO LP			1,2	3FE	1,200,000	94.5000	1,134,000	1,200,000	1,200,000					5.500	5.498	FA	24,933	37,033	01/23/2018	02/15/2026
867914-BG-7	SUNTRUST BANKS INC			2	2FE	37,977,330	99.8229	37,932,702	38,000,000	37,998,461		4,824			2.500	2.511	MN	158,333	950,000	04/25/2014	05/01/2019
867914-BM-4	SUNTRUST BANKS INC			2	2FE	11,984,640	97.3999	11,687,988	12,000,000	11,991,017		2,966			2.700	2.725	JJ	138,600	324,000	11/28/2016	01/27/2022
870836-AC-7	UBS AG (STAMFORD BRANCH)		C		2FE	6,767,810	116.0120	6,322,654	5,450,000	6,023,670		(70,889)			7.500	5.558	JJ	188,479	408,750	01/14/2004	07/15/2025
870845-AC-8	UBS AG (STAMFORD BRANCH)		C		2FE	12,521,265	118.9894	14,862,966	12,491,000	12,508,833		1,344			7.750	7.723	MS	322,684	968,053	09/25/1996	09/01/2026
871503-AU-2	SYMANTEC CORP			1,2	3FE	983,613	93.3729	905,717	970,000	980,372		(1,319)			5.000	4.800	AO	10,239	48,500	03/08/2017	04/15/2025
871829-AQ-0	SYSCO CORP			1	1FE	16,422,879	96.3456	16,205,330	16,820,000	16,659,041		44,144			2.600	2.894	JD	23,081	437,320	06/11/2013	06/12/2022
871829-AZ-0	SYSCO CORP			1,2	2FE	40,443,305	97.4257	38,439,310	39,455,000	40,179,659		(97,382)			3.750	3.431	AO	369,891	1,479,563	09/20/2016	10/01/2025
871829-BC-0	SYSCO CORP			1,2	2FE	75,846,906	94.4777	70,952,753	75,100,000	75,669,876		(67,888)			3.300	3.182	JJ	1,142,772	2,478,300	06/23/2016	07/15/2026
871829-BH-9	SYSCO CORP			1,2	2FE	24,430,150	94.9827	23,745,675	25,000,000	24,433,201		3,051			4.450	4.591	MS	327,569		09/26/2018	03/15/2048
872540-AP-4	TJX CO INC			1,2	1FE	20,302,674	97.0426	19,848,123	20,453,000	20,343,619		23,691			2.500	2.630	MN	65,336	511,325	04/25/2017	05/15/2023
872540-AQ-2	TJX COMPANIES INC			1,2	1FE	67,334,697	90.4763	65,633,318	72,542,000	67,870,383		392,677			2.250	3.197	MS	480,591	1,344,758	11/30/2018	09/15/2026
87264A-AM-7	T-MOBILE USA INC		C	1,2	3FE	250,000	100.6250	251,563	250,000	250,000					6.000	5.998	MS	5,000	16,254	09/03/2014	03/01/2023
87264A-AN-5	T-MOBILE USA INC		C	1,2	3FE	1,035,000	101.0000	1,010,000	1,000,000	1,024,493		(3,125)			6.375	5.895	MS	21,250	67,900	06/28/2016	03/01/2025
87264A-AP-0	T-MOBILE USA INC		C	1,2	3FE	645,000	102.1250	658,706	645,000	645,000					6.500	6.498	JJ	19,332	44,468	11/02/2015	01/15/2026
87264A-AQ-8	T-MOBILE USA INC		C	1,2	3FE	595,000	100.0000	595,000	595,000	595,000					6.000	5.998	AO	7,537	38,193	03/29/2016	04/15/2024
87264A-AU-9	T-MOBILE USA INC		C	1,2	3FE	500,000	92.2500	461,250	500,000	500,000					4.500	4.500	FA	9,375	12,311	01/25/2018	02/01/2026
87265H-AF-6	TRI POINTE GROUP INC			1,2	3FE	1,625,000	79.0000	1,283,750	1,625,000	1,625,000					5.250	5.250	JD	7,109	85,313	06/05/2017	06/01/2027
87278*-AD-4	TPF EQUITY REIT OPERATING PART				1	20,000,000	99.5280	19,905,600	20,000,000	20,000,000					3.640	3.640	MON	24,267	727,999	10/22/2015	11/19/2025
87305Q-CD-1	TTX COMPANY			1	1FE	10,627,205	97.0744	10,532,572	10,850,000	10,723,257		30,518			3.050	3.375	MN	42,285	330,925	09/23/2015	11/15/2022
87305Q-CF-6	TTX COMPANY			1	1FE	14,242,549	100.3092	14,063,350	14,020,000	14,148,532		(22,774)			4.150	3.946	JJ	268,288	581,830	12/11/2014	01/15/2024
87305Q-CH-2	TTX CO			1	1FE	22,230,280	97.1350	21,369,700	22,000,000	22,151,558		(22,157)			3.600	3.472	JJ	365,200	792,000	01/06/2016	01/15/2025
87422V-AA-6	TALEN ENERGY SUPPLY LLC			1,2	4FE	1,492,414	71.5000	1,314,170	1,838,000	1,552,779		30,507			6.500	9.781	JD	9,956	119,470	01/22/2016	06/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP			1,2	3FE	500,000	98.2500	491,250	500,000	500,000					5.500	5.498	MS	8,097	27,500	08/18/2016	09/15/2024
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP			1,2	3FE	778,294	97.0000	751,750	775,000	778,350		56			5.500	5.438	JJ	19,655	35,521	04/03/2018	01/15/2028
87470L-AE-1	TALLGRASS ENERGY PARTNERS LP			1,2	3FE	530,000	98.0000	519,400	530,000	530,000					4.750	4.750	AO	6,643		09/24/2018	10/01/2023
875127-AV-4	TAMPA ELECTRIC CO		C	1	2FE	10,175,200	121.1096	12,110,960	10,000,000	10,142,385		(2,034)			6.550	6.413	MN	83,694	655,000	07/10/2007	05/15/2036
87612B-BB-7	TARGA RESOURCES PARTNERS LP			1,2	3FE	480,000	94.5000	472,500	500,000	480,175		175			5.125	5.910	FA	10,677		12/06/2018	02/01/2025
87612E-AV-8	TARGET CORP			1	1FE	30,142,600	101.4512	30,435,360	30,000,000	30,025,761		(15,648)			3.875	3.817	JJ	536,042	1,162,500	08/05/2010	07/15/2020
87612E-AZ-9	TARGET CORP			1	1FE	35,484,028	99.6794	35,118,049	35,231,000	35,318,746		(26,925)			2.900	2.814	JJ	471,117	1,021,699	05/29/2012	01/15/2022
87612E-BF-2	TARGET CORP			1	1FE	9,364,700	87.4561	8,745,610	10,000,000	9,389,076		12,688			3.625	3.995	AO	76,528	362,500	01/12/2017	04/15/2046
87656X-A#-8	TATE & LYLE INTERNATIONAL FINA		D		2	15,000,000	98.3033	14,745,495	15,000,000	15,000,000					4.060	4.059	N/A	104,883	609,000	07/21/2015	10/29/2025
878742-BC-8	TECK RESOURCES LTD		C	1,2	3FE	2,062,356	108.2500	2,219,125	2,050,000	2,058,455		(1,174)			8.500	8.402	JD	14,521	174,250	05/26/2016	06/01/2024
87927Y-AA-0	TELECOM ITALIA SPA		C	1	3FE	1,015,000	94.7500	947,500	1,000,000	1,011,044		(1,648)			5.303	5.067	MN	4,566	53,030	07/12/2016	05/30/2024
879385-AD-4	TELEFONICA EUROPE B.V.		C	1	2FE	17,708,840	127.2770	17,818,780	14,000,000	16,362,614		(132,037)			8.250	6.198	MS	340,083	1,155,000	06/28/2004	09/15/2030
87938W-AT-0	TELEFONICA EMISIONES SAU		C	1	2FE	7,000,000	96.0356	6,722,492	7,000,000	7,000,000					4.103	4.102	MS	90,152	287,210	03/01/2017	03/08/2027
87946F-A*-1	TELEPERFORMANCE		C		2	15,300,000	98.8617	15,125,840	15,300,000	15,300,000					3.640	3.640	N/A	34,034	579,870	10/22/2014	12/09/2021
87946F-A@-9	TELEPERFORMANCE		C		2	6,835,902	97.1485	6,829,540	7,030,000	6,879,136		22,019			3.980	4.395	N/A	17,099	290,339	12/16/2016	12/09/2024
87952V-AL-0	TELESAT CANADA			1,2	4FE	1,250,000	104.5000	1,306,250	1,250,000	1,250,000					8.875	8.872	MN	14,175	110,938	11/09/2016	11/15/2024
879711M-BF-9	TELUS CORP		C	1,2	2FE	56,096,799	97.9441	54,429,495	55,572,000	56,026,575		(53,229)			3.700	3.585	MS	605,426	1,909,015	12/21/2018	09/15/2027
879711M-BH-5	TELUS CORP		C	1,2	2FE	37,150,226	99.6768	37,406,710	37,528,000	37,152,579		2,353			4.600	4.662	MN	215,786	738,467	10/12/2018	11/16/2048
88031R-AA-6	TENASKA ALABAMA II PARTNERS, L.P.			1	2FE	567,524	103.6288	588,119	567,524	567,535		11			6.125	6.124	MJSD	97	36,740	06/30/2004	03/30/2023
88033G-CP-3	TENET HEALTHCARE CORP			1,2	4FE	1,250,000	101.5000	1,268,750	1,250,000	1,250,000					7.500	7.498	JJ	46,875	93,750	11/16/2016	01/01/2022
88033G-CU-2	TENET HEALTHCARE CORP			1,2	4FE	500,000	93.0000	465,000	500,000	500,000					5.125	5.124	MN	4,271	25,625	06/05/2017	05/01/2025
880779-AZ-6	TEREX CORP			1,2	3FE	1,573,925	92.7500	1,456,175	1,570,000	1,573,814		(111)			5.625	5.577	FA	36,797		08/28/2018	02/01/2025
88104L-AB-9	TERRAFORM POWER OPERATING LLC			1,2	3FE	2,324,050	101.0000	2,519,950	2,495,000	2,362,877		15,271			6.625	7.672	JD	7,346	165,294	10/13/2015	06/15/2025
88104L-AE-3	TERRAFORM POWER OPERATING LLC			1,2	3FE	466,250	88.0000	440,000	500,000	467,084		834			5.000	5.949	JJ	10,486		09/12/2018	01/31/2028
881575-AC-8	TESCO PLC		C	1	3FE	25,212,190	102.5000	26,650,000	26,000,000	25,359,017		22,950			6.150	6.376	MN	204,317	1,599,000	04/22/2008	11/15/2037
88158U-AA-6	TERVITA ESCROW CORP		C	1,2	4FE	1,504,875	95.2500	1,409,700	1,480,000	1,501,592		(3,283)			7.625	7.062	JD	9,404	60,238	06/27/2018	12/01/2021
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1	3FE	899,269	77.3696	839,460	1,085,000	905,102		5,833			3.150	5.842	AO	8,544	17,089	09/10/2018	10/01/2026
88167A-AK-7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1,2	3FE	632,250	96.8096	580,858	600,000	631,571		(679)			6.750	5.980	MS	13,500		09/26/2018	03/01/2028
882384-AC-4	TEXAS EASTERN TRANSMISSION LP			1,2	2FE	7,750,560	96.1923	7,695,384	8,000,000	7,825,092		42,994			2.800	3.421	AO	47,289	224,000	03/24/2017	10/15/2022
882384-AD-2	TEXAS EASTERN TRANSMISSION LP			1,2	2FE	2,984,430	93.6246	2,808,738	3,000,000	2,985,735		1,305			3.500	3.562	JJ	48,417	54,250	01/09/2018	01/15/2028
882384-AE-0	TEXAS EASTERN TRANSMISSION LP			1,2	2FE	6,936,439	86.0848	6,012,162	6,984,000	6,937,476		1,037			4.150	4.190	JJ	133,647	149,749	01/22/2018	01/15/2048
88307*-AA-3	TEXOMA WIND LLC			5	2FE	11,513,723	98.6636	11,359,854	11,513,723	11,513,723					4.120	4.120	JD	1,318	735,809	01/25/2017	06/30/2034
883556-AX-0	THERMO FISHER SCIENTIFIC INC			1	2FE	26,300,181	101.7371	24,315,167	23,900,000	24,519,290		(272,516)			4.500	3.249	MS	358,500	1,075,500	11/10/2011	03/01/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC INC			1,2	2FE	41,118,780	99.8868	39,954,720	40,000,000	40,369,691		(146,434)			3.600	3.193	FA	544,000	1,440,000	05/07/2014	08/15/2021
883556-BG-6	THERMO FISHER SCIENTIFIC INC			1,2	2FE	15,396,133	110.1949	15,388,718	13,965,000	15,388,741		(7,393)			5.300	4.603	FA	308,394		09/21/2018	02/01/2044
883556-BM-3	THERMO FISHER SCIENTIFIC INC			1,2	2FE	8,623,760	98.3021	8,652,551	8,802,000	8,634,420		10,660			3.650	3.966	JD	14,279	160,637	06/27/2018	12/15/2025
884315-AG-7	THOMAS & BETTS CORP		C	1	1FE	9,918,600	106.0393	10,603,930	10,000,000	9,975,783		8,340			5.625	5.718	MN	71,875	562,500	11/16/2009	11/15/2021
886546-AB-6	TIFFANY & CO			1,2	2FE	21,090,221	98.8710	20,762,910	21,000,000	21,059,072		(8,597)			3.800	3.743	AO	199,500	798,000	05/08/2015	10/01/2024
887315-AM-1	HISTORIC TW INC				2FE	14,053,264	120.9493	15,281,944	12,635,000	13,107,746		(90,416)			9.150	8.053	FA	481,709	1,156,103	07/21/2000	02/01/2023
887317-AN-5	TIME WARNER INC			1	2FE	25,390,000	100.4781	25,119,525	25,000,000	25,159,646		(48,413)			4.000	3.775	JJ	461,111	1,000,000	11/20/2013	01/15/2022
887317-AR-6	TIME WARNER INC			1	2FE	7,060,440	99.7712	6,983,984	7,000,000	7,033,304		(5,927)			4.050	3.943	JD	12,600	283,500	02/04/2014	12/15/2023
88732J-AW-8	SPECTRUM MANAGEMENT HOLDING COMPANY LLC			1	2FE	34,470,843	101.3689	35,732,537	35,250,000	35,147,066		93,114			5.000	5.278	FA	734,375	1,762,500	02/08/2010	02/01/2020
88947E-AK-6	TOLL BROTHERS FINANCE CORP			1,2	3FE	1,422,972	100.7500	1,433,673	1,423,000	1,423,177		177			5.875	5.871	FA	31,583	83,601	01/31/2012	02/15/2022
88947E-AS-9	TOLL BROTHERS FINANCE CORP			1,2	3FE	1,053,224	90.7500	948,338	1,045,000	1,052,124		(722)			4.875	4.769	MS	15,000	50,944	06/07/2017	03/15/2027
89148B-D*-9	TORTOISE MLP FUND, INC.				1FE	10,000,000	102.1169	10,211,690	10,000,000	10,000,000					3.720	3.719	AO	76,467	372,000	03/26/2014	04/17/2021
891490-AS-3	TOSCO CORPORATION				1FE	10,030,150	138.3523	13,835,230	10,000,000	10,028,300		405			7.900	7.874	JJ	395,000	790,000	08/15/1997	01/01/2047
89152U-AH-5	TOTAL CAPITAL SA		C	1	1FE	10,032,500	101.5000	10,150,000	10,000,000	10,032,424		(76)			3.883	3.843	AO	86,289		12/21/2018	10/11/2028
89153U-AF-8	TOTAL CAPITAL CANADA LTD		C	1	1FE	19,323,321	97.3254	19,465,080	20,000,000	19,664,266		68,005			2.750	3.150	JJ	253,611	550,000	02/01/2017	07/15/2023
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA		C	1	1FE	63,312,600	101.5554	64,183,013	63,200,000	63,288,242		(16,352)			3.700	3.668	JJ	1,078,262	2,338,400	10/14/2014	01/15/2024
892331-AC-3	TOYOTA MOTOR CORP		C		1FE	13,000,000	100.1088	13,014,144	13,000,000	13,000,000					3.419	3.419	JJ	198,777		07/10/2018	07/20/2023
89236T-DW-2	TOYOTA MOTOR CREDIT CORP		C	1	1FE	34,000,594	97.0630	32,888,827	33,884,000	33,976,403		(15,244)			2.900	2.844	AO	201,986	982,636	05/24/2017	04/17/2024
89236T-EW-1	TOYOTA MOTOR CREDIT CORP		C	1	1FE	21,939,997	99.4156	21,864,473	21,993,000	21,944,903		4,906			3.400	3.439	AO	159,938	375,958	04/10/2018	04/14/2025
89236T-FN-0	TOYOTA MOTOR CREDIT CORP		C	1	1FE	7,485,300	100.2509	7,518,818	7,500,000	7,486,073		773			3.450	3.493	MS	72,594		09/17/2018	09/20/2023
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO			1,2	2FE	19,965,240	99.6526	19,432,257	19,500,000	19,808,631		(44,168)			3.850	3.560	JD	62,563	750,750	04/23/2015	06/01/2025
893526-8Y-2	TRANSCANADA PIPELINES LTD		C	1	2FE	18,648,938	100.1251	15,554,434	15,535,000	15,551,462		(427,786)			7.125	4.282	JJ	510,389	1,106,869	01/19/2012	01/15/2019
893526-BY-8	TRANSCANADA PIPELINES LIMITED		C		2FE	16,391,970	111.7169	17,148,544	15,350,000	15,535,730		(75,277)			9.875	9.197	JJ	757,906	1,515,813	06/30/1994	01/01/2021
893526-DK-6	TRANSCANADA PIPELINES LTD		C	1	1FE	10,399,200	100.6005	10,060,050	10,000,000	10,080,237		(43,684)			3.800	3.323	AO	95,000	380,000	10/25/2010	10/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and 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
893526-DM-2	TRANSCANADA PIPELINES LTD		C	1	1FE	12,911,210	96.2028	12,506,364	13,000,000	12,963,357		9,778			2.500	2.583	FA	135,417	325,000	04/22/2013	08/01/2022
89352H-AB-5	TRANSCANADA PIPELINES LTD		C	1	2FE	3,275,641	106.3738	2,871,029	2,699,000	3,237,833		(20,778)			5.850	4.207	MS	46,490	157,892	02/23/2017	03/15/2036
89352H-AL-3	TRANSCANADA PIPELINES LTD		C	1,2	1FE	5,481,470	97.8968	4,747,995	4,850,000	5,454,992		(13,849)			5.000	4.178	AO	50,521	242,500	01/17/2017	10/16/2043
89352H-AM-1	TRANSCANADA PIPELINES LTD		C	1,2	2FE	16,964,630	95.6245	15,136,402	15,829,000	16,879,933		(49,932)			4.625	4.028	MS	244,030	732,091	11/07/2017	03/01/2034
89352H-AT-6	TRANSCANADA PIPELINES LTD		C	1,2	1FE	23,810,017	103.3872	22,145,538	21,420,000	23,383,316		(253,494)			4.875	3.354	JJ	481,504	1,044,225	05/31/2017	01/15/2026
89352H-AW-9	TRANSCANADA PIPELINES LTD		C	1,2	1FE	24,652,957	99.0236	24,775,705	25,020,000	24,660,792		7,835			4.250	4.439	MN	135,873	555,305	10/10/2018	05/15/2028
89352H-AZ-2	TRANSCANADA PIPELINES LTD		C	1,2	1FE	17,252,944	99.9863	17,297,630	17,300,000	17,252,920		(24)			5.100	5.118	MS	193,616		10/10/2018	03/15/2049
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2FE	7,206,137	91.9020	7,049,802	7,671,000	7,224,843		10,659			4.450	4.867	FA	142,233	341,360	03/07/2017	08/01/2042
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2FE	11,923,514	98.1726	11,764,023	11,983,000	11,927,568		4,053			4.000	4.061	MS	141,133	239,660	03/15/2018	03/15/2028
893647-AX-5	TRANSDIGM INC			1,2	4FE	1,551,113	97.1250	1,466,588	1,510,000	1,541,525		(3,699)			6.500	6.050	JJ	45,258	72,475	04/02/2018	07/15/2024
893647-BB-2	TRANSDIGM INC			1,2	4FE	1,267,100	93.1250	1,164,063	1,250,000	1,265,680		(1,205)			6.375	6.162	JD	3,542	55,781	06/14/2018	06/15/2026
89365D-AA-1	TRANSDIGM UK HOLDINGS PLC			1,2	4FE	396,960	95.5000	382,000	400,000	397,221		261			6.875	6.997	MN	3,514	14,285	05/02/2018	05/15/2026
89366L-AE-4	TRANSELEC SA		C	1,2	2FE	23,542,730	91.0556	21,398,066	23,500,000	23,536,072		(2,656)			3.875	3.856	JJ	427,488	910,625	07/12/2016	01/12/2029
893800-AA-0	TRANSOCEAN GUARDIAN LTD			1,2	4FE	648,346	95.7500	628,120	656,000	648,674		327			5.875	6.135	JJ	17,985		11/28/2018	01/15/2024
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD		C	1,2	4FE	416,685	99.5000	398,000	400,000	416,278		(407)			7.750	6.371	AO	6,544	8,561	12/14/2018	10/15/2024
893829-AA-9	TRANSOCEAN PROTEUS LTD		C	1,2	4FE	335,300	97.0000	318,160	328,000	335,450		152			6.250	5.616	JD	1,708	16,350	07/02/2018	12/01/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD		C	1,2	4FE	383,119	96.5000	371,525	385,000	383,227		108			6.125	6.211	FA	10,546		07/24/2018	08/01/2025
893830-BF-5	TRANSOCEAN INC		C	1,2	4FE	1,000,000	87.5000	875,000	1,000,000	1,000,000					7.500	7.492	JJ	34,583	55,833	10/04/2017	01/15/2026
893830-BK-4	TRANSOCEAN INC		C	1,2	4FE	500,000	87.5000	437,500	500,000	500,000					7.250	7.250	MN	6,646		10/22/2018	11/01/2025
89407#-AF-5	TRANSWESTERN PIPELINE COMPANY,				2	12,500,000	102.2832	12,785,400	12,500,000	12,500,000					5.360	5.358	N/A	40,944	670,000	11/13/2009	12/09/2020
896047-AH-0	TRIBUNE MEDIA CO			1,2	4FE	609,000	100.3750	602,250	600,000	608,225		(775)			5.875	5.444	JJ	16,254		08/09/2018	07/15/2022
897051-AA-6	TRONOX INC			1,2	4FE	1,860,302	83.2500	1,548,450	1,860,000	1,860,389		87			6.500	6.496	AO	25,523	63,473	08/13/2018	04/15/2026
89705P-AA-3	TRONOX FINANCE PLC			1,2	4FE	1,087,294	81.0000	882,900	1,090,000	1,087,444		150			5.750	5.790	AO	15,669	61,525	07/18/2018	10/01/2025
899042-AA-3	TUFTS MEDICAL CENTER INC			1	2FE	8,811,000	103.8914	9,153,871	8,811,000	8,811,000					5.373	5.373	JJ	541,169	538,414	08/07/2013	01/01/2023
899042-AB-1	TUFTS MEDICAL CENTER INC			1	2FE	14,398,000	112.7457	16,233,126	14,398,000	14,398,000					6.323	6.323	JJ	455,193	910,386	08/07/2013	01/01/2028
90131H-AE-5	21ST CENTURY FOX AMERICA INC			1,2	2FE	7,369,126	100.1943	7,094,758	7,081,000	7,319,703		(39,616)			3.700	3.025	MS	77,144	261,997	09/28/2017	09/15/2024
90131H-AU-9	21ST CENTURY FOX AMERICA INC				2FE	1,898,083	117.8223	2,061,890	1,750,000	1,845,603		(15,238)			7.750	6.471	FA	56,510	135,625	04/06/2015	02/01/2024
90131H-BR-5	21ST CENTURY FOX AMERICA INC				2FE	7,659,038	147.0945	12,282,391	8,350,000	7,682,258		8,394			7.750	8.503	JD	53,927	647,125	04/06/2015	12/01/2045
90131H-BT-1	21ST CENTURY FOX AMERICA INC				2FE	10,290,666	172.0811	18,068,516	10,500,000	10,294,686		3,959			8.250	8.415	AO	178,063	866,250	04/17/2015	10/17/2096
90131H-CB-9	21ST CENTURY FOX AMERICA INC			1,2	2FE	22,771,621	98.1896	22,730,892	23,150,000	22,831,824		35,040			3.375	3.576	MN	99,834	781,313	04/06/2017	11/15/2026
90131H-CD-5	21ST CENTURY FOX AMERICA INC			1,2	2FE	21,314,570	107.2515	23,030,115	21,473,000	21,321,470		4,086			4.750	4.796	MN	130,329	1,019,968	04/06/2017	11/15/2046
902120-AD-6	TYCO LABORATORIES, INC.		C		4	8,813,240	111.0977	8,887,816	8,000,000	8,222,251		(51,868)			9.500	8.520	MN	126,667	760,000	05/11/1995	05/01/2022
902133-AM-9	TYCO ELECTRONICS GROUP SA		C	1,2	1FE	24,658,592	99.6763	24,694,803	24,775,000	24,745,958		5,109			3.500	3.524	FA	356,485	867,125	11/24/2015	02/03/2022
902133-AR-8	TYCO ELECTRONICS GROUP SA		C	1,2	1FE	3,984,560	97.4621	3,898,484	4,000,000	3,990,801		1,550			3.450	3.496	FA	57,500	138,000	07/28/2014	08/01/2024
902674-XK-1	UBS AG (LONDON BRANCH)		C	2	1FE	6,211,647	98.2732	6,211,849	6,321,000	6,241,283		29,637			2.450	3.134	JD	12,905	155,295	04/04/2018	12/01/2020
90320W-AA-1	UNIVERSITY OF PITTSBURGH MEDICAL CENTER			1	1FE	30,000,000	100.7436	30,223,080	30,000,000	30,000,000					3.853	3.853	JD	51,373	1,155,900	11/23/2011	12/15/2021
903293-BE-7	USG CORP			1,2	3FE	771,628	100.6250	769,781	765,000	771,261		(366)			4.875	4.756	JD	3,108	37,294	05/17/2018	06/01/2027
90331H-NV-1	US BANK NA			2	1FE	19,980,000	99.9035	19,980,700	20,000,000	19,981,619		1,619			3.400	3.422	JJ	296,556		07/19/2018	07/24/2023
90331H-NX-7	US BANK NA			2	1FE	8,038,480	100.8868	8,070,944	8,000,000	8,038,200		(280)			3.450	3.269	MN	34,500		12/20/2018	11/16/2021
903638-AA-8	USTA NATIONAL TENNIS CENTER IN				1FE	3,490,953	97.9215	3,418,394	3,490,953	3,490,953					3.110	3.108	SEP	52,173	115,758	06/11/2014	09/08/2024
90400G-AB-7	ULTRA RESOURCES INC			1,2	5FE	1,044,139	31.0000	325,500	1,050,000	1,045,297		747			7.125	7.214	AO	15,794	74,813	04/07/2017	04/15/2025
904764-AK-3	UNILEVER CAPITAL CORP		C	1	1FE	3,429,168	100.1507	3,118,693	3,114,000	3,119,154		(41,530)			4.800	3.423	FA	56,467	149,472	07/19/2010	02/15/2019
904764-AS-6	UNILEVER CAPITAL CORP		C	1	1FE	9,810,078	97.3725	9,392,551	9,646,000	9,789,107		(19,413)			3.100	2.851	JJ	125,425	299,026	11/28/2017	07/30/2025
904764-AU-1	UNILEVER CAPITAL CORP		C	1	1FE	7,267,154	89.5954	7,032,343	7,849,000	7,339,852		59,425			2.000	2.962	JJ	66,717	156,980	10/05/2017	07/28/2026
904764-AX-5	UNILEVER CAPITAL CORP		C	1,2	1FE	44,515,897	95.9885	43,146,831	44,950,000	44,611,964		58,982			2.600	2.752	MN	181,798	1,168,700	05/30/2017	05/05/2024
904764-AY-3	UNILEVER CAPITAL CORP		C	1,2	1FE	4,964,150	94.6842	4,734,210	5,000,000	4,968,929		3,373			2.900	2.985	MN	22,556	145,000	08/03/2017	05/05/2027
904764-BB-2	UNILEVER CAPITAL CORP		C	1,2	1FE	20,833,338	99.2248	20,815,379	20,978,000	20,847,757		14,419			3.375	3.487	MS	194,702	354,004	04/03/2018	03/22/2025
904764-BC-0	UNILEVER CAPITAL CORP		C	1,2	1FE	22,625,428	98.4357	22,604,774	22,964,000	22,644,452		19,024			3.500	3.679	MS	221,029	401,870	09/14/2018	03/22/2028
907818-DB-1	UNION PACIFIC CORP			1	1FE	12,468,700	100.1806	11,019,866	11,000,000	11,007,336		(189,363)			7.875	6.069	JJ	399,438	866,250	01/29/2009	01/15/2019
907818-DD-7	UNION PACIFIC CORP			1	1FE	17,476,210	103.3803	16,540,848	16,000,000	16,205,455		(173,091)			6.125	4.934	FA	370,222	980,000	03/10/2010	02/15/2020
907818-DZ-8	UNION PACIFIC CORP			1,2	1FE	2,953,273	94.8002	2,700,858	2,849,000	2,951,330		(1,944)			4.150	3.926	JJ	54,519	59,117	02/15/2018	01/15/2045
907818-EB-0	UNION PACIFIC CORP			1,2	1FE	4,964,750	88.0548	4,402,740	5,000,000	4,969,959		1,480			3.375	3.424	FA	70,313	168,750	04/01/2015	02/01/2035
907818-EH-7	UNION PACIFIC CORP			1,2	1FE	2,129,894	92.4494	2,069,942	2,239,000	2,140,471		10,578			2.750	3.448	MS	20,524	61,573	02/16/2018	03/01/2026
907818-EN-4	UNION PACIFIC CORP			1,2	1FE	11,599,855	92.3308	10,856,255	11,758,000	11,605,509		3,479			4.000	4.078	AO	99,290	470,320	03/29/2017	04/15/2047
909218-AB-5	UNIT CORP			1,2	3FE	694,556	91.5000	640,500	700,000	698,192		732			6.625	6.744	MN	5,926	46,375	01/04/2013	05/15/2021
910047-AJ-8	UNITED CONTINENTAL HOLDINGS INC			1	3FE	500,000	97.0590	485,295	500,000	500,000					4.250	4.249	AO	5,313	21,368	09/27/2017	10/01/2022
911308-AA-2	UNITED PARCEL SERVICE OF AMERICA, INC.				1FE	8,871,064	106.1549	7,186,687	6,770,000	7,000,036		(173,386)			8.375	5.511	AO	141,747	566,988	02/02/2004	04/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
911312-AK-2	UNITED PARCEL SERVICE INC			1	1FE	37,473,375	100.6001	37,725,038	37,500,000	37,499,803		3,820			5.125	5.127	AO	480,469	1,921,875	03/19/2009	04/01/2019
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1FE	26,831,387	96.0528	26,019,743	27,089,000	26,849,961		17,726			2.800	2.964	MN	96,918	677,484	08/29/2018	11/15/2024
911312-BM-7	UNITED PARCEL SERVICE INC			1,2	1FE	9,956,400	95.0173	9,501,730	10,000,000	9,960,920		4,026			3.050	3.101	MN	38,972	305,847	11/09/2017	11/15/2027
911312-BN-5	UNITED PARCEL SERVICE INC			1,2	1FE	2,180,190	89.8111	2,062,063	2,296,000	2,181,997		1,807			3.750	4.043	MN	11,002	86,339	03/05/2018	11/15/2047
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC			1,2	3FE	1,487,985	94.0000	1,410,000	1,500,000	1,490,888		1,164			5.500	5.612	JJ	38,042	82,500	06/06/2016	07/15/2025
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3FE	1,670,363	95.0000	1,586,500	1,670,000	1,670,714		269			5.875	5.875	MS	28,889	98,113	02/22/2017	09/15/2026
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC			1,2	3FE	1,612,275	92.7500	1,493,275	1,610,000	1,611,897		(124)			5.500	5.482	FA	33,452	88,550	03/22/2017	05/15/2027
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3FE	1,242,419	87.7500	1,123,200	1,280,000	1,244,047		1,628			4.875	5.267	JJ	28,773	41,001	06/14/2018	01/15/2028
911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC			1,2	3FE	1,285,000	98.5000	1,265,725	1,285,000	1,285,000					6.500	6.497	JD	14,153		10/24/2018	12/15/2026
91159H-HG-8	U.S. BANCORP			2	1FE	15,108,600	101.0473	15,157,095	15,000,000	15,103,555		(5,045)			3.700	3.548	JJ	232,792		09/14/2018	01/30/2024
91159H-HR-4	U.S. BANCORP			2	1FE	21,292,503	95.8737	21,049,071	21,955,000	21,342,967		50,464			3.150	3.539	AO	122,948	691,583	04/10/2018	04/27/2027
912920-AG-0	QWEST CORP			2	3FE	7,829,088	92.2500	8,071,875	8,750,000	7,940,064		12,856			7.125	7.986	MN	79,661	623,438	09/15/2000	11/15/2043
913017-BA-6	UNITED TECHNOLOGIES CORPORATION			1	2FE	9,662,418	125.7192	12,414,771	9,875,000	9,743,325		10,384			7.500	7.681	MS	218,073	740,625	05/15/2000	09/15/2029
913017-BR-9	UNITED TECHNOLOGIES CORP			1	2FE	9,950,100	101.1642	10,116,420	10,000,000	9,992,847		5,931			4.500	4.558	AO	95,000	450,000	02/23/2010	04/15/2020
913017-BT-5	UNITED TECHNOLOGIES CORP			1	2FE	11,831,210	94.7312	10,420,432	11,000,000	11,778,742		(19,529)			4.500	4.027	JD	41,250	495,000	05/02/2016	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP			1,2	2FE	18,574,697	89.7825	16,699,545	18,600,000	18,577,679		1,861			4.150	4.157	MN	98,632	771,900	05/13/2015	05/15/2045
91324P-BN-1	UNITEDHEALTH GROUP INC			1,2	1FE	10,000,253	119.0797	9,977,688	8,379,000	9,988,426		(11,826)			5.700	4.312	AO	100,827	238,802	09/26/2018	10/15/2040
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1FE	8,462,980	100.9372	8,126,454	8,051,000	8,413,467		(49,123)			3.750	2.987	JJ	139,215	301,913	01/05/2018	07/15/2025
91324P-CR-1	UNITEDHEALTH GROUP INC			1	1FE	5,749,154	105.9367	5,694,098	5,375,000	5,747,687		(1,467)			4.750	4.309	JJ	117,727		10/02/2018	07/15/2045
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1FE	14,032,528	96.9039	13,815,589	14,257,000	14,053,115		20,588			3.100	3.323	MS	130,135	441,967	03/02/2018	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1FE	7,173,927	99.0459	7,175,875	7,245,000	7,176,711		2,784			3.450	3.586	JJ	115,256		08/20/2018	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1FE	6,612,372	99.0950	6,766,207	6,828,000	6,624,373		12,001			3.375	3.798	AO	48,650	115,223	06/06/2018	04/15/2027
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1FE	14,974,200	101.0954	15,164,310	15,000,000	14,975,438		1,238			3.850	3.871	JD	25,667	282,333	06/14/2018	06/15/2028
91359P-AJ-9	UNIVERSAL HOSPITAL SERVICES INC			1,2	4FE	2,781,375	99.5000	3,034,750	3,050,000	2,924,564		62,492			7.625	10.396	FA	87,857	232,563	02/16/2016	08/15/2020
914906-AS-1	UNIVISION COMMUNICATIONS INC			1,2	4FE	3,678,364	87.5000	3,272,500	3,740,000	3,691,761		6,882			5.125	5.374	FA	72,411	191,675	03/31/2017	02/15/2025
918005-AT-6	KCP&L GREATER MISSOURI OPERATIONS CO			1	2FE	750,000	109.7299	1,097,299	1,000,000	921,393		22,291			8.270	11.569	MN	10,567	82,700	03/31/1999	11/15/2021
91831A-AB-7	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C		2	4FE	3,354,658	92.2500	3,468,600	3,760,000	3,478,996		50,428			5.875	7.885	MN	28,226	220,900	02/29/2016	05/15/2023
91832V-AA-2	VOC ESCROW LTD			1,2	3FE	2,085,000	92.6250	1,931,231	2,085,000	2,085,000					5.000	5.000	N/A	39,383	55,021	02/05/2018	02/15/2028
91911K-AJ-1	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C		1,2	3FE	206,550	100.8750	206,794	205,000	206,009		(263)			6.500	6.323	MS	3,923	13,325	03/10/2017	03/15/2022
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C		1,2	3FE	469,753	101.2500	470,813	465,000	468,585		(513)			7.000	6.818	MS	9,584	32,550	03/10/2017	03/15/2024
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C		1,2	3FE	1,000,000	93.2500	932,500	1,000,000	1,000,000					5.500	5.498	MN	9,167	57,139	11/14/2017	11/01/2025
91911X-AW-4	VALEANT PHARMACEUTICALS INTERNATIONAL	C		1,2	4FE	500,000	96.7500	483,750	500,000	500,000					8.500	8.497	JJ	17,826	7,083	05/17/2018	01/31/2027
92047W-AC-5	VALVOLINE INC			1,2	3FE	2,000,000	97.6250	1,952,500	2,000,000	2,000,000					5.500	5.499	JJ	50,722	110,000	12/22/2017	07/15/2024
92211W-AA-9	VANTIV LLC			1,2	4FE	784,500	91.0000	732,550	805,000	786,134		1,634			4.375	4.778	MN	4,500	28,197	05/11/2018	11/15/2025
92241T-AG-7	VEDANTA RESOURCES PLC	C			4FE	1,062,000	99.0000	1,782,000	1,800,000	1,358,212		127,538			8.250	21.797	JD	9,900	148,500	05/26/2011	06/07/2021
92241T-AH-5	VEDANTA RESOURCES PLC	C		1	4FE	1,250,000	100.0010	1,250,013	1,250,000	1,250,000					6.000	5.828	JD	43,333	37,500	05/22/2013	01/31/2019
9226AP-AA-3	VENATOR FINANCE S A RL			1,2	4FE	790,000	79.0000	790,000	1,000,000	790,000			210,000		5.750	10.232	JJ	26,514	57,660	06/29/2017	07/15/2025
92343V-BR-4	VERIZON COMMUNICATIONS INC			1	2FE	21,088,882	106.5031	20,981,111	19,700,000	20,451,053		(142,318)			5.150	4.241	MS	298,729	1,014,550	04/10/2014	09/15/2023
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2FE	4,721,259	96.2316	4,840,449	5,030,000	4,753,990		11,654			4.400	4.902	MN	36,887	221,320	01/11/2016	11/01/2034
92343V-CR-3	VERIZON COMMUNICATIONS INC			1,2	2FE	5,159,450	98.7441	4,937,205	5,000,000	5,101,481		(16,281)			3.500	3.102	MN	29,167	175,000	04/16/2015	11/01/2024
92344X-AB-5	VERIZON NEW YORK INC.			1	1FE	2,962,860	122.3402	3,670,206	3,000,000	2,974,963		2,020			7.375	7.474	AO	55,313	221,250	03/25/2002	04/01/2032
92532W-AA-1	VERSUM MATERIALS INC			1,2	3FE	1,621,708	99.0000	1,564,200	1,580,000	1,616,396		(185)			5.500	5.349	MS	25,587	86,900	03/22/2017	09/30/2024
925524-AH-3	VIACOM INC.			1	2FE	5,699,383	126.5351	6,010,417	4,750,000	5,359,160		(34,054)			7.875	6.298	JJ	156,898	374,063	08/23/2004	07/30/2030
92553P-AT-9	VIACOM INC (NEW)			1,2	2FE	31,959,910	98.8870	30,654,970	31,000,000	31,504,599		(101,844)			4.250	3.846	MS	439,167	1,317,500	04/04/2014	09/01/2023
92553P-AX-0	VIACOM INC			1,2	2FE	60,185,360	98.0570	58,932,257	60,100,000	60,150,632		(7,027)			3.875	3.855	AO	582,219	2,328,875	05/02/2014	04/01/2024
92660F-AK-0	VIDEOTRON LTD	C		1,2	3FE	1,000,000	95.0000	950,000	1,000,000	1,000,000					5.125	5.124	AO	10,819	51,250	03/31/2017	04/15/2027
92676X-AC-1	VIKING CRUISES LTD	C		1,2	4FE	417,000	98.5000	410,745	417,000	417,000					6.250	6.248	MN	3,330	27,105	05/05/2015	05/15/2025
92676X-AD-9	VIKING CRUISES LTD	C		1,2	4FE	507,500	93.2500	466,250	500,000	506,880		(521)			5.875	5.671	MS	8,649	29,592	11/07/2017	09/15/2027
927375-AA-3	VINE OIL & GAS LP			1,2	5FE	1,600,694	78.0000	1,267,500	1,625,000	1,605,266		3,979			8.750	9.098	AO	30,017	141,003	12/05/2017	04/15/2023
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC	C		1,2	3FE	1,940,000	91.3750	1,827,500	2,000,000	1,953,808		6,273			5.250	5.652	JJ	48,417	105,000	06/24/2016	01/15/2026
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO			1	2FE	9,715,112	120.2816	11,717,833	9,742,000	9,722,417		2,540			6.000	6.018	MN	74,689	584,520	05/14/2007	05/15/2037
927804-FK-5	VIRGINIA ELECTRIC AND POWER CO			1,2	2FE	1,995,180	98.9082	1,978,164	2,000,000	1,998,425		541			2.950	2.977	JJ	27,206	59,000	01/09/2012	01/15/2022
927804-FN-9	VIRGINIA ELECTRIC AND POWER CO			1,2	2FE	10,065,050	97.6219	9,762,190	10,000,000	10,050,449		(11,922)			2.750	2.613	MS	80,972	275,000	09/18/2017	03/15/2023
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	2FE	10,441,245	104.1824	9,509,769	9,128,000	10,399,943		(31,406)			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	1FE	3,982,396	97.1874	3,742,687	3,851,000	3,980,121		(2,275)			4.200	3.991	MN	20,667	161,742	02/16/2018	05/15/2045
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	4,332,674	94.8297	3,883,276	4,095,000	4,327,451		(4,545)			4.000	3.669	MN	20,930	163,800	11/07/2017	11/15/2046
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	20,175,100	97.7523	19,550,460	20,000,000	20,150,763		(15,906)			3.500	3.390	MS	206,111	700,000	06/12/2017	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	2,888,942	91.7868	2,651,721	2,889,000	2,889,188		208			3.800	3.799	MS	32,325	110,392	10/05/2017	09/15/2047
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	4,961,807	104.8340	5,231,217	4,990,000	4,961,852		45			4.600	4.635	JD	21,041		11/26/2018	12/01/2048
92826C-AD-4	VISA INC			1,2	1FE	39,957,494	98.2346	39,707,408	40,421,000	39,976,381		21,399			3.150	3.325	JD	60,126	1,115,762	10/10/2018	12/14/2025
92826C-AF-9	VISA INC			1,2	1FE	13,699,368	102.9153	13,470,584	13,089,000	13,695,356		(4,012)			4.300	4.014	JD	26,578	209,754	12/17/2018	12/14/2045
92826C-AH-5	VISA INC			1,2	1FE	17,850,019	94.5484	17,003,584	17,984,000	17,866,050		12,413			2.750	2.835	MS	145,620	500,055	09/06/2017	09/15/2027
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC			1,2	3FE	380,000	96.0000	364,800	380,000	380,000					5.500	5.500	MS	7,489		08/07/2018	09/01/2026
92857W-AV-2	VODAFONE GROUP PLC		C	1	2FE	8,803,450	102.1877	8,685,955	8,500,000	8,580,000		(33,802)			4.375	3.925	MS	108,464	371,875	07/20/2011	03/16/2021
92857W-BH-2	VODAFONE GROUP PLC		C	1	2FE	9,865,100	98.5490	9,854,900	10,000,000	9,871,440		6,340			3.750	4.034	JJ	219,792		10/03/2018	01/16/2024
92857W-BM-1	VODAFONE GROUP PLC		C	1	2FE	10,039,800	93.8735	9,387,350	10,000,000	10,040,393		593			5.250	5.223	MN	45,208	262,500	10/02/2018	05/30/2048
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		C	1	2FE	24,822,427	99.1248	24,751,463	24,970,000	24,826,044		3,617			4.250	4.383	MN	141,497		11/07/2018	11/13/2023
92890H-AB-8	WEA FINANCE LLC		C	1,2	1FE	10,978,000	99.6652	10,963,172	11,000,000	10,996,820		4,667			2.700	2.742	MS	85,800	297,000	09/10/2014	09/17/2019
92890H-AC-6	WEA FINANCE LLC		C	1,2	1FE	35,990,880	99.2283	35,722,188	36,000,000	35,995,682		2,078			3.750	3.752	MS	390,000	1,350,000	09/26/2014	09/17/2024
92928Q-AD-0	WEA FINANCE LLC		C	1,2	1FE	18,458,888	98.7889	18,631,587	18,860,000	18,460,936		2,048			4.625	4.758	MS	244,722		09/25/2018	09/20/2048
92933B-AK-0	WMG ACQUISITION CORP			1,2	4FE	266,681	97.7500	259,038	265,000	266,047		(195)			5.000	4.902	FA	5,521	13,250	07/28/2016	08/01/2023
92933B-AM-6	WMG ACQUISITION CORP			1,2	4FE	2,969,938	95.7500	2,834,200	2,960,000	2,967,369		(924)			4.875	4.825	MN	24,050	144,300	11/08/2016	11/01/2024
92933B-AP-9	WMG ACQUISITION CORP			1,2	4FE	24,750	95.5000	23,875	25,000	24,766		16			5.500	5.658	AO	290	806	07/10/2018	04/15/2026
931142-CB-7	WAL MART STORES INC				1FE	24,763,505	114.9619	28,165,666	24,500,000	24,713,859		(6,188)			5.250	5.171	MS	428,750	1,286,250	05/23/2011	09/01/2035
931142-CZ-4	WAL MART STORES INC				1FE	14,815,600	100.8220	15,123,300	15,000,000	14,962,035		20,522			3.250	3.395	AO	89,375	487,500	10/27/2010	10/25/2020
931142-DU-4	WAL-MART STORES INC			1,2	1FE	9,481,646	96.9731	9,566,396	9,865,000	9,490,567		8,921			2.350	3.384	JD	10,303	115,914	11/21/2018	12/15/2022
931142-EB-5	WALMART INC			1,2	1FE	15,012,212	99.3307	14,934,371	15,035,000	15,013,377		1,165			3.950	3.960	JD	4,949	298,591	07/09/2018	06/28/2038
931142-ED-1	WALMART INC			1,2	1FE	12,962,560	100.7997	13,103,961	13,000,000	12,964,993		2,433			3.550	3.597	JD	6,410	229,468	06/20/2018	06/26/2025
931422-AE-9	WALGREEN CO			1	2FE	12,612,965	100.0694	12,462,643	12,454,000	12,454,835		(21,534)			5.250	5.072	JJ	301,491	653,835	08/26/2010	01/15/2019
931422-AH-2	WALGREEN CO			1	2FE	42,925,295	97.2273	41,914,689	43,110,000	43,002,720		27,953			3.100	3.171	MS	393,499	1,336,410	02/01/2017	09/15/2022
931422-AK-5	WALGREEN CO			1	2FE	4,588,050	87.9305	4,396,525	5,000,000	4,590,773		2,723			4.400	4.992	MS	64,778		09/17/2018	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	23,261,030	91.9461	21,956,729	23,880,000	23,265,446		4,415			4.800	4.978	MN	136,912	573,120	09/27/2018	11/18/2044
931427-AF-5	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	5,474,150	99.4154	5,467,847	5,500,000	5,487,546		4,204			3.300	3.383	MN	21,679	181,500	09/01/2015	11/18/2021
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	10,328,800	98.4383	9,843,830	10,000,000	10,205,626		(32,371)			3.800	3.396	MN	45,389	380,000	01/06/2015	11/18/2024
93627C-AA-9	WARRIOR MET COAL INC			1,2	4FE	1,025,713	99.2500	1,002,425	1,010,000	1,023,564		(1,707)			8.000	7.707	MN	13,467	90,676	10/31/2017	11/01/2024
93936K-BK-4	WASHINGTON NATURAL GAS COMPANY				1FE	15,000,000	114.9034	17,235,510	15,000,000	15,000,000					7.150	7.149	JD	47,667	1,072,500	12/15/1995	12/19/2025
94107J-AA-1	WASTE PRO USA INC			1,2	4FE	605,000	92.2500	558,113	605,000	605,000					5.500	5.500	FA	12,571	17,932	02/01/2018	02/15/2026
947075-AE-7	WEATHERFORD INTERNATIONAL INC		C	1	5FE	243,883	51.5000	129,780	252,000	244,258		233			7.000	7.299	MS	5,194	17,640	05/03/2017	03/15/2038
94707V-AB-6	WEATHERFORD INTERNATIONAL LTD		C	1	5FE	797,724	51.5000	431,570	838,000	799,158		883			6.750	7.174	MS	16,655	56,565	06/02/2017	09/15/2040
94707V-AD-2	WEATHERFORD INTERNATIONAL LTD (BERMUDA)		C	1,2	5FE	161,975	50.5000	95,950	190,000	162,704		469			5.950	7.235	AO	2,387	11,305	06/02/2017	04/15/2042
94874R-AY-2	WEINGARTEN REALTY INVESTORS				2FE	5,458,250	110.1778	5,508,890	5,000,000	5,223,809		(22,491)			6.640	5.897	MS	97,756	332,000	01/23/2004	07/15/2026
94973V-AH-0	ANTHEM INC			1	2FE	38,015,225	113.5561	42,015,757	37,000,000	37,728,089		(23,315)			5.950	5.756	JD	97,844	2,201,500	05/18/2006	12/15/2034
94973V-AN-7	ANTHEM INC			1	2FE	2,868,615	119.2731	3,478,004	2,916,000	2,878,273		1,576			6.375	6.496	JD	8,262	185,895	07/13/2007	06/15/2037
94974B-GH-7	WELLS FARGO & CO				1FE	30,338,330	94.3952	28,733,899	30,440,000	30,374,659		10,238			3.000	3.039	FA	334,840	913,200	02/19/2015	02/19/2025
958102-AM-7	WESTERN DIGITAL CORP			1,2	3FE	750,000	86.7500	650,625	750,000	750,000					4.750	4.750	FA	13,458	18,010	02/13/2018	02/15/2026
958254-AK-0	WESTERN GAS PARTNERS LP			1,2	2FE	5,746,980	94.8704	5,692,224	6,000,000	5,748,087		1,107			4.750	5.312	FA	112,417		12/12/2018	08/15/2028
961548-AL-8	WESTVACO CORPORATION				2FE	9,834,500	108.4614	10,846,140	10,000,000	9,978,658		15,851			9.750	9.908	JD	43,333	975,000	08/17/1990	06/15/2020
961548-AQ-7	WESTVACO CORPORATION				2FE	122,857	101.9218	115,172	113,000	117,242		(1,151)			7.650	6.336	MS	2,545	10,815	01/29/1999	03/15/2027
961548-AV-6	WESTVACO CORPORATION				2FE	12,145,014	127.3602	12,906,683	10,134,000	11,385,307		(73,161)			8.200	6.606	JJ	383,178	830,988	05/28/2003	01/15/2030
961548-AY-0	WESTVACO CORPORATION			1	2FE	8,280,766	127.4935	11,028,188	8,650,000	8,376,408		14,951			7.950	8.369	FA	259,788	687,675	02/14/2005	02/15/2031
96188#-AA-6	WETT HOLDINGS LLC				2FE	5,102,222	100.5654	5,131,070	5,102,222	5,102,222					4.310	4.310	N/A	611	276,538	12/04/2014	12/18/2024
962166-AS-3	WEYERHAEUSER COMPANY				2FE	16,082,260	110.9521	18,001,978	16,225,000	16,183,135		10,890			7.125	7.192	JJ	533,059	1,156,031	03/03/1998	07/15/2023
962166-AT-1	WEYERHAEUSER CO				2FE	2,137,160	122.7577	2,455,154	2,000,000	2,061,403		(7,636)			8.500	7.844	JJ	78,389	170,000	07/31/2003	01/15/2025
962166-AW-4	WEYERHAEUSER CO				2FE	17,786,835	116.6645	19,832,965	17,000,000	17,437,711		(33,689)			6.950	6.550	AO	295,375	1,181,500	09/08/2004	10/01/2027
962166-BT-0	WEYERHAEUSER CO			1	2FE	10,189,608	117.6993	10,357,538	8,800,000	9,788,240		(39,469)			6.875	5.746	JD	26,889	605,000	02/02/2005	12/15/2033
962178-AN-9	TRI POINTE HOMES INC			1	3FE	524,250	89.0000	445,000	500,000	518,097		(2,753)			5.875	5.106	JD	1,306	29,375	09/08/2016	06/15/2024
966387-BG-6	WHITING PETROLEUM CORP			1,2	4FE	1,578,839	85.5000	1,332,090	1,558,000	1,577,627		(1,212)			6.625	6.393	JJ	47,595	48,571	07/25/2018	01/15/2026
969133-AK-3	WEYERHAEUSER CO				2FE	14,650,860	122.2425	17,113,950	14,000,000	14,330,813		(31,222)			7.850	7.432	JJ	549,500	1,099,000	07/18/2002	07/01/2026
96926D-AH-3	WILLIAM LYON HOMES INC			1,2	4FE	1,532,491	99.5000	1,472,600	1,480,000	1,495,181		(17,047)			7.000	5.290	FA	39,138	103,600	12/09/2016	08/15/2022
969457-BU-3	WILLIAMS CO INC			1,2	2FE	42,488	97.4693	43,861	45,000	43,272		383			3.700	4.756	JJ	768	1,665	11/21/2016	01/15/2023
969457-BV-1	WILLIAMS COMPANIES INC			1,2	2FE	13,995,256	99.4602	13,596,209	13,670,000	14,003,386		2,227			5.750	5.546	JD	15,284	427,656	10/04/2018	06/24/2044
969457-BW-9	WILLIAMS COMPANIES INC			1,2	2FE	58,500	100.7161	60,430	60,000	58,871		182			4.550	4.946	JD	53	2,730	11/18/2016	06/24/2024
96949L-AC-9	WILLIAMS PARTNERS LP			1,2	2FE	6,532,794	92.9674	6,028,936	6,485,000	6,532,742		(52)			5.100	5.049	MS	97,383		10/02/2018	09/15/2045
96950F-AF-1	WILLIAMS PARTNERS LP			1	2FE	11,387,700	106.0485	10,604,850	10,000,000	11,378,173		(9,527)			6.300	5.220	AO	133,000	315,000	09/17/2018	04/15/2040

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
96950F-AM-6	WILLIAMS PARTNERS LP			1,2	2FE	33,332,825	98.9399	32,366,209	32,713,000	33,222,256		(94,805)			4.300	3.943	MS	457,164	680,647	11/28/2018	03/04/2024
96950G-AB-8	WILLIAMS SCOTSMAN INTERNATIONAL INC			1,2	4FE	405,000	96.2500	389,813	405,000	405,000					6.875	6.874	FA	11,215		07/31/2018	08/15/2023
976656-BL-1	WISCONSIN ELECTRIC POWER COMPANY				1FE	39,561,150	131.8133	55,361,586	42,000,000	39,582,238		10,713			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	2FE	38,050,937	97.3995	37,002,070	37,990,000	38,031,470		(5,517)			3.550	3.530	JD	59,940	1,348,645	08/03/2015	06/15/2025
97672*-AE-3	WISCONSIN MICHIGAN INVESTMENT CORPORATIO				2FE	6,771,000	115.6160	8,671,200	7,500,000	7,062,612		30,244			6.940	7.795	MN	66,508	520,500	01/19/2001	12/01/2028
98212B-AD-5	WPX ENERGY INC			1,2	4FE	207,235	97.0000	210,490	217,000	211,239		1,697			6.000	6.984	JJ	6,004	13,020	06/23/2016	01/15/2022
98212B-AE-3	WPX ENERGY INC			1,2	4FE	288,000	90.5000	271,500	300,000	290,312		1,427			5.250	5.926	MS	4,638	15,750	05/05/2017	09/15/2024
98212B-AG-8	WPX ENERGY INC			1,2	4FE	1,790,000	104.0000	1,861,600	1,790,000	1,790,000					8.250	8.247	FA	61,531	147,675	07/17/2015	08/01/2023
98212B-AH-6	WPX ENERGY INC			1,2	4FE	430,000	90.5000	389,150	430,000	430,000					5.750	5.750	JD	2,060	12,912	05/09/2018	06/01/2026
982526-AQ-8	WM WRIGLEY JR CO			1,2	1FE	10,319,634	99.9360	10,293,408	10,300,000	10,305,891		(2,991)			3.375	3.340	AO	67,594	357,925	03/24/2014	10/21/2020
983024-AG-5	WYETH			1	1FE	23,022,660	124.4772	27,384,984	22,000,000	22,743,038		(25,794)			6.500	6.152	FA	595,833	1,430,000	11/30/2004	02/01/2034
983024-AN-0	WYETH			1	1FE	9,535,100	119.7208	11,972,080	10,000,000	9,627,794		12,830			5.950	6.295	AO	148,750	595,000	08/29/2007	04/01/2037
98311A-AA-3	WYNDHAM HOTELS & RESORTS INC			1,2	3FE	1,000,000	96.0000	960,000	1,000,000	1,000,000					5.375	5.374	AO	11,347	27,174	03/29/2018	04/15/2026
983130-AV-7	WYNN LAS VEGAS LLC			1,2	4FE	171,450	93.5000	170,170	182,000	171,549		100			5.500	6.649	MS	3,337		12/21/2018	03/01/2025
983130-AX-3	WYNN LAS VEGAS LLC			1,2	4FE	1,637,126	88.1250	1,455,825	1,652,000	1,637,270		143			5.250	5.378	MN	11,082	79,406	11/30/2018	05/15/2027
98313R-AD-8	WYNN MACAU LTD			1,2	4FE	600,000	88.2500	529,500	600,000	600,000					5.500	5.498	AO	8,250	34,008	09/13/2017	10/01/2027
98389B-AR-1	XCEL ENERGY INC			1,2	2FE	25,480,445	97.7819	24,934,385	25,500,000	25,486,703		2,118			3.300	3.308	JD	70,125	841,500	05/28/2015	06/01/2025
98458P-AA-3	YALE UNIVERSITY			2	1FE	9,965,900	123.5000	12,350,000	10,000,000	9,969,511		3,221			7.375	7.397	AO	155,694	737,500	04/03/1996	04/15/2096
989194-AP-0	ZAYO GROUP LLC			1,2	4FE	1,577,740	89.0000	1,424,000	1,600,000	1,579,309		1,569			5.750	5.954	JJ	42,422	61,813	04/02/2018	01/15/2027
98954U-AB-9	ZIGGO BOND FINANCE BV		C	1,2	4FE	2,000,000	87.5000	1,750,000	2,000,000	2,000,000					6.000	5.999	JJ	55,333	120,000	09/16/2016	01/15/2027
B6398#-AD-3	ALIAXIS FINANCE		C		2	5,000,000	95.8664	4,793,320	5,000,000	5,000,000					4.260	4.260	N/A	93,483	213,000	07/01/2015	07/23/2025
C1465*-AK-9	CGI GROUP INC.		A		2	12,857,143	99.4435	12,785,593	12,857,143	12,857,143					3.740	3.739	N/A	145,593	500,893	07/31/2014	09/12/2024
C1465*-AL-7	CGI GROUP INC.		A		2	15,000,000	100.3070	15,046,050	15,000,000	15,000,000					4.060	4.059	N/A	184,392	609,000	07/31/2014	09/12/2024
C8318#-AA-1	SEASPAN MARINE CORPORATION				3	11,452,827	100.0000	10,470,054	10,470,054	10,470,054				(943,011)	4.960	4.959	N/A	168,777	464,195	02/26/2015	03/04/2025
C9716#-AA-7	WASTE CONNECTIONS, INC.				2FE	8,500,000	97.5969	8,295,737	8,500,000	8,500,000					2.390	2.390	JD	16,929	204,850	05/05/2016	06/01/2021
C9716#-AB-5	WASTE CONNECTIONS, INC.				2FE	10,500,000	96.3045	10,111,973	10,500,000	10,500,000					2.750	2.750	JD	24,063	290,850	05/05/2016	06/01/2023
EK3707-01-6	MIRABELA NICKEL LTD		C		6Z	42,107	33.5000	16,169	48,265	16,169	9,894				9.500	0.000	N/A			06/24/2015	06/24/2019
F2940H-FL-4	ELECTRICITE DE FRANCE SA		B		1FE	36,598,573	119.3850	27,292,748	22,861,120	25,897,567		(872,570)		(1,491,884)	6.875	3.236	DEC	86,121	1,562,447	04/17/2013	12/12/2022
F4113N-DY-2	ORANGE SA		B		2FE	16,564,581	118.8070	14,473,050	12,181,984	14,170,876		(288,013)		(867,087)	5.250	2.640	DEC	47,309	639,529	04/19/2016	12/05/2025
F6519#-AK-7	NEOPOST SA		D	5	2	19,000,000	100.0000	19,000,000	19,000,000	19,000,000					4.060	4.060	N/A	57,855	729,983	05/21/2014	09/04/2022
F98592-AB-8	WPP FINANCE SA		B		2FE	10,645,568	108.0480	7,568,546	7,004,800	7,399,921		(259,340)		(417,620)	6.375	3.178	NOV	68,513	458,635	10/17/2013	11/06/2020
F9876*-AA-4	YOPLAIT				2FE	15,065,050	104.2015	13,102,974	12,574,650	12,574,650				(634,150)	2.200	2.200	N/A	5,379	404,900	05/20/2014	06/24/2021
G0566*-AC-3	ARQIVA PP FINANCING PLC		B	5	2FE	28,927,200	100.0000	21,651,200	21,651,200	21,651,200				(1,345,550)	0.000	0.000	N/A		103,938	06/27/2014	06/29/2029
G0566V-AA-8	ARQIVA FINANCING PLC		B		2FE	16,088,546	102.5810	12,803,422	12,481,280	12,629,063		(129,788)		(766,679)	4.040	3.142	JD	1,393	780,774	01/06/2015	06/30/2035
G0753U-AB-1	HEATHROW FUNDING LTD		B	1	1FE	5,551,418	116.0750	3,695,828	3,184,000	3,568,454		(207,661)		(186,066)	9.200	3.547	MS	75,439	311,328	12/12/2013	03/29/2023
G0753U-AJ-4	HEATHROW FUNDING LTD		B	1	1FE	31,176,138	112.6910	24,159,270	21,438,509	23,391,194		(532,150)		(1,388,431)	5.225	2.851	FEB	982,060	1,236,435	04/25/2013	02/15/2025
G15632-AV-7	BRITISH SKY BROADCASTING GROUP PLC				2FE	9,063,082	110.8060	8,187,929	7,389,427	8,246,569		(61,109)		(755,405)	4.000	2.754	NOV	29,153	297,643	03/02/2018	11/26/2029
G2003*-AA-4	CAMPO PALOMAS FINANCE LIMITED		C		2FE	19,031,760	94.3800	17,962,175	19,031,760	19,031,760					5.330	5.408	MN	132,435	1,038,820	07/19/2017	11/15/2036
G2018Z-AP-6	CENTRICA PLC		B		2FE	15,788,488	113.9500	11,392,448	9,997,760	10,811,553		(315,345)		(607,296)	6.375	3.622	MAR	518,617	695,508	06/20/2014	03/10/2022
G2242#-AA-1	COATS GROUP FINANCE COMPANY LI		D		2	3,000,000	98.0885	2,942,655	3,000,000	3,000,000					3.880	3.880	N/A	8,083	116,400	11/08/2017	12/06/2024
G2242#-AB-9	COATS GROUP FINANCE COMPANY LI		D		2	4,500,000	95.5672	4,300,524	4,500,000	4,500,000					4.070	4.070	N/A	12,719	183,150	11/08/2017	12/06/2027
G2479P-2Y-0	COVENTRY BUILDING SOCIETY		B		1FE	13,181,905	112.7230	10,049,481	8,915,200	9,649,290		(223,811)		(567,529)	5.875	3.505	MS	137,453	558,097	01/30/2013	09/28/2022
G2479P-S5-5	COVENTRY BUILDING SOCIETY		B		1FE	3,734,922	103.5330	2,637,193	2,547,200	2,607,343		(93,596)		(147,387)	6.000	2.945	AO	32,330	165,243	11/13/2013	10/16/2019
G2656U-AB-5	CRH FINANCE UK PLC		B	1,2	2FE	15,762,868	109.2640	13,915,863	12,736,000	14,236,030		(116,202)		(1,410,637)	4.125	2.831	DEC	43,180	525,360	02/08/2018	12/02/2029
G2765*-AA-2	DIONYSUS AVIATION DESIGNATED A		D		2FE	15,000,000	95.1809	14,277,135	15,000,000	15,000,000					3.900	3.900	N/A	263,250	585,000	06/29/2017	07/19/2024
G2765*-AB-0	DIONYSUS AVIATION DESIGNATED A		D		2FE	15,000,000	94.6615	14,199,225	15,000,000	15,000,000					4.060	4.060	N/A	274,050	609,000	06/29/2017	07/19/2025
G2885Y-AF-1	GLCCUK 1C B1 - ABS		B	1	1FE	20,083,534	111.4381	14,405,648	12,927,040	13,957,344		(546,200)		(785,493)	6.907	3.167	MAR	672,133	984,639	11/12/2013	03/31/2021
G3028K-AA-8	EASTERN POWER NETWORKS PLC		B		1FE	17,763,400	108.1450	13,773,347	12,736,000	13,461,218		(301,136)		(802,282)	4.750	2.573	SEP	154,140	619,590	04/19/2013	09/30/2021
G3157J-AA-4	ENW CAPITAL FINANCE PLC		B		2FE	17,920,655	110.5840	13,098,100	11,844,480	12,653,951		(376,703)		(727,017)	6.125	3.312	JJ	323,309	771,272	11/15/2013	07/21/2021
G3257N-AC-0	EXPERIAN FINANCE PLC		B	1,2	1FE	15,891,471	104.6320	12,393,116	11,844,480	11,864,940		(7,974)		(735,733)	3.500	3.432	OCT	88,590	427,740	06/20/2014	10/15/2021
G3308S-AA-2	EVERSHOLT FUNDING PLC		B	1	2FE	13,356,294	107.4400	9,715,326	9,042,560	9,477,351		(274,539)		(544,168)	5.831	3.224	JD	43,456	539,712	10/25/2013	12/02/2020
G3309S-AA-1	EE FINANCE PLC		B		2FE	21,104,407	100.6220	16,147,175	16,047,360	16,077,175		(156,686)		(973,829)	4.375	3.558	MAR	536,652	777,318	12/12/2013	03/28/2019
G4157E-AB-1	GREAT ROLLING STOCK COMPANY LTD		B	1	2FE	16,097,158	106.7580	11,693,161	10,952,960	11,483,075		(408,734)		(649,529)	6.250	3.069	JJ	293,914	730,718	10/31/2014	07/27/2020
G4588#-BG-5	INTERMEDIATE CAPITAL GROUP PLC		B		2	4,873,500	102.6679	5,281,416	5,144,175	5,144,175				(259,425)	2.960	2.959	N/A	21,148	155,161	03/30/2015	05/11/2020
G4588#-BH-3	INTERMEDIATE CAPITAL GROUP PLC		B		2	4,873,500	105.5741	5,430,916	5,144,175	5,144,175				(259,425)	3.380	3.380	N/A	24,149	177,364	03/30/2015	05/11/2025
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC		C		2	8,000,000	97.7012	7,816,096	8,000,000	8,000,000					4.190	4.188	N/A	85,662	335,200	08/18/2016	09/29/2021
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC		C		2	10,000,000	95.9749	9,597,490	10,000,000	10,000,000					4.660	4.659	MS	119,089	466,000	08/18/2016	09/29/2024

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
G4929A-AA-8	INTULN 1 1 - CMBS		B	4	1FE	8,117,653	100.7542	6,416,027	6,368,000	6,488,237		(13,026)		(401,415)	3.875	3.632	MS	72,256	263,335	06/14/2013	03/17/2028
G4989@-AA-6	JACINTA SOLAR FARM FINANCE LIM		C		2FE	19,208,000	96.7300	18,579,899	19,208,000	19,208,000					5.563	5.562	MN	136,536	866,598	12/07/2017	05/15/2042
G5607D-AD-2	LONDON POWER NETWORKS LTD		B		1FE	5,741,301	112.9190	4,709,897	4,171,040	4,421,964		(65,069)		(266,464)	5.125	3.571	MAR	161,642	235,737	02/15/2013	03/31/2023
G5963#-AG-8	MEGGITT PLC		C		2	14,400,000	97.8321	14,087,822	14,400,000	14,400,000					3.310	3.310	N/A	231,700	476,640	04/06/2016	07/06/2023
G6097D-AJ-4	MIDLAND BANK PLC		B		1FE	11,643,273	117.2570	8,960,311	7,641,600	8,398,980		(188,269)		(492,339)	6.500	4.050	JUL	240,074	517,121	11/06/2012	07/07/2023
G62748-AA-9	WM MORRISON SUPERMARKETS PLC		B		2FE	8,533,085	110.2700	7,302,873	6,622,720	6,934,638		(66,970)		(424,238)	4.625	3.575	JD	20,196	311,832	03/01/2013	12/08/2023
G6374W-AE-7	NATIONAL GRID COMPANY PLC (THE)		B		2FE	4,505,816	118.7700	3,781,637	3,184,000	3,471,803		(60,600)		(208,303)	5.875	3.882	FEB	170,952	207,446	06/25/2013	02/02/2024
G63983-K9-3	NATIONWIDE BUILDING SOCIETY		B		2FE	12,920,202	108.6270	11,175,926	10,288,350	10,556,278		(180,276)		(519,703)	6.750	4.960	JUL	310,130	733,079	11/05/2012	07/22/2020
G6S17B-P6-7	NATIONWIDE BUILDING SOCIETY		B		1FE	12,771,737	103.4440	11,857,165	11,462,400	12,017,318		(34,156)		(720,263)	3.250	2.642	JAN	353,136		05/16/2018	01/20/2028
G71856-AA-9	PORTERBROOK RAIL FINANCE LTD		B		2FE	16,003,585	107.8680	11,539,978	10,698,240	11,339,439		(430,040)		(637,254)	6.500	3.050	AO	139,459	736,977	10/31/2014	10/20/2020
G7304*-AE-1	QUADGAS FINANCE PLC		B		2FE	29,898,840	101.0217	30,364,052	30,056,960	30,056,960				158,120	3.290	3.290	N/A	332,372	300,685	08/15/2018	12/20/2030
G7605#-AD-5	Roadster Finance DAC 3.11% due 12/05/203		B		2FE	8,844,810	97.1570	8,663,072	8,916,570	8,916,570				71,760	3.110	3.110	JD	20,028		11/26/2018	12/05/2036
G7885V-FQ-7	SSE PLC		B		2FE	5,239,336	106.4880	4,121,587	3,870,470	3,985,119		(49,463)		(240,431)	4.250	3.088	SEP	49,123	168,873	02/22/2013	09/14/2021
G7973D-AV-4	UNITED UTILITIES WATER PLC		B		1FE	36,866,254	112.8220	27,947,724	24,771,520	26,796,355		(722,062)		(1,566,826)	5.750	3.055	MAR	1,100,466	1,590,888	06/13/2013	03/25/2022
G7996#-AD-2	SEGRO PLC		B		1Z	9,249,200	96.8906	8,860,839	9,145,200	9,145,200				(104,000)	1.820	1.820	N/A	34,676		10/12/2018	10/12/2028
G8278*-AA-9	BRISTOL AIRPORT		B		2	17,743,050	104.8626	15,625,702	14,901,120	14,901,120				(926,055)	3.680	3.680	JD	1,523	558,404	04/24/2015	05/15/2030
G8290E-AJ-3	SOUTHERN WATER SERVICES (FINANCE) LTD		B	1	1FE	12,787,848	107.3070	9,429,967	8,787,840	9,068,595		(156,914)		(531,436)	5.000	3.493	MAR	332,253	484,553	06/20/2014	03/31/2021
G82920-AK-8	SOUTHERN GAS NETWORKS PLC		B		2FE	17,570,529	113.1330	14,408,619	12,736,000	13,614,501		(202,345)		(820,932)	4.875	3.285	OCT	149,692	637,504	06/12/2013	10/05/2023
G82961-AA-4	SOUTHERN WATER SERVICES FINANCE		B	1	1FE	3,782,687	101.0720	2,574,506	2,547,200	2,568,210		(108,323)		(142,038)	6.125	2.653	MAR	117,974	172,051	10/28/2013	03/31/2019
G8681R-11-0	TATE & LYLE PLC		B		2FE	4,969,457	104.4860	3,434,624	3,287,162	3,392,502		(143,652)		(188,361)	6.750	3.074	NOV	22,492	223,434	11/05/2013	11/25/2019
G87623-HR-1	TESCO PLC		B		3FE	9,247,304	110.3820	6,677,669	6,049,600	6,447,581		(154,963)		(369,238)	6.125	3.864	FEB	315,719	405,465	06/24/2014	02/24/2022
G8967#-AS-2	TRITON CONTAINER INTERNATIONAL LIMITED		C		2PL	20,000,000	96.1084	19,221,680	20,000,000	20,000,000					3.610	3.609	N/A	182,506	722,000	02/19/2015	03/31/2025
G8967#-AT-0	TRITON CONTAINER INTERNATIONAL LIMITED		C		2FE	15,000,000	94.0943	14,114,145	15,000,000	15,000,000					3.910	3.909	N/A	148,254	586,500	02/19/2015	03/31/2027
G9284#-BD-8	VITOL FINANCE LTD.		C		2	8,764,206	99.6892	8,672,960	8,700,000	8,752,193		(10,336)			4.400	4.252	N/A	4,253	574,200	10/17/2017	06/27/2023
G9408*-AA-0	ANGEL TRAINS			5	2	29,917,195	100.0000	23,816,320	23,816,320	23,816,320				(1,480,105)	4.640	4.639	N/A	101,299	1,070,674	10/31/2014	11/28/2021
K5059P-AF-8	ISS GLOBAL A/S		B	1,2	2FE	17,808,796	96.6590	16,574,360	17,147,250	17,075,933		6,242		(1,037,622)	1.500	1.553	AUG	86,676	261,788	04/19/2018	08/31/2027
K94545-CE-6	TDC AS		B	1	3FE	24,664,131	110.2050	18,246,421	16,556,800	17,954,369		(137,815)		(1,092,464)	5.625	4.546	FEB	796,087	1,056,457	05/08/2014	02/23/2023
L8367#-AA-1	SHURGARD LUXEMBOURG		B		2	5,589,735	104.6943	4,906,933	4,686,915	4,686,915				(236,365)	2.670	2.670	JD	2,433	126,435	06/25/2014	07/24/2021
L8367#-AB-9	SHURGARD LUXEMBOURG		B		2	5,180,730	107.1059	4,652,648	4,343,970	4,343,970				(219,070)	3.110	3.110	JD	375	207,775	06/25/2014	07/24/2024
L8367#-AC-7	SHURGARD LUXEMBOURG		B		2	8,725,440	107.2271	7,844,906	7,316,160	7,316,160				(368,960)	3.260	3.260	JD	4,638	370,451	06/25/2014	07/24/2026
N07059-AH-6	ASML HOLDING NV		B	1	1FE	11,155,733	112.2020	9,708,281	8,652,502	8,982,628		(77,823)		(443,102)	3.375	2.507	SEP	83,206	298,102	05/09/2014	09/19/2023
N2273C-BV-5	CORIO NV				1FE	5,035,259	106.7020	4,330,162	4,058,183	4,100,131		(22,231)		(203,951)	3.250	2.749	FEB	111,656	141,767	02/18/2014	02/26/2021
N2557F-EP-5	DEUTSCHE TELEKOM AG		B		2FE	30,118,461	114.4210	22,587,621	19,740,800	21,789,731		(708,340)		(1,268,262)	6.500	3.107	APR	942,150	1,423,245	06/05/2013	04/08/2022
N3114M-AG-8	DAIMLER INTERNATIONAL FINANCE BV		B		1FE	13,125,567	100.7660	10,266,846	10,188,800	10,222,668		(95,331)		(622,226)	3.500	2.701	JUN	204,195	375,970	02/05/2013	06/06/2019
N7334#-AM-5	WERELDHAVE N.V.		D		2	20,000,000	97.5478	19,509,560	20,000,000	20,000,000					3.880	3.880	N/A	353,511	776,000	05/20/2015	07/17/2023
N7660F-AD-9	RWE FINANCE BV		B		2FE	20,248,424	110.2470	14,293,797	12,965,248	13,942,744		(504,463)		(790,990)	6.500	3.048	APR	591,073	927,902	01/30/2013	04/20/2021
N7660F-BK-2	RWE FINANCE BV		B		2FE	17,490,779	111.9420	13,258,948	11,844,480	12,857,230		(329,740)		(755,461)	5.500	2.904	JUL	319,476	678,991	04/16/2013	07/06/2022
N9061#-AB-4	VTTI MLP B.V.				2	7,500,000	101.2392	7,592,940	7,500,000	7,500,000					4.870	4.870	N/A	16,233	365,250	09/25/2015	12/15/2025
N9391T-AX-7	VONOVIA FINANCE BV		B	1	2FE	15,466,264	93.8020	13,939,868	14,860,950	14,366,510		42,235		(1,141,989)	1.500	1.904	JAN	214,364		03/23/2018	01/14/2028
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.				2PL	11,042,397	93.3505	10,308,133	11,042,397	11,042,397					5.980	5.980	MJSD	185,261	70,178	04/27/2018	12/20/2044
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.				2PL	2,640,823	93.3505	2,465,221	2,640,823	2,640,823					5.980	5.980	MJSD	29,830		04/27/2018	12/20/2044
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.				2PL	416,780	93.3505	389,066	416,780	416,780					5.980	5.980	MJSD	4,915		04/27/2018	12/20/2044
PP9J4Z-AT-3	.AUR 4.113 12/31/33 AURORA SOLAR|.AUR 4.				2Z	7,828,830	99.4313	7,498,480	7,541,368	7,541,368				(287,462)	4.110	4.110	N/A	39,951		09/07/2018	12/31/2033
PP9W3B-72-1	PORTERBROOK RAIL				2FE	9,326,520	107.8257	9,887,530	9,169,920	9,169,920				(156,600)	2.690	2.690	N/A	37,001		08/07/2018	04/16/2028
Q0455#-AK-4	APT PIPELINES (WA) PTY LIMITED		D		2	20,000,000	105.0654	21,013,080	20,000,000	20,000,000					6.140	6.137	N/A	156,911	1,228,000	03/29/2007	05/15/2022
Q2308*-AB-3	CHARTER HALL RETAIL MANAGEMENT		D		2	10,000,000	95.4156	9,541,560	10,000,000	10,000,000					3.760	3.760	N/A	51,104	376,000	02/12/2016	05/12/2026
Q2759@-AA-7	CONSOLIDATED PRESS (FINANCE) PTY LTD		C		2FE	20,000,000	99.2076	19,841,520	20,000,000	20,000,000					4.210	4.210	JD	30,406	842,000	05/21/2015	06/18/2022
Q3261#-AP-1	DOWNER GROUP FINANCE PTY LIMITED		C		2FE	9,400,000	100.8200	9,477,080	9,400,000	9,400,000					4.570	4.570	N/A	206,437	429,580	06/10/2015	07/08/2025
Q4557*-AB-7	HEALTHSCOPE FINANCE PTY LTD		C		2FE	5,800,000	96.6516	5,605,793	5,800,000	5,800,000					4.050	4.050	MN	24,795	234,900	03/22/2016	05/23/2026
Q8806#-AC-1	TABCORP FINANCE PTY LTD.		C		2FE	30,000,000	99.4145	29,824,350	30,000,000	30,000,000					4.820	4.820	JD	76,317	723,000	03/22/2018	06/12/2030
U70109-AG-5	PARKER-HANNIFIN CORP			1,2	1FE	5,419,417	100.2870	5,732,154	5,715,750	5,748,552		(5,467)		(290,005)	1.125	1.025	MAR	53,908	69,442	12/07/2017	03/01/2025
X5151*-AD-2	LANDSVIRKJUN		C		2FE	1,900,000	98.6714	1,874,757	1,900,000	1,900,000					4.010	4.010	MS	23,492	38,095	01/30/2018	03/08/2022
X5151*-AE-0	LANDSVIRKJUN		C		2FE	2,200,000	98.3151	2,162,932	2,200,000	2,200,000					4.120	4.120	MS	27,947	45,320	01/30/2018	03/08/2023
X5151*-AF-7	LANDSVIRKJUN		C		2FE	400,000	97.1443	388,577	400,000	400,000					4.300	4.300	MS	5,303	8,600	01/30/2018	03/08/2025
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						20,569,256,138	XXX	20,319,422,862	20,131,118,908	20,247,605,113	328,981	(34,738,505)	6,819,846	(35,989,683)	XXX	XXX	XXX	219,941,351	764,942,697	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and 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
042856-AA-2	ARRW 181 A1 - CMO/RMBS			4	1FE	5,245,122	100.2548	5,301,562	5,288,088	5,244,836		(286)			3.763	4.100	MON	16,583		12/14/2018	04/27/2048
12545C-AD-2	CWHL 0710 A4 - CMO/RMBS			4	1FM	2,545,942	77.2753	2,804,974	3,629,846	2,276,815		(91,800)			5.500	10.539	MON	16,637	202,797	03/26/2008	07/25/2037
12647G-AX-6	CSMC 13IVR4 A11 - CMO/RMBS			4	1FM	3,256,177	100.6189	3,271,219	3,251,097	3,253,255		(2,358)			3.486	3.408	MON	9,443	114,136	11/05/2015	07/27/2043
12667F-6C-4	CWALT 05J2 1A7 - CMO/RMBS			4	1FM	4,730,309	98.7369	4,995,605	5,059,514	4,515,461		(73,521)			5.500	7.574	MON	23,189	286,317	02/08/2005	04/25/2035
126694-JT-6	CWHL 0524 A3 - CMO/RMBS			4	1FM	5,370,315	91.2249	5,341,475	5,855,283	4,995,785		(138,882)			5.500	5.487	MON	26,837	325,231	10/17/2005	11/25/2035
126694-TX-6	CWHL 0530 A8 - CMO/RMBS			4	1FM	3,647,765	94.0026	3,666,769	3,900,712	3,358,865		(60,247)			5.500	6.323	MON	17,878	216,455	12/05/2005	01/25/2036
126694-W4-6	CWHL 069 A3 - CMO/RMBS			4	3FM	3,541,600	81.3597	3,348,335	4,115,471	3,318,042		(129,470)			6.000	5.377	MON	20,577	248,661	03/01/2006	05/25/2036
126694-W7-9	CWHL 069 A6 - CMO/RMBS			4	3FM	4,250,841	81.3597	4,079,326	5,013,939	4,043,138		(157,802)			6.000	5.372	MON	25,070	302,947	03/01/2006	05/25/2036
126694-X5-2	CWHL 069 A12 - CMO/RMBS			4	3FM	2,116,724	81.3597	2,031,317	2,496,711	2,013,297		(78,578)			6.000	5.372	MON	12,484	150,854	03/14/2006	05/25/2036
12669F-F3-2	CWHL 04J5 A5 - CMO/RMBS			4	1FM	2,259,785	105.9384	2,484,832	2,345,544	2,298,801		(1,403)			5.500	5.990	MON	10,750	130,324	06/21/2004	07/25/2034
12669G-2V-2	CWHL 0516 A3 - CMO/RMBS			4	1FM	2,427,709	95.6335	2,405,929	2,515,780	2,319,736		(61,264)			5.500	4.884	MON	11,531	140,931	11/09/2005	09/25/2035
16162Y-AE-5	CHASE 06S4 A5 - CMO/RMBS			4	1FM	2,242,274	75.8519	2,274,782	2,998,978	2,030,153		(100,575)			6.000	8.315	MON	14,995	181,343	12/07/2006	12/25/2036
17025A-AL-6	CWHL 0617 A11 - CMO/RMBS			4	1FM	1,313,349	79.7698	2,049,594	2,569,386	1,406,090		(142,296)			6.000	14.819	MON	12,847	156,738	01/12/2009	12/25/2036
17322N-AA-2	CMLTI 14J1 A1 - CMO/RMBS			4	1FM	21,458,128	98.6059	21,064,463	21,362,275	21,431,370		(1,673)			3.500	3.481	MON	62,307	753,151	10/22/2015	05/25/2044
17323E-AD-5	CMLTI 14J2 A1 - CMO/RMBS			4	1FM	11,278,635	99.4630	11,121,620	11,181,669	11,249,683		(1,601)			3.500	3.464	MON	32,613	396,049	10/24/2014	11/25/2044
22541Q-BT-8	CSFB 0311 A32 - CMO/RMBS			4	1FM	510,596	105.1342	532,155	506,167	504,875		(246)			5.500	5.533	MON	2,320	28,695	05/21/2003	06/25/2033
362636-AM-4	GSR 072F 2A7 - CMO/RMBS			4	1FM	1,147,272	112.2661	1,482,981	1,320,952	1,157,724		6,821			5.750	11.207	MON	6,330	77,746	11/01/2007	02/25/2037
43789C-AA-8	HOMEWARD OPPORTUNITIES FUND I TRUST 2018			4	1FE	20,999,511	99.9977	20,999,511	21,000,000	20,999,537		26			3.985	3.985	N/A	69,738		12/11/2018	11/25/2058
466247-N2-5	JPMMT 06S1 2A3 - CMO/RMBS			4	1FM	1,854,761	103.8000	1,809,863	1,743,606	1,800,348		(2,273)			6.000	5.071	MON	8,718	106,477	11/21/2012	04/25/2036
46630U-AC-8	JPMMT 07A3 2A1 - CMO/RMBS			4	1FM	605,954	90.5099	692,069	764,634	589,959		(18,113)			3.880	7.857	MON	2,472	28,824	04/30/2007	05/25/2037
46639G-AL-0	JPMMT 131 1A2 - CMO/RMBS			4	1FM	8,799,045	97.9353	9,034,139	9,224,597	8,902,578		7,428			3.000	3.796	MON	23,061	280,170	04/07/2016	03/25/2043
46640B-AC-8	JPMMT 132 A2 - CMO/RMBS			4	1FM	11,214,527	100.1765	10,988,354	10,968,996	11,187,731		(14,440)			3.500	3.049	MON	31,993	388,354	04/19/2016	05/25/2043
46641C-AA-9	JPMMT 141 1A1 - CMO/RMBS			4	1FM	3,420,565	102.8541	3,388,987	3,294,945	3,380,229		(8,380)			3.896	3.350	MON	10,699	129,227	08/13/2014	01/25/2044
46641C-AH-4	JPMMT 141 1A9 - CMO/RMBS			4	1FM	5,610,112	100.6393	5,518,968	5,483,907	5,565,494		(7,319)			3.500	3.115	MON	15,995	193,247	03/31/2014	01/25/2044
46641C-BK-6	JPMMT 141 1AA - CMO/RMBS			4	1FM	6,486,824	102.8541	6,415,353	6,237,331	6,431,806		(15,089)			3.896	3.225	MON	20,252	244,626	04/15/2015	01/25/2044
46644V-BK-1	JPMMT 154 2A3 - CMO/RMBS			4	1FM	13,860,700	99.8630	13,869,886	13,888,912	13,856,899		(3,789)			3.000	3.029	MON	34,722	421,340	07/21/2015	06/26/2045
74957E-AR-8	RFMSI 06S5 A16 - CMO/RMBS			4	1FM	3,402,955	97.6273	3,855,068	3,948,763	3,382,973		(38,871)			6.000	7.721	MON	19,744	240,861	01/02/2007	06/25/2036
81744N-AA-8	SEMT 126 A1 - CMO/RMBS			4	1FM	2,491,495	96.1206	2,522,543	2,624,352	2,511,617		4,697			2.500	2.745	MON	5,467	66,461	08/19/2014	12/26/2042
81745B-AB-1	SEMT 136 A2 - CMO/RMBS			4	1FM	13,192,431	96.1823	12,664,753	13,167,443	13,184,635		(5,605)			3.000	2.953	MON	32,919	398,320	04/28/2016	05/26/2043
822804-AJ-9	SAFT 131 A2 - CMO/RMBS			4	1FM	8,267,438	98.7792	8,432,312	8,536,526	8,314,455		5,474			3.500	3.661	MON	24,898	301,740	06/27/2013	07/31/2043
929227-2X-3	WAMU 03S5 119 - CMO/RMBS			4	1FM	1,768,434	105.0842	1,944,251	1,850,184	1,821,392		(1,237)			5.500	5.867	MON	8,480	103,847	05/21/2003	06/25/2033
92922F-RE-0	WAMU 04CB1 3A3 - CMO/RMBS			4	1FM	5,688,574	102.9769	6,303,043	6,120,830	5,700,362		(32,858)			5.500	7.547	MON	28,054	345,001	05/14/2004	06/25/2034
94984H-AD-7	WFMBS 0612 A4 - CMO/RMBS			4	3FM	1,085,759	99.2152	1,141,342	1,150,370	1,090,513		(15,363)			6.000	6.219	MON	5,752	71,060	09/15/2006	10/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						186,091,628	XXX	187,837,380	193,416,808	184,138,454		(1,180,893)			XXX	XXX	XXX	665,355	7,031,930	XXX	XXX
05357H-AA-8	AVMT 13AVM A - CMBS			4	1FM	20,688,320	101.0340	20,206,800	20,000,000	20,201,434		(102,569)			3.743	3.262	MON	62,378	758,930	12/10/2013	12/07/2032
05490V-AG-2	BBCMS 15MSQ D - CMBS			4	1FM	9,968,930	99.9250	9,992,500	10,000,000	9,979,655		3,553			3.990	4.124	MON	24,382	404,521	09/17/2015	09/15/2032
05491U-BD-9	BBCMS 18C2 A5 - CMBS			4	1FE	15,449,400	104.5260	15,678,900	15,000,000	15,448,267		(1,133)			4.314	3.959	MON	53,925		12/04/2018	12/15/2051
05604F-AC-9	BWAY 131515 A2 - CMBS			4	1FM	19,474,865	99.4480	18,895,120	19,000,000	19,260,216		(39,767)			3.454	3.216	MON	54,693	656,317	02/26/2013	03/10/2033
060352-AK-7	BANK 17BNK6 B - CMBS			4	1FM	1,020,961	98.7820	1,037,211	1,050,000	1,021,111		150			3.964	4.368	MON	3,469		12/07/2018	07/16/2060
06539L-BB-5	BANK 18BK13 A5 - CMBS			4	1FE	8,754,592	103.7680	8,820,280	8,500,000	8,745,113		(9,479)			4.217	3.864	MON	29,870	119,482	07/23/2018	08/17/2061
06541W-AX-0	BANK 17BNK5 A5 - CMBS			4	1FM	16,107,188	98.0300	16,272,980	16,600,000	16,108,961		1,774			3.390	3.814	MON	46,895		12/14/2018	06/17/2060
073905-CR-0	BS 891 E - CMO/RMBS			4	1FE		100.0665								8.900	0.000	MON		1	08/27/2018	02/01/2019
08161H-AF-7	BMARK 18B4 A5 - CMBS			4	1FM	10,299,252	103.2350	10,323,500	10,000,000	10,286,556		(12,696)			4.121	3.767	MON	34,342	171,708	06/28/2018	07/17/2051
08162P-AX-9	BMARK 18B1 A5 - CMBS			4	1FM	9,945,703	100.0580	10,005,800	10,000,000	9,945,819		116			3.666	3.748	MON	30,550		12/20/2018	01/18/2051
08162T-BB-8	BMARK 18B7 A4 - CMBS			4	1FE	10,299,348	106.3650	10,636,500	10,000,000	10,297,020		(2,328)			4.510	4.155	MON	37,583	37,583	11/09/2018	05/16/2053
08162U-AW-0	BMARK 18B8 A5 - CMBS			4	1FE	12,359,972	104.1040	12,492,480	12,000,000	12,359,823		(149)			4.232	4.067	MON	42,317		12/10/2018	01/18/2052
12508G-AV-8	CCUBS 17C1 XA - CMBS			3,6	1FE	5,779,615	6.3830	5,087,639		5,152,807		(599,975)			1.018	7.944	MON	67,595	862,975	11/21/2017	11/18/2050
12531W-AZ-5	CFCRE 16C3 ASB - CMBS			4	1FM	13,084,447	101.5110	12,895,957	12,704,000	12,938,294		(51,933)			3.688	3.234	MON	39,044	468,523	01/22/2016	01/10/2048
12591K-AC-9	COMM 13CR12 ASB - CMBS			4	1FM	13,777,455	101.2690	13,546,673	13,376,920	13,507,781		(51,751)			3.623	3.189	MON	40,387	485,277	10/24/2013	10/15/2046
12592T-AL-9	COMM 153BP D - CMBS			4	1FM	23,966,321	95.3360	23,834,000	25,000,000	24,315,005		94,849			3.238	3.804	MON	67,467	820,845	02/06/2015	02/12/2035
12594M-BD-9	COMM 16C0R1 XA - CMBS			3,6	1FE	6,629,212	7.7090	4,979,717		5,268,750		(614,513)			1.465	8.613	MON	78,865	996,224	10/12/2016	10/13/2049
12595E-AE-5	COMM 17C0R2 XA - CMBS			3,6	1FE	7,762,598	8.0930	6,870,456		6,796,540		(820,250)			1.179	5.695	MON	83,388	1,059,506	09/22/2017	09/12/2050
12624K-AD-8	COMM 12CRE2 A4 - CMBS			4	1FM	4,987,765	99.9870	4,859,368	4,860,000	4,905,477		(14,231)			3.147	2.840	MON	12,745	152,944	08/20/2012	08/15/2045
12625K-AE-5	COMM 13CRE8 A5 - CMBS			4	1FM	11,967,731	101.2410	11,764,204	11,620,000	11,780,943		(36,482)			3.612	3.269	MON	34,976	419,714	06/04/2013	06/12/2046
12625U-BF-9	COMM 13CRE9 A4 - CMBS			4	1FM	16,695,747	104.1080	16,875,907	16,210,000	16,440,346		(51,984)			4.233	3.945	MON	57,178	696,144	07/01/2013	07/12/2045

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 and 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
12626B-AD-6	COMM 13CC10 A4 - CMBS			4	1FM	6,179,695	103.8470	6,230,820	6,000,000	6,087,886		(18,870)			4.210	3.863	MON	21,050	252,600	08/01/2013	08/10/2046
12652U-AW-9	CSAIL 18CX11 XA - CMBS			3,6	1FE	13,805,629	5.8780	12,985,788		12,860,632		(1,004,183)			0.846	4.414	MON	155,767	1,370,425	04/05/2018	04/17/2051
17291C-BW-4	CGCMT 16C2 XA - CMBS			3,6	1FE	16,759,703	10.4280	12,955,603		12,948,345		(1,805,239)			1.779	7.126	MON	184,243	2,302,617	08/12/2016	08/12/2049
17320D-AQ-1	CGCMT 13GJ11 B - CMBS			4	1FM	2,057,891	98.8570	1,977,140	2,000,000	2,044,540		(10,036)			3.732	3.172	MON	6,220	74,640	08/24/2017	04/12/2046
17321J-AE-4	CGCMT 13GC15 AAB - CMBS			4	1FM	7,099,164	101.7620	7,013,998	6,892,551	6,958,047		(25,636)			3.942	3.492	MON	22,642	272,795	09/18/2013	09/12/2046
17321R-AF-3	CGCMT 13GC17 XA - CMBS			3,6	1FE	2,179,400	4.2260	1,747,811		1,380,349		(1,053,770)			1.048	18.571	MON	36,113	815,375	11/30/2016	11/12/2046
17322M-AZ-9	CGCMT 14GC21 B - CMBS			4	1FM	5,889,594	100.8360	5,772,861	5,725,000	5,866,479		(23,115)			4.328	3.818	MON	20,648	227,130	01/29/2018	05/10/2047
17326C-BE-3	CGCMT 17B1 XA - CMBS			3,6	1FE	3,974,094	5.4150	3,374,626		3,505,120		(353,141)			0.854	6.507	MON	44,353	572,083	08/15/2017	08/17/2050
17327G-AU-8	CGCMT 18C6 XA - CMBS			3,6	1FE	4,328,387	6.2430	4,370,100		4,302,281		(26,106)			0.791	1.966	MON	46,142		11/20/2018	11/10/2051
201736-AC-9	CMLBC 01CMB1 A3 - CMBS			4	1FM	13,576,641	103.9360	14,112,430	13,578,000	13,529,934		(4,914)			7.471	7.559	MON	84,534	1,014,412	01/26/2001	06/20/2031
21870L-AA-4	CORE 15CALW A - CMBS			4	1FM	19,375,500	99.3890	18,857,499	18,973,426	19,182,936		(65,192)			3.040	2.659	MON	48,066	591,007	02/09/2016	02/10/2034
21870L-AJ-5	CORE 15CALW C - CMBS			4	1FM	12,092,515	100.2830	11,973,790	11,940,000	12,014,015		(25,737)			3.555	3.338	MON	35,372	424,467	10/21/2015	02/10/2034
23305M-AA-3	DBCCR 14ARCP A - CMBS			4	1FM	7,724,989	102.4940	7,687,050	7,500,000	7,620,611		(23,055)			4.238	3.893	MON	26,489	317,865	01/24/2014	01/12/2034
36228C-UV-3	GSMS 05ROCK A - CMBS			4	1FM	43,669,492	110.6010	48,664,440	44,000,000	43,818,546		20,645			5.366	5.498	MON	196,753	2,361,040	04/12/2007	05/03/2032
36248G-AE-0	GSMS 13GC16 AAB - CMBS			4	1FM	13,572,435	101.5810	13,385,909	13,177,571	13,311,475		(50,220)			3.813	3.385	MON	41,872	503,082	11/13/2013	11/13/2046
36250W-AJ-9	GSMS 15590M C - CMBS			4	1FM	21,564,450	100.6950	21,710,849	21,561,000	21,555,702		(4,279)			3.805	3.807	MON	68,374	831,878	10/23/2015	10/15/2035
36252H-AF-8	GSMS 17GS5 XA - CMBS			3,6	1FE	6,862,025	5.5050	5,671,836		6,033,782		(353,905)			0.820	3.250	MON	70,411	911,535	03/13/2017	03/11/2050
46637W-AC-7	JPMCC 12C1BX A3 - CMBS			4	1FM	1,256,420	99.9640	1,231,341	1,231,784	1,237,008		137			3.139	2.571	MON	3,222	51,787	06/22/2012	06/16/2045
46640N-AF-5	JPMBB 13C15 ASB - CMBS			4	1FM	12,028,089	100.8830	11,780,871	11,677,757	11,788,864		(41,923)			3.659	3.201	MON	35,608	429,745	10/18/2013	11/17/2045
46645F-AL-4	JPMCC 15UES D - CMBS			4	1FM	3,021,084	98.7420	2,962,260	3,000,000	3,006,881		(4,659)			3.742	3.541	MON	9,354	110,139	10/07/2015	09/08/2032
55352N-AC-1	MSCCG 15ALDR A2 - CMBS			4	1FM	7,358,844	96.6550	7,055,815	7,300,000	7,339,809		(5,948)			3.462	3.432	MON	21,059	256,220	12/08/2015	06/08/2035
55352N-AJ-6	MSCCG 15ALDR B - CMBS			4	1FM	3,501,064	94.7710	3,316,985	3,500,000	3,500,107		(258)			3.462	3.528	MON	10,097	122,845	05/19/2015	06/08/2035
556227-AG-1	MAD 1511MD C - CMBS			4	1FM	19,824,745	98.1680	20,076,338	20,451,000	19,953,822		11,144			3.555	3.751	MON	60,583	737,089	09/15/2015	09/12/2035
61690V-BC-1	MSBAM 15C26 B - CMBS			4	1FE	6,026,953	98.7880	5,927,280	6,000,000	6,025,509		(1,445)			4.090	4.025	MON	20,450	61,350	09/07/2018	10/15/2048
61691A-BJ-1	MSC 15UBS8 ASB - CMBS			4	1FM	11,999,394	100.9360	11,759,044	11,650,000	11,854,571		(49,309)			3.626	3.161	MON	35,202	422,429	12/02/2015	12/17/2048
61691E-BB-0	MSC 16UB12 XA - CMBS			3,6	1FE	3,135,264	4.3850	2,503,625		2,473,919		(349,349)			0.803	10.207	MON	38,209	500,227	11/23/2016	12/17/2049
61691R-AH-9	MSC 18H4 AS - CMBS			4	1FE	10,299,315	104.4794	10,447,944	10,000,000	10,299,279		(36)			4.621	4.448	MON	38,508		12/14/2018	12/15/2051
61691R-AJ-5	MSC 18H4 B - CMBS			4	1FE	20,599,524	102.9810	20,596,202	20,000,000	20,599,459		(65)			4.923	4.743	MON	82,050		12/14/2018	12/15/2051
61761A-AZ-1	MSBAM 12C5 A4 - CMBS			4	1FM	20,419,808	99.5980	19,810,042	19,890,000	20,076,018		(58,703)			3.176	2.866	MON	52,642	631,707	08/20/2012	08/17/2045
61762D-AW-1	MSBAM 13C9 A4 - CMBS			4	1FM	13,389,747	99.1280	12,886,640	13,000,000	13,172,103		(41,343)			3.102	2.758	MON	33,605	403,260	04/15/2013	05/17/2046
61766C-AF-6	MSC 16UBS9 ASB - CMBS			4	1FM	4,995,393	100.1760	4,858,536	4,850,000	4,941,576		(19,772)			3.340	2.889	MON	13,499	161,990	02/19/2016	03/17/2049
61766E-BC-8	MSBAM 16C29 ASB - CMBS			4	1FM	12,730,671	98.8940	12,223,298	12,360,000	12,598,357		(50,564)			3.140	2.688	MON	32,342	388,104	04/22/2016	05/17/2049
61766E-BF-1	MSBAM 16C29 XA - CMBS			3,6	1FE	6,484,241	8.6120	5,033,671		5,055,520		(748,354)			1.625	4.710	MON	79,150	1,000,422	11/09/2016	05/17/2049
61766N-BC-8	MSBAM 16C30 XA - CMBS			3,6	1FE	10,395,664	8.3400	8,196,098		8,750,672		(592,695)			1.445	2.880	MON	118,356	1,491,442	12/01/2016	09/17/2049
61767F-BA-8	MSC 16UB11 A4 - CMBS			4	1FM	12,978,244	94.4870	13,077,001	13,840,000	12,979,659		1,415			2.782	3.485	MON	32,086		12/21/2018	08/17/2049
78419C-AE-4	SGCMS 16C5 ASB - CMBS			4	1FM	7,209,776	98.1280	6,868,960	7,000,000	7,140,468		(28,950)			2.895	2.439	MON	16,888	202,650	07/01/2016	10/13/2048
78419C-AG-9	SGCMS 16C5 XA - CMBS			3,6	1FE	4,883,296	10.1770	3,648,716		3,598,891		(546,350)			1.999	5.138	MON	59,716	748,643	07/06/2016	10/13/2048
90276E-AF-4	UBSCM 17C1 XA - CMBS			3,6	1FE	4,870,899	9.8560	4,077,153		4,117,203		(540,482)			1.597	7.369	MON	55,036	695,277	06/01/2017	06/17/2050
90276R-BF-4	UBSCM 17C4 XA - CMBS			3,6	1FE	13,512,166	7.2970	11,926,456		12,101,987		(1,234,747)			1.105	6.251	MON	150,505	1,920,992	10/02/2017	10/17/2050
90276X-AW-5	UBSCM 18C11 XA - CMBS			3,6	1FE	6,270,223	5.6123	5,876,156		6,065,356		(222,705)			0.811	6.207	MON	70,802	397,999	06/28/2018	06/16/2051
90278L-AZ-2	UBSCM 18C15 XA - CMBS			3,6	1FE	4,260,603	6.9346	4,264,804		4,259,186		(1,417)			0.000	5.260	MON			12/18/2018	12/15/2051
90349D-AJ-1	UBSBB 12C3 XA - CMBS			3,6	1FE	1,674,794	5.5350	1,187,744		1,249,304		(507,154)			1.834	8.243	MON	32,805	589,906	11/30/2016	08/12/2049
91830M-AA-4	VNDO 13PENN A - CMBS			4	1FM	10,299,967	101.2560	10,125,600	10,000,000	10,081,953		(46,212)			3.808	3.329	MON	31,733	380,800	12/05/2013	12/14/2029
92938E-AT-0	WFRBS 13C16 ASB - CMBS			4	1FM	4,913,725	101.8064	4,856,817	4,770,640	4,815,212		(17,806)			3.963	3.515	MON	15,755	189,806	09/16/2013	09/17/2046
94989T-BA-1	WFCM 15LC22 ASB - CMBS			4	1FM	12,912,609	101.4280	12,716,028	12,537,000	12,748,566		(52,661)			3.571	3.111	MON	37,308	447,696	09/15/2015	09/17/2058
95000A-AV-9	WFCM 15P2 ASB - CMBS			4	1FM	5,955,084	101.5810	5,873,413	5,782,000	5,886,048		(23,656)			3.656	3.203	MON	17,616	211,390	12/08/2015	12/17/2048
95000F-AW-6	WFCM 16C35 XA - CMBS			3,6	1FE	19,464,896	11.0180	14,877,851		15,174,437		(1,864,799)			1.977	7.807	MON	222,441	2,789,026	07/18/2016	07/17/2048
95000M-BS-9	WFCM 16C36 XA - CMBS			3,6	1FE	8,094,417	7.5560	6,419,663		6,529,133		(780,848)			1.340	8.229	MON	94,848	1,206,124	10/25/2016	11/18/2059
95000X-AH-0	WFCM 17C39 XA - CMBS			3,6	1FE	13,678,013	7.3060	11,622,517		12,517,417		(730,117)			1.140	3.469	MON	151,083	1,919,717	08/11/2017	09/16/2050
95000Y-AZ-8	WFCM 17C40 XA - CMBS			3,6	1FE	7,926,918	6.0287	6,748,240		7,088,428		(735,150)			0.989	7.391	MON	92,209	1,185,718	10/06/2017	10/17/2050
95001F-BA-2	WFCM 17RC1 XA - CMBS			3,6	1FE	6,778,012	8.7430	5,402,217		5,914,038		(354,722)			1.546	2.294	MON	79,582	1,023,377	03/01/2017	01/16/2060
95001N-AY-4	WFCM 18C45 A4 - CMBS			4	1FM	10,299,200	103.4990	10,349,900	10,000,000	10,286,902		(12,298)			4.184	3.831	MON	34,867	174,333	06/28/2018	06/16/2051
95001R-AY-5	WFCM 18C48 XA - CMBS			3,6	1FE	5,000,000	7.0825	4,895,604		4,995,027		(4,973)			0.960	3.304	MON	55,298		12/10/2018	01/17/2052
95002D-BK-4	WFCM 18C47 XA - CMBS			3,6	1FE	9,495,934	4.9670	9,708,796		9,296,328		(206,115)			0.629	5.277	MON	102,385	231,761	10/11/2018	09/16/2061
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						777,676,022	XXX	748,758,168	576,108,649	747,299,615		(16,998,440)			XXX	XXX	XXX	4,047,997	42,037,616	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and 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
00163K-AS-7	ALM 7RR A2R - CDO			4	1FE	12,040,000	100.0866	12,050,426	12,040,000	12,040,000					4.436	4.461	JAJO	115,729	479,756	12/06/2016	10/16/2028
00164B-BG-1	ALM 7R2RR 2R2 - CDO			4	1FE	9,600,000	98.2516	9,432,150	9,600,000	9,600,000					4.086	4.145	JAJO	84,995		09/21/2018	10/15/2027
00868P-AA-3	ADNA 01 A2 - CMBS		C	4	3AM	19,991,435	115.0309	23,001,544	19,995,975	20,121,957		(24,489)			8.620	8.389	JJ	857,039	1,723,653	10/02/2001	01/02/2025
023761-AA-7	AMERICAN AIRLINES INC - ABS			1	1FE	16,681,609	96.3719	16,006,433	16,609,025	16,674,661		(981)			3.650	3.587	FA	229,020	630,754	03/02/2017	08/15/2030
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	1FE	8,146,071	94.0051	7,604,264	8,089,204	8,143,112		(3,611)			3.200	3.096	JD	11,505	265,742	11/06/2017	12/15/2029
02376A-AA-7	AMERICAN AIRLINES INC - ABS			1	1FE	10,316,403	94.3928	9,735,791	10,314,125	10,316,438		36			3.350	3.346	AO	72,944	408,875	01/12/2018	04/15/2031
02376U-AA-3	AMERICAN AIRLINES INC - ABS			1	1FE	4,751,227	96.7574	4,588,766	4,742,548	4,750,243		(346)			3.575	3.547	JJ	78,180	173,916	02/03/2017	07/15/2029
02377B-AB-2	AMERICAN AIRLINES INC - ABS			1	1FE	7,057,174	96.3331	6,882,569	7,144,552	7,060,311		3,137			3.600	3.805	MS	70,731	264,024	03/16/2018	03/22/2029
02378L-AA-1	AMERICAN AIRLS 2017-1 CL C PAS - ABS			4	2Z	18,900,000	100.6181	19,016,821	18,900,000	18,900,000					5.180	5.092	MS	296,426	57,110	07/24/2018	08/15/2023
03027W-AJ-1	AMETOW 132A 2A - ABS			1,2	1FE	4,549,274	98.2830	4,590,801	4,671,000	4,562,324		13,050			3.070	3.696	MON	6,373	83,650	06/11/2018	03/15/2048
03027W-AK-8	AMETOW 181 A - ABS			4	1FE	8,000,000	99.7884	7,983,071	8,000,000	8,000,000					3.652	3.680	MON	12,985	207,758	03/29/2018	03/15/2048
03329K-AS-2	ANCHC 8R BR - CDO		C	4	1FE	14,750,000	97.7169	14,413,243	14,750,000	14,750,000					4.109	4.131	JAJO	107,754	146,860	07/05/2018	07/28/2028
03765P-AN-3	APID 21R BR - CDO		C	4	1FE	10,000,000	94.5343	9,453,426	10,000,000	10,000,000					4.295	4.317	JAJO	89,470	106,889	06/22/2018	07/18/2027
03765X-AC-0	APID 22 A2A - CDO			4	1FE	9,929,000	99.9963	9,999,633	10,000,000	9,976,561		31,839			4.519	4.595	JAJO	89,125	408,131	09/16/2015	10/20/2027
03765Y-AN-4	APID 23R AAR - CDO		C	4	1FE	35,000,000	96.3087	33,708,058	35,000,000	35,000,000					3.656	3.676	JAJO	277,270	845,017	01/31/2018	01/14/2027
04016P-AC-2	ARES 43 B - CDO		C	4	1FE	22,270,000	97.5397	21,722,090	22,270,000	22,270,000					4.186	4.208	JAJO	201,996	831,096	04/04/2017	10/15/2029
051154-AA-0	AUGUSTA FUNDING LTD		C	2	1FE	9,443,100	134.4468	13,444,676	10,000,000	9,701,251		30,273			9.250	9.806	MN	149,028	925,000	06/28/1991	10/15/2026
051155-AA-7	AUGUSTA FUNDING LTD II		C		1FE	9,481,900	142.2685	14,226,853	10,000,000	9,663,353		21,401			8.400	8.876	AO	177,333	840,000	01/13/1995	04/15/2030
05363L-AW-3	AVERY 6R BR - CDO			4	1FE	15,000,000	97.2736	14,591,033	15,000,000	15,000,000					4.082	4.115	FMAN	96,936	85,091	08/22/2018	08/05/2027
05364C-AE-2	AVERY 7 B - CDO			4	1FE	14,947,500	100.0014	15,000,212	15,000,000	15,000,160		40,190			4.636	4.664	JAJO	150,680	628,036	11/16/2015	01/18/2028
05377R-BX-1	AESOP 151 A - ABS			4	1FE	7,000,291	99.0021	6,930,145	7,000,000	7,000,395		(283)			2.500	2.509	MON	5,347	175,000	11/15/2017	07/20/2021
05377R-CA-0	AESOP 152 A - ABS			4	1FE	14,408,034	99.0317	14,319,985	14,460,000	14,440,252		10,841			2.630	2.725	MON	11,620	380,298	11/24/2015	12/20/2021
05377R-CK-8	AESOP 162 A - ABS			4	1FE	17,142,553	98.3017	17,264,736	17,563,000	17,180,362		37,810			2.720	3.576	MON	14,597	159,238	09/14/2018	11/21/2022
05377R-CQ-5	AESOP 171 A - ABS			4	1FE	19,996,804	98.7937	19,758,737	20,000,000	19,997,770		609			3.070	3.093	MON	18,761	614,000	03/08/2017	09/20/2023
05377R-CY-8	AESOP 181 A - ABS			4	1FE	18,800,291	101.2747	19,085,223	18,845,000	18,802,805		2,515			3.700	3.783	MON	21,305	346,983	09/20/2018	09/20/2024
05577@-AG-5	BURLINGTON NORTH - ABS		C	4	1	3,511,922	105.3804	3,700,878	3,511,922	3,512,199		277			6.550	6.546	N/A	79,872	240,736	02/13/2009	02/26/2021
05577@-AH-3	BURLINGTON NORTH		C		1	3,380,023	104.9422	3,547,070	3,380,023	3,380,023					6.550	6.546	N/A	76,872	231,694	02/13/2009	02/26/2021
05577@-AJ-9	BURLINGTON NORTH		C		1	1,035,252	105.3804	1,090,953	1,035,252	1,035,252					6.550	6.546	N/A	23,545	70,965	02/12/2009	02/26/2021
05577@-AK-6	BURLINGTON NORTH		C		1	1,055,663	105.3804	1,112,462	1,055,663	1,055,663					6.550	6.546	N/A	24,009	72,364	02/13/2009	02/26/2021
05577@-AM-2	BURLINGTON NORTH		C		1	422,265	104.9085	442,992	422,265	422,265					6.550	6.546	N/A	9,604	29,140	02/12/2009	02/26/2021
05577@-AP-5	BTMU CAPITAL CORPORATION - ABS		C	4	1	781,293	97.2849	760,080	781,293	781,293					3.930	3.929	FA	10,917	34,131	02/11/2011	02/23/2026
05577@-AQ-3	BTMU CAPITAL CORPORATION - ABS		C	4	1	367,667	97.3036	357,754	367,667	367,667					3.930	3.929	FA	5,138	16,062	02/11/2011	02/23/2026
05577@-AR-1	BTMU CAPITAL CORPORATION - ABS		C	4	1	1,493,649	97.1766	1,451,477	1,493,649	1,493,649					3.930	3.929	MN	9,131	65,251	02/11/2011	05/03/2026
06759M-AG-6	BABSN 161R B1R - CDO		C	4	1FE	10,000,000	97.3841	9,738,413	10,000,000	10,000,000					4.077	4.098	JAJO	79,279	67,564	07/25/2018	07/23/2030
079868-AA-3	BELLSOUTH TELECOMMUNICATIONS, LLC - ABS			4	3AM	2,750,648	100.0290	3,136,659	3,135,749	3,136,593		862			8.650	8.629	N/A	147,676	135,621	12/15/1994	01/02/2020
08180X-AS-1	BSP 8R A2R - CDO			4	1FE	12,400,000	96.0490	11,910,082	12,400,000	12,400,000					3.919	3.935	JAJO	95,841	318,747	02/09/2018	01/21/2031
08181B-AS-8	BSP 9R BR - CDO			4	1FE	20,000,000	97.2246	19,444,913	20,000,000	20,000,000					4.219	4.278	JAJO	166,416	170,729	07/16/2018	07/20/2031
09626U-AN-8	BLUEM 131R A2R - CDO			4	1FE	28,000,000	99.9933	27,998,120	28,000,000	28,000,000					4.369	4.433	JAJO	241,266	1,099,950	12/06/2016	01/22/2029
09628J-AN-1	BLUEM 153R A2R - CDO		D	4	1FE	22,515,000	96.8240	21,799,928	22,515,000	22,515,000					3.969	3.986	JAJO	176,242	464,581	03/27/2018	04/20/2031
121899-CE-6	BURLINGTON NORTHERN RAILROAD COMPANY				1FE	2,355,328	102.6982	3,408,553	3,319,000	3,227,737		84,555			6.550	9.497	JJ	108,697	217,395	05/09/1991	01/01/2020
12189P-AM-4	BNSF RAILWAY CO PASS THROUGH TRUST - ABS			4	1FE	241,900	100.6224	243,405	241,900	241,908		8			5.140	5.122	JJ	5,733	17,630	09/12/2002	01/15/2021
12655C-AD-8	CPS 18C D - ABS			4	3AM	3,526,250	101.3487	3,547,205	3,500,000	3,526,023		(227)			4.400	4.247	MON	6,844	12,833	12/10/2018	06/17/2024
126650-AW-0	CVSPAS 041 CTF - ABS			4	2FE	8,695,479	102.7746	9,031,299	8,787,482	8,742,520		4,928			5.298	5.501	MON	27,158	471,804	10/17/2005	01/11/2027
126650-AY-6	CVSPAS 05 CTF - ABS			4	2	5,941,833	108.3987	6,440,871	5,941,833	5,941,869		36			5.361	5.334	MON	27,430	322,527	05/16/2005	10/10/2027
12805P-AE-6	CAI 181 A - ABS		C	4	1FE	9,163,812	100.2986	9,194,041	9,166,667	9,164,020		208			3.960	4.000	MON	6,050	303,110	02/28/2018	02/25/2043
13876C-AQ-0	CANYC 151R BR - CDO		C	4	1FE	2,500,000	97.3545	2,433,863	2,500,000	2,500,000					4.186	4.209	JAJO	22,676	93,298	04/07/2017	04/15/2029
14041N-ER-8	COMET 143A A - ABS			4	1FE	12,036,563	100.0070	12,000,845	12,000,000	12,013,183		(7,130)			2.835	2.302	MON	14,176	282,899	01/04/2017	01/18/2022
14312L-AN-7	CGMS 162R A2R - CDO		C	4	1FE	30,000,000	97.6276	29,288,274	30,000,000	30,000,000					3.936	3.957	JAJO	255,860	298,700	07/20/2018	07/15/2027
15137K-AG-4	CECLO 24R A2R - CDO			4	1FE	10,000,000	97.8436	9,784,359	10,000,000	10,000,000					4.086	4.165	JAJO	88,537	101,938	07/23/2018	10/15/2026
15137K-AJ-8	CECLO 24R B1R - CDO			4	1FE	10,000,000	96.2038	9,620,375	10,000,000	10,000,000					4.536	4.637	JAJO	98,287	113,952	07/23/2018	10/15/2026
15137K-AL-3	CECLO 24R CR - CDO			4	2AM	10,000,000	94.3950	9,439,504	10,000,000	10,000,000					5.586	5.699	JAJO	121,037	139,855	07/23/2018	10/15/2026
17305E-FY-6	CCCIT 16A3 A3 - ABS			4	1FE	8,031,250	100.1134	8,009,071	8,000,000	8,043,724		18,319			2.873	2.697	MON	15,963	194,864	01/17/2017	12/07/2023
22284H-AC-7	COV 3 B - CDO		C	4	1FE	8,660,000	97.6749	8,458,650	8,660,000	8,660,000					4.286	4.309	JAJO	80,425	361,792	08/09/2017	10/15/2029
22822R-BF-6	CROCAS 181 C - ABS				1FE	30,951,858	100.6105	31,109,773	30,921,000	30,950,232		(1,626)			3.720	3.697	MON	51,123	333,859	09/18/2018	07/15/2043
22822R-BH-2	CROCAS 182 C - ABS			4	1FE	8,000,000	101.5468	8,123,742	8,000,000	8,000,000					4.241	4.278	MON	15,079	145,136	06/26/2018	07/15/2048
23343C-AG-6	DTAOT 183 D - ABS			4	2AM	2,993,906	100.4896	3,014,688	3,000,000	2,993,946		40			4.190	4.231	MON	5,587		12/13/2018	07/15/2024
23343D-AG-4	DTAOT 182 D - ABS			4	3AM	4,072,107	100.9539	4,093,682	4,055,000	4,071,841		(266)			4.150	4.044	MON	7,479	14,024	12/10/2018	03/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
254683-BT-1	DCENT 162 A - ABS			4	1FE	10,060,547	100.0796	10,007,959	10,000,000	10,014,232		(19,411)			2.995	2.323	MON	12,480	252,060	01/04/2017	09/15/2021
26244K-AQ-9	DRSLF 41R BR - CDO			4	1FE	16,270,000	95.4993	15,537,733	16,270,000	16,270,000					3.736	3.754	JAJO	131,711	345,513	03/14/2018	04/15/2031
29414H-AA-9	EOLE FINANCE SPC		C	1	1FE	16,660,429	96.5917	16,104,978	16,673,253	16,665,689		789			2.341	2.358	FMAN	40,116	406,642	04/10/2014	02/24/2024
30284@-AP-7	FNBM, LLC - ABS			4	1FE	30,000,000	101.6053	30,481,590	30,000,000	30,000,000					4.180	4.180	N/A	20,900	1,271,415	05/19/2017	06/20/2022
31331F-AP-6	FEDERAL EXPRESS CORPORATION - ABS			4	2FE	3,549,559	101.0000	3,590,094	3,554,549	3,554,838		(2,026)			7.580	11.516	JJ	133,969	461,776	01/25/2001	07/02/2019
33834E-AA-0	FIXED INCOME TRUST SERIES 2013-A - ABS			4	1AM	5,517,400	95.1447	9,514,470	10,000,000	8,249,521		20,106			0.000	0.244	N/A			01/11/2013	10/15/2097
34486*-AA-0	FOOTBALL CLUB TERMINAL NOTES 2				1FE	7,230,000	99.1349	7,167,453	7,230,000	7,230,000					3.410	3.408	OCT	58,896	249,967	07/30/2012	10/06/2024
34528Q-DY-7	FORDF 152 B - ABS			4	1FE	9,999,962	99.0427	9,904,275	10,000,000	9,999,990		9			2.180	2.190	MON	9,689	218,000	02/03/2015	01/15/2022
34528Q-EE-0	FORDF 155 B - ABS			4	1FE	8,154,159	98.9311	8,069,809	8,157,000	8,155,122		196			2.540	2.564	MON	9,208	207,188	08/12/2015	08/15/2022
34528Q-GJ-7	FORDF 183 A2 - ABS			4	1FE	11,000,000	99.9977	10,999,748	11,000,000	11,000,000					2.855	1.509	MON	13,086	31,528	11/06/2018	10/15/2023
34529S-AB-5	FORDR 17REV2 B - ABS			4	1FE	11,244,853	97.3433	10,951,123	11,250,000	11,246,123		992			2.600	2.624	MON	13,000	292,500	09/12/2017	03/15/2029
34531F-AB-9	FORDR 17REV1 B - ABS			4	1FE	14,674,816	98.8094	14,501,263	14,676,000	14,675,230		243			2.870	2.889	MON	18,720	421,201	02/22/2017	08/15/2028
34531F-AC-7	FORDR 17REV1 C - ABS			4	1FE	12,993,070	99.1365	12,886,751	12,999,000	12,995,159		1,168			3.010	3.039	MON	17,390	391,270	02/22/2017	08/15/2028
36320M-AN-8	GALXY 20R BR - CDO			4	1FE	40,000,000	96.0059	38,402,346	40,000,000	40,000,000					3.819	3.835	JAJO	301,277	1,101,297	03/14/2018	04/20/2031
38123H-AS-3	GOLD9 9RR BR2 - CDO		C	4	1FE	29,000,000	97.8148	28,366,284	29,000,000	29,000,000					4.110	4.169	JAJO	211,893		09/20/2018	10/29/2029
49255P-AA-1	KSTRL 181 A - ABS		C	4	1FE	9,717,882	97.5690	9,756,900	10,000,000	9,718,279		397			4.250	4.463	MON	20,069		12/11/2018	12/15/2038
50189C-AQ-4	LCM 21R BR - CDO		C	4	1FE	23,800,000	98.0384	23,333,144	23,800,000	23,800,000					3.869	3.885	JAJO	181,607	459,011	04/12/2018	04/20/2028
55316A-AD-2	MMAF 17B A4 - ABS			4	1FE	4,328,874	98.1268	4,368,606	4,452,000	4,331,468		2,594			2.410	3.508	MON	4,769	8,941	12/06/2018	11/15/2024
55819B-AN-0	MDPK 18R BR - CDO		D	4	1FE	22,000,000	97.7270	21,499,942	22,000,000	22,000,000					4.069	4.088	JAJO	176,549	790,558	09/29/2017	10/21/2030
55820C-AG-0	MDPK 29 B - CDO		C	4	1FE	9,000,000	97.8501	8,806,509	9,000,000	9,000,000					4.123	4.222	JAJO	55,656		09/28/2018	10/18/2030
55820J-AC-4	MDPK 21 A2 - CDO			4	1FE	20,000,000	100.0119	20,002,386	20,000,000	20,000,000					4.335	4.358	JAJO	163,778	801,354	07/15/2016	07/25/2029
55820R-AC-6	MDPK 25 A2 - CDO			4	1FE	15,000,000	98.5489	14,782,341	15,000,000	15,000,000					4.240	4.263	JAJO	120,130	529,713	04/12/2017	04/25/2029
55953R-AU-5	MAGNE 16R DR - CDO			4	2AM	10,000,000	91.8692	9,186,916	10,000,000	10,000,000					4.595	4.621	JAJO	95,720	310,263	02/02/2018	01/18/2028
55954E-AS-8	MAGNE 17R BR - CDO		C	4	1FE	14,250,000	97.1882	13,849,318	14,250,000	14,250,000					4.019	4.036	JAJO	112,951	172,232	06/21/2018	07/20/2031
56081#-AR-1	MAJOR LEAGUE BASEBALL TRUST - ABS			1	1PL	8,300,000	99.4224	8,252,059	8,300,000	8,300,000					3.440	3.439	JD	16,655	285,520	08/19/2013	12/10/2020
59111R-AA-0	METAL 171 A - ABS		C	4	1FE	31,336,110	100.8956	31,616,790	31,336,132	31,336,005		72			4.581	4.625	MON	63,800	1,446,978	10/30/2017	10/15/2042
59111R-AB-8	METAL 171 B - ABS		C	4	2AM	13,412,785	102.8924	13,818,215	13,429,771	13,421,215		5,988			6.500	6.604	MON	38,797	733,285	06/13/2018	10/15/2042
60689L-AE-5	MMAF 13A A5 - ABS			4	1FE	13,070,504	99.7194	13,028,912	13,065,574	13,066,042		(791)			2.570	2.575	MON	20,520	345,231	09/27/2013	06/09/2033
60700D-AE-8	MMAF 18A A5 - ABS			4	1FE	7,998,545	101.0309	8,082,471	8,000,000	7,998,711		166			3.610	3.642	MON	16,847	154,027	05/22/2018	03/10/2042
62940Q-AA-3	NSG HOLDINGS LLC			1	4AM	5,611,012	105.2500	5,904,265	5,609,753	5,611,621		1,481			7.750	7.737	JD	19,322	459,993	12/10/2007	12/15/2025
62946A-AD-6	NPRL 171 A2 - ABS			4	1FE	18,068,771	101.4480	18,260,640	18,000,000	18,067,174		(1,160)			4.219	4.197	MON	23,205	759,419	12/01/2017	10/21/2047
62946A-AE-4	NPRL 171 B1 - ABS			4	2AM	9,864,507	102.3720	10,237,200	10,000,000	9,867,502		1,796			5.607	5.701	MON	17,133	560,700	11/10/2017	10/21/2047
64129U-AW-5	NEUB 17R B1R - CDO		C	4	1FE	19,000,000	98.1581	18,650,046	19,000,000	19,000,000					4.319	4.342	JAJO	161,843	730,782	04/27/2017	04/22/2029
64130D-AW-0	NEUB 21R BR - CDO			4	1FE	21,000,000	96.5828	20,282,382	21,000,000	21,000,000					3.649	3.662	JAJO	151,129	381,268	03/23/2018	04/20/2027
67091Y-AL-8	OCP 159R A2R - CDO			4	1FE	10,000,000	96.8987	9,689,866	10,000,000	10,000,000					3.786	3.809	JAJO	82,037	337,080	10/27/2017	07/15/2027
67102Q-AK-4	OAKC 7R B1R - CDO			4	1FE	30,000,000	99.6709	29,901,258	30,000,000	30,000,000					4.495	4.194	FMAN	157,308	1,168,973	12/09/2016	11/22/2027
67102Q-AM-0	OAKC 7R B2R - CDO			4	1FE	10,000,000	98.6357	9,863,573	10,000,000	10,000,000					4.000	4.020	FMAN	45,556	400,000	12/09/2016	11/22/2027
67107U-AW-4	OZLMF 1RR A2R - CDO			4	1FE	17,850,000	98.2485	17,537,361	17,850,000	17,850,000					4.319	4.350	JAJO	152,047	686,550	07/14/2017	07/23/2029
67107U-AY-0	OZLMF 1RR BR2 - CDO			4	1FE	14,100,000	100.0074	14,101,045	14,100,000	14,100,000					4.769	4.797	JAJO	132,618	606,472	07/14/2017	07/23/2029
67109K-AU-8	OZLM 9RR A2R - CDO			4	1FE	12,380,000	98.5308	12,198,108	12,380,000	12,380,000					4.491	4.490	MON	81,858		10/29/2018	10/20/2031
67111K-AC-4	OZLM 16 A2 - CDO		C	4	1FE	30,000,000	98.8819	29,664,585	30,000,000	30,000,000					4.479	4.502	FMAN	171,695	1,164,837	05/01/2017	05/16/2030
67575B-AG-4	OCT25 25 ON - CDO		C	4	1FE	4,067,797	99.8327	4,060,992	4,067,797	4,067,797					5.598	5.756	JAJO	44,907	279,982	09/30/2015	10/20/2026
67575B-AN-9	OCT25 25R BR - CDO		C	4	1FE	24,225,000	96.5918	23,399,354	24,225,000	24,225,000					3.669	3.681	JAJO	175,294	555,258	02/22/2018	10/20/2026
67575X-AJ-0	OCT31 31 B2 - CDO		C	4	1FE	12,537,421	95.5939	11,987,477	12,540,000	12,537,936		360			3.729	3.749	JAJO	92,224	467,617	06/01/2017	07/22/2030
67590X-AN-2	OCT27 27R B1R - CDO		C	4	1FE	20,000,000	97.3832	19,476,644	20,000,000	20,000,000					4.036	4.057	JAJO	174,907	199,148	07/05/2018	07/15/2030
687846-AE-5	OSCAR 171 A4 - ABS		D	4	1FE	18,726,834	100.3472	18,825,135	18,760,000	18,729,915		2,658			3.300	3.417	MON	36,113	407,028	11/30/2018	05/10/2024
68784A-AE-6	OSCAR 172 A4 - ABS		D	4	1FE	15,134,394	98.7340	15,007,568	15,200,000	15,138,261		3,686			2.760	3.126	MON	24,472	331,200	12/12/2018	12/10/2024
68784X-AD-8	OSCAR 182 A3 - ABS		D	4	1FE	1,999,903	100.3030	2,006,060	2,000,000	1,999,917		14			3.390	3.391	MON	3,955	25,048	07/18/2018	09/12/2022
69689A-AN-0	PLMRS 151R A2R - CDO			4	1FE	9,375,000	99.3831	9,317,166	9,375,000	9,375,000					4.496	4.194	FMAN	48,002	365,458	05/11/2017	05/21/2029
73019#-AA-0	PNC EQUIPMENT FINANCE, LLC				1	1,934,314	95.3628	1,844,616	1,934,314	1,934,314					3.000	3.000	MS	17,409	60,331	07/12/2012	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE, LLC				1	2,007,119	95.3628	1,914,045	2,007,119	2,007,119					3.000	3.000	N/A	18,064	62,602	07/12/2012	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE, LLC				1	1,833,447	95.3628	1,748,426	1,833,447	1,833,447					3.000	3.000	N/A	16,501	57,185	07/12/2012	09/13/2027
74955D-AA-9	RGS (AEGCO) FUNDING CORPORATION				2AM	6,350,363	101.5000	6,588,226	6,490,863	6,424,927		(26,148)			9.810	10.920	JD	42,450	1,025,734	08/28/1990	12/07/2022
76761R-AC-3	RSRVA 1 B1 - CDO			4	1FE	18,140,000	99.9898	18,138,154	18,140,000	18,140,000					4.345	4.275	JAJO	164,188	706,976	12/01/2016	10/18/2028
76761R-AJ-8	RSRVA 1 B2 - CDO			4	1FE	21,000,000	99.7043	20,937,912	21,000,000	21,000,000					3.986	4.005	JAJO	169,720	836,976	12/01/2016	10/18/2028
78471W-AB-1	SCLP 182 A2 - ABS			4	1FE	19,995,130	99.7990	19,959,794	20,000,000	19,996,432		1,302			3.350	3.383	MON	11,167	469,000	04/10/2018	04/26/2027
81882E-AQ-5	SHACK 158R BR - CDO		C	4	1FE	26,000,000	96.3760	25,057,762	26,000,000	26,000,000					3.769	3.782	JAJO	193,266	862,349	10/05/2017	10/20/2027

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
81883E-AB-7	SHACK 1711 B - CDO		C	4	1FE	14,643,750	98.0179	14,702,678	15,000,000	14,644,773		1,023			4.366	4.802	FMAN	85,503		12/20/2018	08/15/2030
83405R-AB-3	SCLP 181 A2 - ABS			4	1FE	13,564,769	99.7132	13,630,792	13,670,000	13,572,872		8,103			3.140	3.559	MON	7,154	82,870	12/12/2018	02/25/2027
83405X-AB-0	SCLP 183 A2 - ABS			4	1FE	11,003,671	100.7840	11,086,240	11,000,000	11,003,389		(282)			3.670	3.686	MON	6,728	154,752	09/14/2018	08/25/2027
83609Y-AE-6	SNDPT 4RR B - CDO		C	4	1FE	8,000,000	96.7691	7,741,526	8,000,000	8,000,000					4.195	4.219	JAJO	69,909	161,797	04/19/2018	04/18/2031
83610C-AC-5	SNDPT 12 B1 - CDO			4	1FE	20,000,000	99.9908	19,998,164	20,000,000	20,000,000					4.719	4.743	JAJO	186,138	857,040	07/14/2016	10/20/2028
83610C-AL-5	SNDPT 12 B2 - CDO			4	1FE	20,000,000	97.0608	19,412,155	20,000,000	20,000,000					3.482	3.497	JAJO	137,350	696,420	07/14/2016	10/20/2028
85208H-AA-1	SPRTE 171 A - ABS		C	4	1FE	28,194,303	100.9384	28,565,805	28,300,247	28,248,274		53,055			4.250	4.515	MON	53,456	1,251,254	11/17/2017	12/15/2037
86803N-AA-5	SNSTR 181 A - ABS			4	1FE	19,994,264	102.6996	20,539,920	20,000,000	19,994,206		(58)			5.680	5.682	FMAN	104,133		11/20/2018	11/20/2048
87248K-AL-8	TICP 161R BR - CDO		C	4	1FE	5,000,000	98.2157	4,910,785	5,000,000	5,000,000					4.199	4.222	JAJO	44,321	52,210	06/28/2018	07/17/2031
88315L-AA-6	TMCL 181 A - ABS		C	4	1FE	9,563,297	100.6279	9,738,455	9,677,690	9,564,344		1,047			4.110	4.186	MON	12,154	148,959	08/01/2018	07/20/2043
88576P-AB-9	HENDR 03A A - ABS			4	1FE	187,930	100.3286	188,557	187,940	187,939					4.855	0.000	MON	406	9,876	11/14/2003	11/15/2033
89566E-AB-4	TRI STATE GENERATION & TRANSMISSION ASSO			4	1FE	9,511,515	117.2101	10,648,538	9,085,000	9,288,378		(2,077)			7.144	6.674	JJ	272,233	649,032	03/02/2004	07/31/2033
89613D-AA-1	TAH 17SFR1 A - ABS			4	1FE	13,499,607	96.6260	13,044,510	13,500,000	13,739,909		241,375			2.716	4.631	MON	30,555	366,660	08/10/2017	09/19/2034
89679H-AJ-4	TCF 181 A - ABS			4	1FE	13,872,369	100.7006	13,972,208	13,875,000	13,872,418		49			3.950	3.951	MON	16,746	414,623	03/20/2018	03/20/2043
89679H-AN-5	TCF 182 A - ABS			4	1FE	10,446,275	99.3505	10,382,122	10,450,000	10,446,320		45			4.190	4.192	MON	13,379	220,807	06/13/2018	06/22/2043
90352W-AB-0	STEAM 181 A2 - ABS			4	1FE	17,999,361	104.1763	18,751,725	18,000,000	17,999,335		(26)			4.611	4.611	MON	13,833	518,738	05/02/2018	04/27/2048
90931L-AA-6	UNITED AIRLINES INC - ABS			1	1FE	6,774,190	95.5639	6,464,113	6,764,179	6,773,776		(415)			3.100	3.076	JJ	101,350	215,451	12/01/2017	01/07/2030
92211M-AC-7	VDC 181 A2 - ABS			4	1FE	20,329,167	101.3663	20,606,923	20,329,167	20,329,167					4.072	4.072	MON	36,791	688,113	02/16/2018	02/16/2043
92211M-AE-3	VANTGE 182 A2 - ABS			4	1FE	13,988,333	101.8893	14,252,618	13,988,333	13,988,333					4.196	4.196	N/A	22,826	32,636	11/16/2018	11/16/2043
92330M-AN-9	VENTR 21R BR - CDO			4	1FE	25,000,000	96.8785	24,219,618	25,000,000	25,000,000					3.736	3.759	JAJO	202,383	819,227	10/04/2017	07/15/2027
92914N-AN-1	VOYA 151R BR - CDO			4	1FE	5,000,000	97.7866	4,889,328	5,000,000	5,000,000					4.145	4.065	JAJO	43,173	158,166	12/12/2017	01/18/2029
92914N-AQ-4	VOYA 151R CR - CDO			4	2AM	4,000,000	95.9273	3,837,093	4,000,000	4,000,000					4.795	4.713	JAJO	39,955	148,272	12/12/2017	01/18/2029
92914X-AS-8	VOYA 152R DR - CDO		C	4	2AM	20,000,000	98.5405	19,708,093	20,000,000	20,000,000					5.427	5.464	JAJO	211,057	270,739	07/13/2018	07/23/2027
948214-AS-0	WPARK 1R A2R - CDO		C	4	1FE	20,000,000	97.3650	19,473,005	20,000,000	20,000,000					4.069	4.086	JAJO	164,886	206,147	06/15/2018	07/20/2031
94978#-HS-9	OLD NATIONAL BANK - ABS			4	1	963,299	108.4439	1,044,639	963,299	963,304		5			6.640	6.640	N/A	1,777	64,269	06/28/2007	09/19/2027
96042G-AL-6	WLAKE 183 D - ABS			4	2AM	4,990,820	100.2224	5,011,119	5,000,000	4,990,921		101			4.000	4.042	MON	8,889	16,667	12/07/2018	10/16/2023
97063Q-AA-0	WESTF 17A A - ABS			4	1FE	12,124,890	102.4026	12,426,787	12,135,221	12,167,575		42,218			4.690	4.687	MON	22,133	574,875	07/28/2017	08/15/2042
97064E-AA-6	WESTF 18A A - ABS			4	1FE	29,660,262	102.6160	30,437,684	29,661,733	29,657,086		(3,176)			4.750	4.800	MON	54,762	451,779	08/16/2018	09/15/2043
C0104*-AB-8	AIR CANADA PASS THROUGH TRUST SERIES 201			4	2AM	11,462,534	103.4578	11,043,576	10,674,474	10,674,474				(788,060)	4.190	4.191	AO	94,422	197,753	02/22/2018	10/15/2027
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,832,631,447	XXX	1,832,703,488	1,840,404,649	1,836,799,341		597,443		(788,060)	XXX	XXX	XXX	11,918,073	52,314,596	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						23,365,655,235	XXX	23,088,721,898	22,741,049,014	23,015,842,523	328,981	(52,320,395)	6,819,846	(36,777,743)	XXX	XXX	XXX	236,572,776	866,326,839	XXX	XXX
054536-AA-5	AXA FINANCIAL INC.		C		2FE	14,956,800	124.1744	18,626,160	15,000,000	14,974,945		6,154			8.600	8.623	JD	57,333	1,290,000	12/08/2000	12/15/2030
060505-EH-3	BANK OF AMERICA CORP			2,5	2FE	2,400,000	98.5000	2,364,000	2,400,000	2,400,000					6.250	6.249	MS	48,333	150,000	09/02/2014	12/29/2049
060505-EL-4	BANK OF AMERICA CORP			2,5	2FE	1,616,344	102.5000	1,614,375	1,575,000	1,611,398		(4,946)			6.500	6.022	AO	19,338	102,375	01/20/2015	12/29/2049
060505-EN-0	BANK OF AMERICA CORP			2,5	2FE	3,175,000	99.0000	3,143,250	3,175,000	3,175,000					6.100	6.099	MS	55,951	193,675	03/12/2015	12/29/2049
06051G-HP-7	BANK OF AMERICA CORP				2FE	20,519,847	124.2332	24,846,640	20,000,000	20,324,834		(17,502)			8.050	7.784	JD	71,556	1,610,000	01/05/1998	06/15/2027
225313-AE-5	CREDIT AGRICOLE SA		C	2	2FE	2,336,266	97.5000	2,315,625	2,375,000	2,337,476		1,210			6.625	6.747	MJSD	3,497	157,344	10/28/2015	12/29/2049
225313-AJ-4	CREDIT AGRICOLE SA		C	2	2FE	1,515,000	102.6250	1,539,375	1,500,000	1,513,726		(1,274)			8.125	7.953	MJSD	2,708	121,875	01/22/2016	12/31/2099
22546D-AB-2	CREDIT SUISSE GROUP AG		C	2	3FE	500,000	102.0000	510,000	500,000	500,000					7.500	7.499	JD	2,083	37,500	12/04/2013	12/29/2049
29250N-AW-5	ENBRIDGE INC		C	2,5	2FE	30,611,760	89.0000	27,575,760	30,984,000	30,612,764		1,004			6.250	6.323	MS	645,500	812,000	09/18/2018	03/01/2078
29265W-AA-6	ENEL SPA		C	2	2FE	783,546	103.6250	818,638	790,000	783,752		190			8.750	8.818	MS	18,625	69,125	09/17/2013	09/24/2073
29273R-BA-6	ENERGY TRANSFER PARTNERS LP			2	3FE	2,996,067	71.0000	2,130,000	3,000,000	2,996,321		77			5.559	5.646	FMAN	28,256	151,533	12/13/2013	11/01/2066
29379V-AN-3	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	3,829,017	88.0970	3,378,520	3,835,000	3,229,865		12,491			5.516	6.697	MJSD	18,126	186,901	10/27/2009	06/01/2067
31945H-AB-1	FIRST CHICAGO NBD CAPITAL I			2	2FE	19,716,642	94.2422	18,848,440	20,000,000	19,746,490		28,805			3.091	3.315	FMAN	104,751	510,000	12/19/2017	02/01/2027
53079E-AQ-7	LIBERTY MUTUAL GROUP INC			1,2	3FE	2,601,963	93.6250	2,593,413	2,770,000	2,641,020		7,079			5.693	5.751	MS	6,571	141,345	12/10/2007	03/07/2067
780099-CK-1	ROYAL BANK OF SCOTLAND GROUP PLC		C	2	3FE	3,167,993	99.7500	2,992,500	3,000,000	3,145,920		(22,072)			8.000	7.073	MJSD	667	240,000	11/13/2015	12/29/2049
89356B-AC-2	TRANSCANADA TRUST		C	2,5	2FE	9,195,000	86.0829	7,747,461	9,000,000	9,180,092		(14,908)			5.300	4.999	MS	140,450	477,000	02/27/2018	03/15/2077
92553P-BC-5	VIACOM INC			2,5	3FE	369,896	90.2500	334,828	371,000	369,918		29			6.250	6.268	FA	7,922	23,188	07/26/2017	02/28/2057
92553P-BD-3	VIACOM INC			2,5	3FE	1,089,175	91.0000	994,630	1,093,000	1,086,654		(2,187)			5.875	5.834	FA	21,940	48,763	08/24/2018	02/28/2057
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						121,380,316	XXX	122,373,615	121,368,000	120,630,175		(5,850)			XXX	XXX	XXX	1,253,607	6,322,624	XXX	XXX
00138G-AA-7	AIG LIFE HOLDINGS INC			1	4AM	2,677,401	118.4236	2,634,925	2,225,000	2,580,814		(20,282)			8.500	6.504	JJ	94,563	189,125	07/11/2013	07/01/2030
00138G-AC-3	AIG LIFE HOLDINGS INC				4AM	22,437,284	120.0138	24,302,795	20,250,000	22,333,052		(18,544)			8.125	7.252	MS	484,453	1,645,313	07/11/2013	03/15/2046
01039X-AA-8	ALABAMA POWER CAPITAL TRUST V			2	1FE	18,189,520	97.4241	17,536,338	18,000,000	17,994,837		217			5.496	5.578	JAJO	252,816	913,234	10/03/2002	10/01/2042
05379H-AA-2	WASHINGTON WATER POWER CAPITAL II			2	2AM	19,824,880	83.9961	16,799,220	20,000,000	19,897,188		5,579			3.613	3.705	MJSD	58,212	588,902	01/14/1999	06/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
302570-AW-6	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	1AM	2,820,783	82.5000	2,392,500	2,900,000	2,819,286		1,689			4.463	4.674	JAJO	33,079	116,857	12/18/2007	10/01/2066
33735Y-AA-6	FIRST UNION CORPORATION			1	2	1,214,170	126.9964	1,269,964	1,000,000	1,131,453		(7,989)			7.950	6.264	MN	10,158	79,500	12/15/2003	11/15/2029
38143V-AA-7	GOLDMAN SACHS CAPITAL I			1	2AM	11,047,600	111.7500	12,292,500	11,000,000	11,035,106		(564)			6.345	6.311	FA	263,670	697,950	02/25/2004	02/15/2034
49326Q-AA-4	KEYCORP CAPITAL III			1	3AM	6,566,435	125.6671	8,187,212	6,515,000	6,547,487		(609)			7.750	7.676	JJ	232,821	504,913	12/08/2003	07/15/2029
553086-AC-3	MMI CAPITAL TRUST I				1AM	4,427,350	119.8604	5,993,020	5,000,000	4,663,177		25,671			7.625	8.725	JD	16,944	381,250	07/14/2000	12/15/2027
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				1AM	7,982,010	115.7616	10,707,948	9,250,000	8,487,600		54,788			7.380	8.693	AO	115,671	682,650	10/20/2000	04/06/2028
90330S-AA-8	USF&G CAPITAL III				4AM	11,358,600	131.7500	13,175,000	10,000,000	11,227,878		(11,587)			8.312	7.273	JJ	415,600	831,200	05/01/2003	07/01/2046
92978A-AA-0	WACHOVIA CAPITAL TRUST III			2	2AM	14,876,150	90.0000	13,500,000	15,000,000	14,891,110		3,598			5.570	5.701	MJSD	34,811	851,707	03/15/2006	03/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X			1,5	2AM	41,641,069	103.1250	43,779,656	42,453,000	42,063,177		18,667			5.950	6.034	JD	112,265	2,525,954	04/11/2007	12/01/2086
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						165,063,252	XXX	172,571,078	163,593,000	165,672,165		50,634			XXX	XXX	XXX	2,125,063	10,008,555	XXX	XXX
4899999. Total - Hybrid Securities						286,443,568	XXX	294,944,693	284,961,000	286,302,340		44,784			XXX	XXX	XXX	3,378,670	16,331,179	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
000000-00-0	CSC Holdings LLC			5	3FE	990,025	95.4167	949,396	995,000	990,628		603			0.000	0.063	N/A		8,346	01/12/2018	01/12/2026
000000-00-0	NOURYON FINANCE BV		C	5	4FE	333,325	93.5000	313,225	335,000	333,368		43			0.000	0.072	N/A		953	09/20/2018	10/01/2025
000000-00-0	NORMID TL B 1L USD		C	5	4Z	309,225	97.7500	303,025	310,000	309,244		19			5.650	5.775	N/A		782	10/01/2018	10/01/2025
000000-00-0	Cineworld Finance US Inc			5	4FE	1,546,768	94.6000	1,464,692	1,548,300	1,546,946		178			0.000	0.014	N/A		56,679	03/01/2018	02/22/2025
000000-00-0	BAUSCH HEALTH CO (VALEANT PHARMA)		C	5	3FE	990,000	93.2500	932,500	1,000,000	990,098		98			5.129	5.376	N/A		14,404	11/15/2018	11/27/2025
78466D-BE-3	SS&C TECHNOLOGIES			5	3FE	444,290	94.5000	420,917	445,415	444,405		43			0.000	0.037	N/A		10,965	02/28/2018	02/28/2025
BL1390-82-4	IAP			5	6Z	62,110	99.1000	68,390	69,011	67,833		2,173			0.000	3.166	N/A		4,519	09/01/2014	07/18/2019
BL2481-62-2	ASURION LLC			5	4FE	400,000	97.0000	388,000	400,000	400,000					0.000	0.000	N/A		37,336	07/14/2017	08/04/2025
N2611U-AC-9	Diamond BC BV		D	5	4FE	1,556,017	92.0000	1,431,450	1,555,924	1,555,607		122			5.527	5.610	N/A		56,543	04/18/2018	09/06/2024
6499999. Subtotal - Bonds -Bank Loans - Acquired						6,631,760	XXX	6,271,595	6,658,650	6,638,129		3,279			XXX	XXX	XXX		190,527	XXX	XXX
6599999. Subtotal -Bank Loans						6,631,760	XXX	6,271,595	6,658,650	6,638,129		3,279			XXX	XXX	XXX		190,527	XXX	XXX
7799999. Total - Issuer Obligations						21,837,764,600	XXX	21,620,388,491	21,403,882,058	21,528,521,138	328,981	(34,225,569)	6,856,454	(36,299,013)	XXX	XXX	XXX	234,345,621	807,436,356	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						556,814,684	XXX	586,254,699	575,388,791	561,027,039		(963,917)			XXX	XXX	XXX	2,136,980	24,893,716	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						807,596,328	XXX	768,293,251	594,209,859	765,612,386		(17,030,616)			XXX	XXX	XXX	4,137,589	43,134,917	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						2,006,681,699	XXX	2,015,760,618	2,013,797,649	2,011,451,613	(41,811)	689,646		(788,060)	XXX	XXX	XXX	14,175,976	62,858,947	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Bank Loans						6,631,760	XXX	6,271,595	6,658,650	6,638,129		3,279			XXX	XXX	XXX		190,527	XXX	XXX
8399999 - Total Bonds						25,215,489,071	XXX	24,996,968,654	24,593,937,007	24,873,250,305	287,170	(51,527,177)	6,856,454	(37,087,073)	XXX	XXX	XXX	254,796,166	938,514,463	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation and Administrative Symbol/ Market Indicator	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
128125-*2-9	CALAMOS STRATEGIC TOTAL RETURN			656,000.000	1.00	0.000	16,400,000	25.000	16,400,000	16,400,000	50,566	562,398							RP1FEV	08/11/2017
128125-*3-7	CALAMOS STRATEGIC TOTAL RETURN			200,000.000	1.00	0.000	5,000,000	25.000	5,000,000	5,000,000		193,333							RP1FEV	08/11/2017
151327-20-2	CENTAUR FUNDING CORPORATION			9,562.000	1,000.00	0.000	10,082,646	1,078.214	10,309,881	12,261,887		868,230			(28,258)		(28,258)		RP2FEV	08/01/2004
172967-35-8	CITIGROUP INC			160,000.000	25.00	26.190	4,000,000	26.190	4,190,400	4,000,000		285,000							P3FEL	09/12/2013
184692-6#-3	CLEARBRIDGE MLP AND MIDSTREAM FUND			30.000	1.00	0.000	3,000,000	101,571.000	3,047,130	3,000,000		79,200							RP1FEV	05/29/2015
204530-20-1	AGSTAR FINANCIAL SERVICES ACA			1,500.000	1,000.00	1,020.000	1,500,000	1,020.000	1,530,000	1,500,000		101,250							P3FEU	08/16/2017
33765A-20-2	FIRSTAR REALTY L.L.C.			17,000.000	1,000.00	0.000	16,843,714	1,130.000	19,210,000	16,843,714		1,508,750							P2FEU	08/01/2004
86788X-20-3	SUNTRUST REAL ESTATE INVESTMENT CORPORAT			50.000	100,000.00	0.000	4,901,200	117,129.000	5,856,450	4,901,200		450,000							P2FEV	09/01/2000
902973-86-6	U.S. BANCORP			39,100.000	1,000.00	0.000	39,379,261	749.923	29,321,989	39,379,261	349,728	1,387,506							P2FEL	06/10/2010
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							101,106,820	XXX	94,865,851	103,286,062	400,294	5,435,667			(28,258)		(28,258)		XXX	XXX
8999999 - Total Preferred Stocks							101,106,820	XXX	94,865,851	103,286,062	400,294	5,435,667			(28,258)		(28,258)		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	IAP WORLDWIDE BL			9.010	228,820	25,396.180	228,820	7,650				96,672		96,672		L	09/01/2014
000000-00-0	TARGUS INC			88,699.000	310,447	3.500	310,447	310,447								L	05/05/2016
000000-00-0	FEDERAL HOME LOAN BANK OF DES MOINES			100,000.000	10,000,000	100.000	10,000,000	10,000,000		40,959						V	08/15/2018
00084K-10-4	ACCIDENT CLAIMS HOLDINGS LLC			2,044,875.000		0.000						(20)		(20)		V	06/07/2016
00685R-40-9	ADELPHIA RECOVERY SER ACC 1 UNT			2,564,197.000	256	0.001	256									U	02/13/2007
03350F-10-6	ANDEAVOR LOGISTICS UNT			100,043.000	3,250,397	32.490	3,250,397	4,827,259		298,955		(1,576,862)		(1,576,862)		L	09/07/2018
03673L-10-3	ANTERO RESOURCES MIDSTREAM UNT			99,225.000	2,122,423	21.390	2,122,423	2,602,958		123,535		(480,535)		(480,535)		L	04/24/2018
03675Y-10-3	ANTERO MIDSTREAM ORD			29,551.000	330,380	11.180	330,380	496,460		11,141		(166,080)		(166,080)		L	04/24/2018
0556EL-10-9	BP MIDSTREAM PARTNERS UNT			55,625.000	864,413	15.540	864,413	1,027,445		46,252		(163,032)		(163,032)		L	04/24/2018
118230-10-1	BUCKEYE PARTNERS UNT			70,744.000	2,050,869	28.990	2,050,869	2,861,156		231,687		(810,288)		(810,288)		L	04/23/2018
16411Q-10-1	CHENIERE ENERGY PARTNERS UNT			28,761.000	1,038,272	36.100	1,038,272	983,568		25,898		54,704		54,704		L	12/21/2018
16411R-20-8	CHENIERE ENERGY ORD			8,638.000	511,283	59.190	511,283	500,406				10,877		10,877		L	04/24/2018
21241B-10-0	CONTURA ENERGY ORD			2,537.438	166,811	65.740	166,811	17,877				135,834		135,834		U	07/26/2017
23311P-10-0	DCP MIDSTREAM UNT			12,411.000	328,767	26.490	328,767	519,373		9,681		(190,606)		(190,606)		L	10/16/2018
257454-10-8	DOMINION ENERGY MIDSTREAM PARTNE UNT			22,910.000	413,296	18.040	413,296	344,394		24,147		68,903		68,903		L	04/24/2018
26885B-10-0	EQM MIDSTREAM PARTNERS UNT			107,724.000	4,659,063	43.250	4,659,063	6,440,919		301,635		(1,781,856)		(1,781,856)		L	09/19/2018
29273V-10-0	ENERGY TRANSFER UNT			658,941.000	8,704,611	13.210	8,704,611	9,931,835		615,364		(1,227,225)		(1,227,225)		L	12/19/2018
29336U-10-7	ENLINK MIDSTREAM PARTNERS COM UNT			98,721.000	1,086,918	11.010	1,086,918	1,812,800		38,501		(725,881)		(725,881)		L	10/23/2018
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT			345,955.000	8,507,033	24.590	8,507,033	9,373,470		446,282		(866,436)		(866,436)		L	04/24/2018
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		42,280.000	4,228,000	100.000	4,228,000	4,228,000								A	12/20/2018
49456B-10-1	KINDER MORGAN CL P ORD			54,515.000	838,441	15.380	838,441	816,466				21,975		21,975		L	12/24/2018
521865-20-4	LEAR ORD			500.000	61,430	122.860	61,430	92,405		4,210		(30,975)		(30,975)		L	03/06/2018
55336V-10-0	MPLX COM UNT			228,332.000	6,918,460	30.300	6,918,460	7,912,670		423,243		(994,210)		(994,210)		L	05/30/2018
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT			141,152.000	8,054,133	57.060	8,054,133	9,300,142		374,560		(1,246,009)		(1,246,009)		L	12/20/2018
59804T-40-7	MIDSTATES PETROLEUM COMPANY ORD			488.000	3,665	7.510	3,665	9,232		11		(4,413)		(4,413)		L	02/28/2018
65506L-10-5	NOBLE MIDSTREAM PARTNERS UNT			17,171.000	495,212	28.840	495,212	747,466		27,568		(252,255)		(252,255)		L	04/24/2018
682680-10-3	ONEOK ORD			94,816.000	5,115,323	53.950	5,115,323	5,651,943		228,697		(536,620)		(536,620)		L	12/31/2018
70788V-10-2	PENN VIRGINIA ORD			59.000	3,190	54.060	3,190			40		3,190		3,190		L	12/12/2018
718549-20-7	PHILLIPS 66 PARTNERS COM UNT			79,157.000	3,333,301	42.110	3,333,301	4,051,885		170,743		(718,583)		(718,583)		L	06/13/2018
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT			377,582.000	7,566,743	20.040	7,566,743	9,354,938		272,015		(1,788,195)		(1,788,195)		L	11/29/2018
761565-40-7	REX ENERGY CORPORATION			1,055.000	19	0.018	19	12,804				(12,785)		(12,785)		L	03/30/2016
822634-10-1	SHELL MIDSTREAM PARTNERS UNT		C	150,314.000	2,466,653	16.410	2,466,653	3,259,035		168,957		(792,382)		(792,382)		L	04/23/2018
874696-10-7	TALLGRASS ENERGY CL A ORD			135,816.000	3,305,761	24.340	3,305,761	3,014,899		147,649		290,862		290,862		L	04/24/2018
87612G-10-1	TARGA RESOURCES ORD			46,086.000	1,660,018	36.020	1,660,018	2,245,423		119,223		(585,405)		(585,405)		L	10/03/2018
958254-10-4	WESTERN GAS PARTNERS UNT			123,854.000	5,230,354	42.230	5,230,354	5,817,458		335,397		(587,103)		(587,103)		L	09/06/2018
95825R-10-3	WESTERN GAS EQUITY PARTNERS COM UNT			32,006.000	887,526	27.730	887,526	1,080,849		35,778		(193,322)		(193,322)		L	10/10/2018
969457-10-0	WILLIAMS ORD			234,453.000	5,169,689	22.050	5,169,689	7,090,315		180,164		(1,920,626)		(1,920,626)		L	12/31/2018
99Z090-6X-7	LIBERTY TIRE RECYCLING LLC			1,542.580	5,831	3.780	5,831	46,015				(40,184)		(40,184)		V	04/13/2018
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	185.000	15,385	83.160	15,385	16,311		740		(5,025)		(5,025)		L	12/23/2015
03634H-11-8	ANR RTS			2,394,745.000		0.014										L	07/26/2017
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					99,933,192	XXX	99,933,192	116,806,272		4,703,031		(17,013,899)		(17,013,899)		XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY			20,000.000	139,168,270	6,958.414	139,168,270	87,000,000				(503,621)		(503,621)		U	10/11/1989
000000-00-0	Symetra National Life Insurance Co			20,000.000	11,638,845	581.942	11,638,845	7,000,000				753,277		753,277		U	04/25/1983
000000-00-0	Symetra Reinsurance Company			20,000.000	7,157,945	357.897	7,157,945	17,000,000				(3,149,392)		(3,149,392)		U	12/03/2014
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					157,965,060	XXX	157,965,060	111,000,000				(2,899,736)		(2,899,736)		XXX	XXX
723682-10-0	PIONEER FUND A		C	6,469.246	160,179	24.760	160,179	216,841		21,743		(24,596)		(24,596)		L	12/21/2018
72375Q-10-8	PIONEER MID CAP VAL A		C	1,329.109	24,323	18.300	24,323	31,491		2,735		(8,630)		(8,630)		L	12/27/2018
72387W-40-8	PIONEER SEL MC GR A		C	5,409.122	185,803	34.350	185,803	162,460		26,017		(38,404)		(38,404)		L	11/28/2018
724010-10-3	PIONEER CORE EQTY A		C	1,288.603	20,527	15.930	20,527	20,503		3,460		(5,415)		(5,415)		L	12/26/2018
9299999. Subtotal - Mutual Funds					390,832	XXX	390,832	431,296		53,954		(77,044)		(77,044)		XXX	XXX
9799999 - Total Common Stocks					258,289,084	XXX	258,289,084	228,237,567		4,756,985		(19,990,679)		(19,990,679)		XXX	XXX
9899999 - Total Preferred and Common Stocks					359,395,905	XXX	353,154,935	331,523,629	400,294	10,192,651		(19,990,679)		(20,018,937)		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 5 , the total $ value (included in Column 8) of all such issues $ 158,132,127

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38373Q-J7-7	GNR 0356 DZ - CMO/RMBS		12/01/2018	VARIOUS		227,619	227,619	
38374E-UE-5	GNR 0398D ZK - CMO/RMBS		12/01/2018	VARIOUS		85,970	85,970	
38374L-5H-0	GNR 0560B WZ - CMO/RMBS		12/01/2018	VARIOUS		465,815	465,815	
38374M-CH-0	GNR 0583 Z - CMO/RMBS		11/01/2018	VARIOUS		454,330	454,330	
38374M-WL-9	GNR 061A ZA - CMO/RMBS		11/01/2018	VARIOUS		381,199	381,199	
38377Q-HF-7	GNR 1118G ZE - CMO/RMBS		12/01/2018	VARIOUS		216,914	216,914	
912810-RM-2	UNITED STATES TREASURY		09/13/2018	DIRECT		60,154,217	61,300,000	604,671
912828-4V-9	UNITED STATES TREASURY		10/30/2018	VARIOUS		35,115,378	36,000,000	169,688
912828-4X-5	UNITED STATES TREASURY		09/14/2018	MERRILL LYNCH PIERCE FENNER		27,809,180	28,000,000	32,742
912828-4Z-0	UNITED STATES TREASURY		10/01/2018	WELLS FARGO		5,503,750	5,600,000	13,613
912828-5C-0	UNITED STATES TREASURY		11/14/2018	VARIOUS		24,860,842	25,000,000	75,824
912828-5F-3	UNITED STATES TREASURY		11/14/2018	NOMURA SECURITIES/FIXED INCOME		9,979,330	10,000,000	24,485
912828-5J-5	UNITED STATES TREASURY		11/27/2018	VARIOUS		20,992,578	21,000,000	41,105
912828-5L-0	UNITED STATES TREASURY		12/06/2018	MERRILL LYNCH PIERCE FENNER		20,085,156	20,000,000	34,945
912828-5M-8	UNITED STATES TREASURY		12/04/2018	Barclays Capital		457,963	450,000	816
912828-5N-6	UNITED STATES TREASURY		12/04/2018	NOMURA SECURITIES/FIXED INCOME		450,809	450,000	213
912828-TY-6	UNITED STATES TREASURY		10/31/2018	VARIOUS		6,353,473	6,660,000	33,712
912828-Y7-9	UNITED STATES TREASURY		08/16/2018	MERRILL LYNCH PIERCE FENNER		902,988	900,000	1,195
0599999. Subtotal - Bonds - U.S. Governments						214,497,511	217,191,846	1,033,009
29245J-AL-6	EMPRESA NACIONAL DEL PETROLEO	C	12/18/2018	LARRAIN VIAL, SANTIAGO		2,035,000	2,000,000	12,833
1099999. Subtotal - Bonds - All Other Governments						2,035,000	2,000,000	12,833
242559-UB-6	DEARBORN MICH		12/12/2018	HILLTOP SECURITIES		12,240,000	12,240,000	
981306-UD-3	WORCESTER MASS		12/07/2018	SAMUEL A . RAMIREZ & CO. INC.		6,999,023	6,850,000	18,076
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						19,239,023	19,090,000	18,076
3137FC-6Q-2	FHR 4738A VC - CMO/RMBS		09/01/2018	JPMORGAN CHASE BANK		2,199,720	2,208,000	1,073
31393X-BJ-5	FNR 0412A WZ - CMO/RMBS		12/01/2018	VARIOUS		282,309	282,309	
31394K-N8-3	FHR 2686D KZ - CMO/RMBS		11/01/2018	VARIOUS		72,126	72,126	
31394R-Y7-8	FHR 2761B QZ - CMO/RMBS		12/01/2018	VARIOUS		119,385	119,385	
59333P-2S-6	MIAMI-DADE CNTY FLA AVIATION REV		12/12/2018	WELLS FARGO ADVISORS LLC		9,432,500	10,000,000	80,746
679088-FP-4	OKLAHOMA ST CAPITOL IMPT AUTH ST FACS RE		12/07/2018	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		14,500,378	14,720,000	121,061
91412H-BU-6	UNIVERSITY CALIF REVS		12/07/2018	WELLS FARGO ADVISORS LLC		11,600,280	11,500,000	36,777
3199999. Subtotal - Bonds - U.S. Special Revenues						38,206,697	38,901,820	239,657
000000-00-0	CSC Holdings LLC		09/01/2018	Unknown		995,000	1,000,000	
000000-00-0	STARFRUIT FINCO B.V.	C	09/20/2018	JP MORGAN CHASE BANK/HSBCSI		333,325	335,000	
000000-00-0	.CLO 4.86 12/31/37 CLOVER US BLOCK|.CLO		10/17/2018	CITIGROUP GLOBAL MARKETS, INC		6,800,000	6,800,000	
000000-00-0	Cineworld Finance US Inc		11/01/2018	Unknown		1,558,468	1,560,000	
000000-00-0	.REY 4.41 12/13/25 REYES HOLDING|.REY 4.		11/15/2018	MERRILL LYNCH PIERCE FENNER		13,600,000	13,600,000	
000000-00-0	.REY 4.22 12/13/23 REYES HOLDING|.REY 4.		11/15/2018	MERRILL LYNCH PIERCE FENNER		15,300,000	15,300,000	
000000-00-0	.DFA 4 3/4 01/03/28 DAIRY FARMERS|.DFA 4		11/20/2018	US BANCORP INVESTMENTS INC.		13,900,000	13,900,000	
000000-00-0	.LST 5.23 10/31/33 LONGITUDINAL|.LST 5.2		12/14/2018	SANTANDER		20,900,000	20,900,000	
000000-00-0	.LST 5.23 10/31/34 LONGITUDINAL|.LST 5.2		12/17/2018	SANTANDER		2,800,000	2,800,000	38,397
00108W-AG-5	AEP TEXAS INC		12/21/2018	MUFG SECURITIES AMERICAS INC.		14,949,467	15,000,000	4,400
00130H-BX-2	AES CORP		03/09/2018	MORGAN STANLEY & CO LLC		10,600	10,000	190
00130H-BY-0	AES CORP		03/14/2018	VARIOUS		362,900	355,000	272
00130H-CA-1	AES CORP		03/15/2018	MORGAN STANLEY & CO LLC		585,000	585,000	
001546-AU-4	AK STEEL CORP		08/13/2018	VARIOUS		940,125	910,000	20,956
00164B-BG-1	ALM 7R2RR 2R2 - CDO		09/21/2018	CREDIT SUISSE SECURITIES (USA)		9,600,000	9,600,000	
002824-BF-6	ABBOTT LABORATORIES		05/31/2018	VARIOUS		20,682,110	21,000,000	252,083
00287Y-AM-1	ABBVIE INC		10/12/2018	JEFFERIES		13,993,350	15,000,000	260,333
00287Y-BE-8	ABBVIE INC		09/13/2018	MORGAN STANLEY CO		19,965,600	20,000,000	
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	C	04/02/2018	VARIOUS		1,932,372	1,975,000	27,382
00912X-AN-4	AIR LEASE CORP		08/21/2018	VARIOUS		10,146,599	10,100,000	179,362
00912X-AV-6	AIR LEASE CORP		04/17/2018	RBC CAPITAL MARKETS		6,740,016	7,105,000	12,878
00912X-AY-0	AIR LEASE CORP		05/30/2018	MORGAN STANLEY CO		9,289,300	10,000,000	
00912X-BA-1	AIR LEASE CORP		09/05/2018	VARIOUS		12,531,788	13,213,000	62,927
00912X-BC-7	AIR LEASE CORP		11/08/2018	DEUTSCHE BANK SECURITIES, INC.		8,349,805	8,500,000	132,665
009279-AA-8	AIRBUS GROUP SE	C	11/06/2018	VARIOUS		9,437,250	10,000,000	12,250
00973R-AC-7	AKER BP ASA	C	03/22/2018	DEUTSCHE BANK SECURITIES, INC.		340,000	340,000	
010392-FQ-6	ALABAMA POWER CO		12/21/2018	DEUTSCHE BANK SECURITIES, INC.		6,344,788	6,545,000	38,306
010392-FR-4	ALABAMA POWER CO		03/08/2018	Barclays Bank		4,358,160	4,593,000	56,647
013822-AC-5	ALCOA NEDERLAND HOLDING BV		05/14/2018	JP MORGAN SECS INC., - FIXED INCOME		1,000,000	1,000,000	
01626P-AG-1	ALIMENTATION COUCHE TARD INC	C	09/17/2018	Barclays Capital		5,389,065	5,735,000	37,994
01626P-AH-9	ALIMENTATION COUCHE TARD INC	C	08/27/2018	VARIOUS		27,140,873	28,386,000	95,727
02154V-AA-9	ALTICE SA	C	10/02/2018	VARIOUS		959,733	995,000	3,827

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
02156L-AA-9	ALTICE FRANCE SA	C	07/17/2018	GOLDMAN		1,250,000	1,250,000	
023135-BN-5	AMAZON.COM INC		08/29/2018	VARIOUS		23,348,991	21,047,000	330,225
02364W-BE-4	AMERICA MOVIL SAB DE CV	C	12/13/2018	GOLDMAN SACHS AND CO.		9,557,200	10,000,000	183,507
02376A-AA-7	AMERICAN AIRLINES INC - ABS		09/01/2018	VARIOUS		2,603,341	2,601,000	35,822
02377B-AB-2	AMERICAN AIRLINES INC - ABS		09/01/2018	Barclays Bank		7,436,370	7,528,443	130,995
02378L-AA-1	AMERICAN AIRLS 2017-1 CL C PAS - ABS		09/01/2018	VARIOUS		18,900,000	18,900,000	
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		05/01/2018	DEUTSCHE BANK SECURITIES, INC.		780,000	780,000	
03027W-AJ-1	AMETOW 132A 2A - ABS		09/01/2018	BARCLAYS CAPITAL INC FIXED INC		4,549,274	4,671,000	11,153
03027W-AK-8	AMETOW 181 A - ABS		09/01/2018	Barclays Bank		8,000,000	8,000,000	
03027X-AJ-9	AMERICAN TOWER CORP		07/31/2018	MERRILL LYNCH PIERCE FENNER		10,869,952	10,812,000	220,685
032511-AY-3	ANADARKO PETROLEUM CORP		12/13/2018	HSBC SECURITIES INC.		2,180,839	2,002,000	33,000
032511-BP-1	ANADARKO PETROLEUM CORP		12/12/2018	Morgan Stanley & Co		3,390,150	3,000,000	48,950
03329K-AS-2	ANCHC 8R BR - CDO	C	09/01/2018	DEUTSCHE BANK SECURITIES, INC.		14,750,000	14,750,000	
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	10/17/2018	BNP PARIBAS SECURITIES BOND		9,958,200	10,000,000	129,250
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	03/20/2018	DEUTSCHE BANK SECURITIES, INC.		6,945,120	7,000,000	
035242-AA-4	ANHEUSER-BUSCH INBEV FINANCE INC	C	10/29/2018	MIZUHO SECURITIES		2,848,410	3,000,000	22,750
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	C	01/11/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		9,216,000	9,000,000	146,000
035287-AH-4	ANIXTER INC		10/29/2018	WELLS FARGO SECURITIES		600,000	600,000	
03634H-11-8	ANR RTS		01/01/2018	Reclassification			2,394,745	
037411-AW-5	APACHE CORP		10/11/2018	MORGAN STANLEY CO		3,188,394	3,300,000	20,570
037411-AY-1	APACHE CORP		10/10/2018	MORGAN STANLEY CO		4,910,550	5,000,000	51,771
037411-BC-8	APACHE CORP		10/25/2018	MORGAN STANLEY CO		4,621,255	5,407,000	66,386
03765P-AN-3	APID 21R BR - CDO	C	09/01/2018	MORGAN STANLEY CO		10,000,000	10,000,000	
03765Y-AN-4	APID 23R AAR - CDO	C	09/01/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		35,000,000	35,000,000	
038222-AG-0	APPLIED MATERIALS INC		10/10/2018	JP MORGAN CHASE BANK/HSBCSI		5,859,000	5,000,000	95,063
038222-AJ-4	APPLIED MATERIALS INC		03/02/2018	MERRILL LYNCH CANADA INC		14,489,000	14,086,000	230,423
038222-AL-9	APPLIED MATERIALS INC		04/09/2018	MERRILL LYNCH PIERCE FENNER		10,216,282	10,435,000	9,565
038522-AQ-1	ARAMARK SERVICES INC		06/14/2018	VARIOUS		2,112,864	2,130,000	13,125
03939C-AA-1	ARCH CAPITAL FINANCE LLC	C	12/21/2018	Unknown		1,982,636	1,981,000	1,324
042856-AA-2	ARRW 181 A1 - CMO/RMBS		12/14/2018	Credit Suisse First Boston		5,245,122	5,288,088	9,397
045054-AH-6	ASHTEAD CAPITAL INC	C	07/23/2018	JP MORGAN SECURITIES INC.		225,000	225,000	
046353-AN-8	ASTRAZENECA PLC	C	12/21/2018	VARIOUS		21,217,632	22,500,000	63,781
046353-AR-9	ASTRAZENECA PLC	C	08/14/2018	GOLDMAN		9,967,300	10,000,000	
048303-CH-2	ATLANTIC CITY ELECTRIC CO		10/09/2018	GOLDMAN		14,985,300	15,000,000	
05363L-AW-3	AVERY 6R BR - CDO		09/01/2018	CREDIT SUISSE SECURITIES (USA)		15,000,000	15,000,000	
05369A-AA-9	AVIATION CAPITAL GROUP LLC		03/23/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		4,767,378	5,100,000	76,854
05369A-AD-3	AVIATION CAPITAL GROUP LLC		08/08/2018	VARIOUS		19,664,004	19,935,000	8,224
05369A-AF-8	AVIATION CAPITAL GROUP LLC		11/28/2018	RBC CAPITAL MARKETS, LLC		10,832,974	10,960,000	
05377R-CK-8	AESOP 162 A - ABS		09/14/2018	VARIOUS		17,142,553	17,563,000	37,156
05377R-CY-8	AESOP 181 A - ABS		09/20/2018	VARIOUS		18,800,291	18,845,000	2,814
05491U-BD-9	BBCMS 18C2 A5 - CMBS		12/04/2018	VARIOUS		15,449,400	15,000,000	34,153
05545M-AA-0	BBA US HOLDINGS INC	C	04/20/2018	VARIOUS		1,932,000	1,932,000	
055655E-AW-5	BMW US CAPITAL LLC	C	04/05/2018	CITIGROUP GLOBAL MARKETS INC.		14,989,050	15,000,000	
05565Q-DA-3	BP CAPITAL MARKETS PLC	C	09/17/2018	Barclays Capital		4,461,795	4,500,000	877
05565Q-DB-1	BP CAPITAL MARKETS PLC	C	04/12/2018	VARIOUS		16,681,839	17,312,000	157,630
05565Q-DF-2	BP CAPITAL MARKETS PLC	C	04/16/2018	GOLDMAN		7,059,230	7,400,000	57,055
05565Q-DM-7	BP CAPITAL MARKETS PLC	C	03/09/2018	VARIOUS		7,396,841	7,260,000	76,381
05565Q-DN-5	BP CAPITAL MARKETS PLC	C	02/01/2018	BNP Paribas		4,973,927	5,015,000	60,295
05605H-AA-8	BWX TECHNOLOGIES INC		05/18/2018	MORGAN STANLEY CO		785,000	785,000	
060352-AK-7	BANK 17BNK6 B - CMBS		12/07/2018	GOLDMAN SACHS AND CO.		1,020,961	1,050,000	1,156
06051G-EN-5	BANK OF AMERICA CORPBACYUSUS		10/11/2018	CITIGROUP GLOBAL MARKETS, INC		15,137,486	13,015,000	144,430
06051G-GP-8	BANK OF AMERICA CORP		11/15/2018	MERRILL LYNCH PIERCE FENNER		9,912,700	10,115,000	78,544
06051G-GS-2	BANK OF AMERICA CORP		11/15/2018	GOLDMAN		9,775,100	10,000,000	31,040
06051G-HM-4	BANK OF AMERICA CORP		07/18/2018	MERRILL LYNCH PIERCE FENNER		10,000,000	10,000,000	
06406F-AE-3	BANK OF NEW YORK MELLON CORP		03/15/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		8,615,290	9,438,000	17,985
06406R-AD-9	BANK OF NEW YORK MELLON CORP		11/05/2018	Barclays Capital		11,506,548	12,168,000	187,844
06406R-AH-0	BANK OF NEW YORK MELLON		08/06/2018	MERRILL LYNCH PIERCE FENNER		10,132,400	10,000,000	110,153
06406R-AJ-6	BANK OF NEW YORK MELLON CORP		08/28/2018	GOLDMAN		2,831,263	2,829,000	4,609
06539L-BB-5	BANK 18BK13 A5 - CMBS		09/01/2018	WELLS FARGO SECURITIES		8,754,592	8,500,000	996
06541W-AX-0	BANK 17BNK5 A5 - CMBS		12/14/2018	WELLS FARGO SECURITIES		16,107,188	16,600,000	26,574
06759M-AG-6	BABSN 161R B1R - CDO	C	09/01/2018	MORGAN STANLEY CO		10,000,000	10,000,000	
07274N-BD-4	BAYER US FINANCE II LLC	C	10/02/2018	CITIGROUP GLOBAL MARKETS, INC		4,237,672	5,385,000	42,542
07274N-BF-9	BAYER US FINANCE II LLC	C	09/20/2018	JEFFERIES		10,394,119	11,575,000	97,616
073905-CR-0	BS 891 E - CMO/RMBS		11/01/2018	Unknown		676	676	5
080555-AE-5	A.H. BELO CORPORATION		06/19/2018	Jefferies High Yield Trading LLC		603,138	565,000	2,433

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
080555-AF-2	BELO CORP		07/12/2018	JP MORGAN SECURITIES INC.		13,455	13,000	317
08161H-AF-7	BMARK 18B4 A5 - CMBS		09/01/2018	DEUTSCHE BANK SECURITIES, INC.		10,299,252	10,000,000	13,737
08162P-AX-9	BMARK 18B1 A5 - CMBS		12/20/2018	CITIGROUP GLOBAL MARKETS INC.		9,945,703	10,000,000	23,422
08162T-BB-8	BMARK 18B7 A4 - CMBS		11/09/2018	DEUTSCHE BANK SECURITIES INC.		10,299,348	10,000,000	33,825
08162U-AW-0	BMARK 18B8 A5 - CMBS		12/10/2018	JP MORGAN CHASE BANK/HSBCSI		12,359,972	12,000,000	36,675
08180X-AS-1	BSP 8R A2R - CDO		09/01/2018	GOLDMAN		12,400,000	12,400,000	
08181B-AS-8	BSP 9R BR - CDO		09/01/2018	CITIGROUP GLOBAL MARKETS INC.		20,000,000	20,000,000	
09628J-AN-1	BLUEM 153R A2R - CDO	D	09/01/2018	MERRILL LYNCH PIERCE FENNER		22,515,000	22,515,000	
097751-BF-7	BOMBARDIER INC	C	11/28/2018	MERRILL LYNCH PIERCE FENNER		967,188	1,025,000	23,445
097751-BM-2	BOMBARDIER INC	C	11/27/2018	Jefferies High Yield Trading LLC		164,771	175,000	2,698
103304-BM-2	BOYD GAMING CORP		11/20/2018	MARKETAXESS CORPORATION		488,895	500,000	4,604
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC	C	09/18/2018	CITIGROUP GLOBAL MARKETS, INC		15,000,000	15,000,000	
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC	C	11/01/2018	MORGAN STANLEY CO		9,000,000	9,000,000	
114259-AQ-7	BROOKLYN UNION GAS CO	C	03/15/2018	BNY/SUNTRUST CAPITAL MARKETS		4,088,710	4,029,000	478
124857-AK-9	CBS CORP		11/14/2018	VARIOUS		18,581,005	19,620,000	189,669
124857-AV-5	CBS CORP		11/02/2018	MORGAN STANLEY CO		7,263,144	7,870,000	125,373
1248EP-BM-4	CCO HOLDINGS LLC		06/14/2018	BARCLAYS CAPITAL INC FIXED INC		766,381	770,000	15,127
12508E-AG-6	CDK GLOBAL INC		06/04/2018	JP MORGAN SECURITIES INC.		155,000	155,000	
12543D-BA-7	CHS/COMMUNITY HEALTH SYSTEMS INC		06/22/2018	Unknown		1,239,050	1,473,250	46,325
12626P-AM-5	CRH AMERICA INC	C	09/06/2018	VARIOUS		30,656,088	30,362,000	279,428
12626P-AN-3	CRH AMERICA INC	C	04/02/2018	Credit Suisse Securities (Europe) LT		3,519,147	3,267,000	62,323
12636Y-AA-0	CRH AMERICA FINANCE INC	C	11/27/2018	VARIOUS		7,461,063	7,930,000	45,579
12636Y-AC-6	CRH AMERICA FINANCE INC	C	05/01/2018	VARIOUS		12,771,412	12,987,000	15,910
12636Y-AD-4	CRH AMERICA FINANCE INC	C	03/27/2018	BNP PARIBAS SECURITIES BOND		4,906,063	4,973,000	
126408-GU-1	CSX CORP		10/09/2018	BNP PARIBAS SECURITIES BOND		3,467,616	3,138,000	84,377
126408-HE-6	CSX CORP		08/20/2018	WELLS FARGO		8,818,526	9,560,000	76,639
12652A-AA-1	CRC ESCROW ISSUER LLC		06/14/2018	VARIOUS		2,775,121	2,865,000	39,992
12652U-AW-9	CSAIL 18CX11 XA - CMBS		09/01/2018	Credit Suisse Securities (Europe) LT		13,864,816		89,119
12654T-AA-8	CNX MIDSTREAM PARTNERS LP		03/16/2018	JP MORGAN SECS INC., - FIXED INCOME		1,000,000	1,000,000	
12655C-AD-8	CPS 18C D - ABS		12/10/2018	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		3,526,250	3,500,000	11,550
126650-CY-4	CVS HEALTH CORP		09/17/2018	CITIGROUP GLOBAL MARKETS, INC		14,988,450	15,000,000	378,417
12708#-AA-4	CONTROL 2018-12 TRUST		09/01/2018	VARIOUS		25,000,000	25,000,000	
12805P-AE-6	CAI 181 A - ABS	C	02/28/2018	GOLDMAN		9,996,886	10,000,000	
13215#-AA-8	CAMBRIDGE ASSOCIATES LLC		08/03/2018	Not Available		20,500,000	20,500,000	
134011-AJ-4	CAMP PENDLETON AND QUANTICO HOUSING LLC		08/07/2018	VARIOUS		22,037,730	19,500,000	386,325
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO	C	03/16/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		9,548,000	10,000,000	11,458
136385-AX-9	CANADIAN NATURAL RESOURCES LTD	C	11/29/2018	VARIOUS		16,830,006	17,434,000	103,775
136385-AY-7	CANADIAN NATURAL RESOURCES LTD	C	06/14/2018	MERRILL LYNCH PIERCE FENNER		9,460,270	9,080,000	21,225
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO	C	03/16/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		6,646,314	6,920,000	25,085
14042R-BT-7	CAPITAL ONE NA		09/21/2018	MORGAN STANLEY CO		9,616,700	10,000,000	7,500
141781-BG-8	CARGILL INC		03/01/2018	JP MORGAN SECS INC., - FIXED INCOME		6,988,324	6,997,000	
14312L-AN-7	CGMS 162R A2R - CDO	C	09/01/2018	VARIOUS		30,000,000	30,000,000	65,149
149123-BS-9	CATERPILLAR INC		09/24/2018	SUSQUEHANNA		6,449,999	5,665,000	97,375
15135U-AF-6	CENOVUS ENERGY INC	C	12/20/2018	BARCLAYS CAPITAL INC FIXED INC		10,047,300	10,000,000	73,125
15135U-AH-2	CENOVUS ENERGY INC	C	12/13/2018	Morgan Stanley & Co		1,213,610	1,525,000	17,343
15135U-AP-4	CENOVUS ENERGY INC	C	12/17/2018	UBS SECURITIES LLC		910,140	1,000,000	583
15137K-AG-4	CECLO 24R A2R - CDO		09/01/2018	GOLDMAN		10,000,000	10,000,000	29,000
15137K-AJ-8	CECLO 24R B1R - CDO		09/01/2018	GOLDMAN		10,000,000	10,000,000	32,514
15137K-AL-3	CECLO 24R CR - CDO		09/01/2018	GOLDMAN		10,000,000	10,000,000	38,584
156700-AX-4	CENTURYLINK INC		01/10/2018	Barclays Bank		1,002,500	1,000,000	7,313
15672W-AJ-3	CEQUEL COMMUNICATIONS HOLDINGS I LLC		03/22/2018	GOLDMAN		1,300,000	1,300,000	
159864-AC-1	CHARLES RIVER LABORATORIES INTERNATIONAL		03/28/2018	JP MORGAN SECURITIES INC.		330,000	330,000	
161175-BA-1	CHARTER COMMUNICATIONS INC		09/27/2018	CREDIT SUISSE SECURITIES (USA)		10,790,800	10,000,000	284,576
161175-BM-5	CHARTER COMMUNICATIONS OPERATING LLC		10/11/2018	MORGAN STANLEY CO		16,563,889	17,450,000	36,475
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING LLC		06/28/2018	MORGAN STANLEY CO		11,987,160	12,000,000	
163851-AE-8	CHEMOURS CO		06/14/2018	MERRILL LYNCH PIERCE FENNER		625,792	640,000	3,153
16411Q-AC-5	CHENIERE ENERGY PARTNERS LP		09/06/2018	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000	
165167-CV-7	CHESAPEAKE ENERGY CORP		03/07/2018	VARIOUS		1,261,938	1,330,000	21,036
17252M-AN-0	CINTAS CORPORATION NO 2		12/21/2018	JEFFERIES & COMPANY, INC.		7,896,654	8,000,000	83,044
172967-KA-8	CITIGROUP INC		12/10/2018	CREDIT SUISSE SECURITIES		3,875,680	4,000,000	36,094
172967-MD-0	CITIGROUP INC		09/28/2018	MORGAN STANLEY CO		20,290,400	20,000,000	178,250
17322M-AZ-9	CGCMT 14GC21 B - CMBS		09/01/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		5,889,594	5,725,000	19,272
17327G-AU-8	CGCMT 18C6 XA - CMBS		12/01/2018	CITIGROUP GLOBAL MARKETS, INC		4,328,387		12,522
18539U-AA-3	CLEARWAY ENERGY OPERATING LLC		09/17/2018	RBC CAPITAL MARKETS		855,000	855,000	
18683K-AK-7	CLIFFS NATURAL RESOURCES INC		02/09/2018	Barclays Bank		288,750	300,000	7,571

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
19123M-AA-1	COCA-COLA EUROPEAN PARTNERS PLC	C	12/01/2018	Unknown		49,677,995	49,825,000	115,041
19123M-AB-9	COCA-COLA EUROPEAN PARTNERS PLC	C	04/12/2018	Unknown		20,023,344	19,875,000	95,096
19123M-AC-7	COCA-COLA EUROPEAN PARTNERS PLC	C	04/12/2018	Unknown		34,135,733	33,950,000	173,994
20030N-BE-0	COMCAST CORP		09/25/2018	VARIOUS		17,724,723	17,930,000	158,856
20030N-CM-1	COMCAST CORP		10/02/2018	MERRILL LYNCH PIERCE FENNER		14,987,700	15,000,000	
20030N-CT-6	COMCAST CORP		10/02/2018	WELLS FARGO		4,997,500	5,000,000	
201723-AM-5	COMMERCIAL METALS CO		04/19/2018	MERRILL LYNCH PIERCE FENNER		460,000	460,000	
207597-EL-5	CONNECTICUT LIGHT AND POWER CO		05/15/2018	VARIOUS		18,652,684	18,691,000	19,456
20825C-AQ-7	CONOCOPHILLIPS		12/12/2018	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		5,041,600	4,000,000	96,056
20826F-AQ-9	CONOCOPHILLIPS CO		05/10/2018	MORGAN STANLEY CO		12,505,926	11,650,000	94,511
210383-AA-3	CONSTELLIUM NV	C	06/15/2018	MARKETAXESS CORPORATION		789,912	800,000	4,344
210383-AG-0	CONSTELLIUM NV	C	04/02/2018	DEUTSCHE BANK SECURITIES, INC.		1,108,800	1,120,000	8,956
221644-AA-5	COTT HOLDINGS INC	C	08/07/2018	VARIOUS		1,006,890	1,025,000	22,642
222070-AB-0	COTY INC		03/28/2018	MORGAN STANLEY CO		790,000	790,000	
22282E-AH-5	COVANTA HOLDING CORP		10/03/2018	JP MORGAN SECS INC., - FIXED INCOME		1,000,000	1,000,000	
224044-CC-9	COX COMMUNICATIONS INC		10/10/2018	CREDIT SUISSE SECURITIES (USA)		8,094,009	9,550,000	121,763
224044-CG-0	COX COMMUNICATIONS INC		10/16/2018	VARIOUS		20,355,055	21,772,000	110,446
224044-CH-8	COX COMMUNICATIONS INC		03/29/2018	JP MORGAN SECS INC., - FIXED INCOME		9,553,100	10,000,000	38,500
224044-CJ-4	COX COMMUNICATIONS INC		12/06/2018	VARIOUS		13,618,727	14,689,000	184,828
228187-AA-8	CROWN AMERICAS LLC		01/26/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		1,355,000	1,355,000	
22822R-BF-6	CROCAS 181 C - ABS		09/18/2018	VARIOUS		30,951,858	30,921,000	12,359
22822R-BH-2	CROCAS 182 C - ABS		11/01/2018	MORGAN STANLEY CO		8,000,000	8,000,000	
22822V-AF-8	CROWN CASTLE INTERNATIONAL CORP		09/21/2018	MERRILL LYNCH PIERCE FENNER		9,471,000	10,000,000	171,528
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP		01/16/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		13,944,215	13,996,000	
23311V-AG-2	DCP MIDSTREAM OPERATING LP		07/10/2018	JP MORGAN SECS INC., - FIXED INCOME		1,500,000	1,500,000	
23317*-AC-4	DD SOUTH 3 LC		09/05/2018	VARIOUS		431,758	431,758	
23317*-AD-2	PVTPL DD SOUTH 4 - CLASS C		08/31/2018	Unknown		742,096	742,096	
23343C-AG-6	DTAOT 183 D - ABS		12/13/2018	BARCLAYS CAPITAL INC FIXED INC		2,993,906	3,000,000	698
23343D-AG-4	DTAOT 182 D - ABS		12/10/2018	DEUTSCHE BANK SECURITIES, INC.		4,072,107	4,055,000	12,621
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		12/19/2018	BARCLAYS CAPITAL INC FIXED INC		462,500	500,000	3,472
24422E-TW-9	JOHN DEERE CAPITAL CORP		12/21/2018	JP MORGAN CHASE BANK/HSBCSI		9,699,064	10,404,000	24,214
24422E-UE-7	JOHN DEERE CAPITAL CORP		04/02/2018	VARIOUS		19,758,368	19,734,000	15,905
24767D-AA-2	ELDORADO RESORTS INC		12/06/2018	VARIOUS		814,438	825,000	4,333
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	07/05/2018	GOLDMAN		7,930,493	8,503,000	64,564
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	12/04/2018	VARIOUS		35,394,979	35,720,000	214,424
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	09/18/2018	Barclays Capital		8,284,466	8,375,000	98,348
25243Y-AY-5	DIAGEO CAPITAL PLC	C	05/15/2018	BARCLAYS CAPITAL INC FIXED INC		2,988,321	2,995,000	
25243Y-AZ-2	DIAGEO CAPITAL PLC	C	12/21/2018	VARIOUS		37,947,572	37,712,000	169,659
25389J-AQ-9	DIGITAL REALTY TRUST LP		04/03/2018	MORGAN STANLEY CO		4,151,837	3,968,000	2,094
25389J-AR-7	DIGITAL REALTY TRUST LP		09/13/2018	VARIOUS		21,410,180	22,276,000	104,857
25468P-DB-9	WALT DISNEY CO		09/18/2018	CITIGROUP GLOBAL MARKETS, INC		9,757,800	10,000,000	124,896
25468P-DK-9	WALT DISNEY CO		03/19/2018	DEUTSCHE BANK SECURITIES, INC.		8,230,734	8,462,000	25,386
256677-AD-7	DOLLAR GENERAL CORP		07/13/2018	CITIGROUP GLOBAL MARKETS INC.		4,497,882	4,450,000	38,987
256677-AE-5	DOLLAR GENERAL CORP		05/17/2018	VARIOUS		12,259,811	12,482,000	108,706
256677-AF-2	DOLLAR GENERAL CORP		03/26/2018	GOLDMAN		6,989,933	6,997,000	
256746-AF-5	DOLLAR TREE INC		09/26/2018	JP MORGAN CHASE BANK/HSBCSI		8,219,294	8,330,000	136,126
256746-AG-3	DOLLAR TREE INC		08/14/2018	VARIOUS		31,792,867	32,015,000	116,611
256746-AH-1	DOLLAR TREE INC		04/09/2018	VARIOUS		12,203,095	12,206,000	
25746U-BQ-1	DOMINION RESOURCES INC		10/16/2018	SUSQUEHANNA		4,549,450	5,000,000	18,563
25746U-CK-3	DOMINION RESOURCES INC		08/16/2018	CITIGROUP GLOBAL MARKETS, INC		2,644,540	2,875,000	1,138
26244K-AQ-9	DRSLF 41R BR - CDO		09/01/2018	Barclays Bank		16,270,000	16,270,000	
26442C-AX-2	DUKE ENERGY CAROLINAS LLC		12/21/2018	MERRILL LYNCH PIERCE FENNER		14,976,710	15,000,000	9,436
26442U-AB-0	DUKE ENERGY PROGRESS LLC		10/03/2018	JP MORGAN CHASE BANK/HSBCSI		4,842,300	5,000,000	29,167
26444H-AF-8	DUKE ENERGY FLORIDA LLC		06/18/2018	BARCLAYS CAPITAL INC FIXED INC		4,993,050	5,000,000	
26817C-AC-5	DYNCORP INTERNATIONAL INC		07/02/2018	VARIOUS		16,887	16,887	3
268317-AT-1	ELECTRICITE DE FRANCE SA	C	09/18/2018	MORGAN STANLEY CO		19,410,400	20,000,000	
268317-AV-6	ELECTRICITE DE FRANCE SA	C	09/18/2018	MORGAN STANLEY CO		19,452,200	20,000,000	
26875P-AK-7	EOG RESOURCES INC		03/15/2018	MERRILL LYNCH CANADA INC		20,129,906	20,894,000	
26875P-AM-3	EOG RESOURCES INC		04/06/2018	BARCLAYS CAPITAL INC FIXED INC		7,787,494	8,030,000	6,324
26875P-AP-6	EOG RESOURCES INC		12/18/2018	VARIOUS		20,662,674	20,385,000	266,681
26884U-AB-5	EPR PROPERTIES		12/18/2018	WELLS FARGO SECURITIES LLC		5,327,643	5,420,000	53,523
26884U-AC-3	EPR PROPERTIES		12/18/2018	WELLS FARGO SECURITIES LLC		13,325,175	13,500,000	8,906
26884U-AE-9	EPR PROPERTIES		12/17/2018	WELLS FARGO SECURITIES LLC		3,055,422	3,100,000	27,280
277432-AL-4	EASTMAN CHEMICAL CO		10/03/2018	GOLDMAN		4,927,750	5,000,000	22,667
277432-AP-5	EASTMAN CHEMICAL CO		10/03/2018	GOLDMAN		4,822,150	5,000,000	109,792

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
278865-AM-2	ECOLAB INC		10/04/2018	VARIOUS		11,468,150	10,000,000	184,861
278865-AV-2	ECOLAB INC		10/19/2018	DEUTSCHE BANK SECURITIES, INC.		4,022,543	4,398,000	56,734
278865-BD-1	ECOLAB INC		10/05/2018	US BANCORP INVESTMENTS INC.		13,995,953	14,783,000	172,160
28370T-AA-7	EL PASO PIPELINE PARTNERS OPERATING CO L		04/09/2018	BARCLAYS CAPITAL INC FIXED INC		4,905,183	4,625,000	8,351
29250N-AM-7	ENBRIDGE INC	C	09/25/2018	MIZUHO SECURITIES		7,835,800	7,000,000	124,056
29273R-AQ-2	ENERGY TRANSFER PARTNERS LP		12/20/2018	WELLS FARGO		11,015,755	10,741,000	221,861
29273R-BF-5	ENERGY TRANSFER PARTNERS LP		09/18/2018	Barclays Capital		11,884,391	12,459,000	8,912
29273R-BJ-7	ENERGY TRANSFER PARTNERS LP		08/06/2018	DEUTSCHE BANK SECURITIES, INC.		5,384,550	5,000,000	45,087
29273R-BK-4	ENERGY TRANSFER PARTNERS LP		09/13/2018	MITSUBISHI		4,864,600	5,000,000	88,667
29278D-AA-3	ENEL CHILE SA	C	06/07/2018	JP MORGAN SECS INC., - FIXED INCOME		21,345,984	21,600,000	
29278N-AD-5	ENERGY TRANSFER PARTNERS LP		06/05/2018	MUFG SECURITIES AMERICAS INC.		24,911,750	25,000,000	
29279V-AA-2	ENERGIZER GAMMA ACQUISITION INC		07/02/2018	VARIOUS		2,435,044	2,425,000	
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		08/15/2018	MORGAN STANLEY CO		935,000	1,000,000	8,761
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		11/26/2018	MERRILL LYNCH PIERCE FENNER		368,800	400,000	7,124
29358Q-AH-2	ENSCO PLC	C	01/26/2018	DEUTSCHE BANK SECURITIES, INC.		450,000	450,000	
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC		06/21/2018	VARIOUS		22,570,142	22,165,000	186,967
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC		03/23/2018	Barclays Bank		9,844,103	10,006,000	39,079
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC		12/21/2018	Unknown		1,931,356	1,950,000	26,959
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		12/21/2018	CITIGROUP GLOBAL MARKETS, INC		34,919,836	35,000,000	24,208
30040W-AF-5	EVERSOURCE ENERGY		12/10/2018	GOLDMAN		5,944,397	5,986,000	
30161M-AN-3	EXELON GENERATION CO LLC		12/12/2018	BARCLAYS CAPITAL INC FIXED INC		3,947,000	4,000,000	111,378
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LTD	C	03/15/2018	JP MORGAN SECS INC., - FIXED INCOME		500,000	500,000	
30288*-AC-4	FREEPORT LNG		01/03/2018	Unknown		5,000,000	5,000,000	12,483
303250-AE-4	FAIR ISAAC CORP		12/04/2018	VARIOUS		1,211,863	1,220,000	2,373
31428X-BF-2	FEDEX CORP		08/21/2018	GOLDMAN		5,440,923	5,601,000	71,802
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERVICES I		10/11/2018	JP MORGAN CHASE BANK/HSBCSI		4,710,650	5,000,000	37,500
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I		09/17/2018	VARIOUS		35,978,984	35,873,000	231,678
31620M-AZ-9	FIDELITY NATIONAL INFORMATION SERVICES I		10/12/2018	JP MORGAN CHASE BANK/HSBCSI		14,654,400	15,000,000	295,556
32008D-AA-4	FIRST DATA CORP		10/29/2018	VARIOUS		1,985,000	2,000,000	28,611
32008D-AB-2	FIRST DATA CORP		04/02/2018	MARKETAXESS CORPORATION		738,015	730,000	9,211
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC		09/26/2018	JP MORGAN CHASE BANK/HSBCSI		15,372,681	15,123,000	133,397
341081-FM-4	FLORIDA POWER & LIGHT CO		09/13/2018	WELLS FARGO		9,878,709	10,137,000	93,274
341081-FQ-5	FLORIDA POWER & LIGHT CO		06/14/2018	US BANCORP INVESTMENTS INC.		2,855,920	2,900,000	35,001
341081-FR-3	FLORIDA POWER & LIGHT CO		05/03/2018	MERRILL LYNCH PIERCE FENNER		2,997,330	3,000,000	
34528Q-GJ-7	FORDF 183 A2 - ABS		11/06/2018	MERRILL LYNCH PIERCE FENNER		11,000,000	11,000,000	
345397-YZ-0	FORD MOTOR CREDIT COMPANY LLC		04/24/2018	GOLDMAN		4,980,750	5,000,000	24,579
345838-AA-4	FOREST LABORATORIES INC	C	11/15/2018	MERRILL LYNCH PIERCE FENNER		22,482,622	21,828,000	466,877
36164Y-AB-7	GCP APPLIED TECHNOLOGIES INC		03/26/2018	MERRILL LYNCH PIERCE FENNER		500,000	500,000	
36320M-AN-8	GALXY 20R BR - CDO		09/01/2018	INVESTMENT TECHNOLOGY GROUP		40,000,000	40,000,000	212,901
369550-BC-1	GENERAL DYNAMICS CORP		12/21/2018	VARIOUS		15,205,850	15,232,000	50,600
369550-BG-2	GENERAL DYNAMICS CORP		11/30/2018	VARIOUS		21,841,668	22,086,000	117,741
37045X-BD-7	GENERAL MOTORS FINANCIAL COMPANY INC		04/10/2018	MORGAN STANLEY CO		5,046,350	5,000,000	70,917
37045X-CB-0	GENERAL MOTORS FINANCIAL COMPANY INC		10/23/2018	GOLDMAN		6,778,440	6,976,000	80,234
37045X-CJ-3	GENERAL MOTORS FINANCIAL COMPANY INC		04/05/2018	JP MORGAN SECS INC., - FIXED INCOME		6,997,270	7,000,000	
375558-AZ-6	GILEAD SCIENCES INC		08/09/2018	MERRILL LYNCH PIERCE FENNER		4,944,300	5,000,000	5,833
375558-BA-0	GILEAD SCIENCES INC		10/12/2018	DEUTSCHE BANK SECURITIES, INC.		5,839,846	5,960,000	55,875
375558-BF-9	GILEAD SCIENCES INC		02/08/2018	VARIOUS		8,239,552	8,063,000	121,250
375558-BM-4	GILEAD SCIENCES INC		03/02/2018	BNY/SUNTRUST CAPITAL MARKETS		7,423,518	7,878,000	646
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC	C	08/15/2018	VARIOUS		22,346,905	22,359,000	97,559
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	C	12/21/2018	VARIOUS		33,647,156	33,690,000	354,573
38123H-AS-3	GOLD9 9RR BR2 - CDO	C	09/20/2018	CITIGROUP GLOBAL MARKETS INC.		29,000,000	29,000,000	
38141E-C2-3	GOLDMAN SACHS & CO		10/04/2018	MORGAN STANLEY CO		5,075,483	5,131,000	49,935
38141G-VU-5	GOLDMAN SACHS GROUP INC		04/25/2018	GOLDMAN		4,892,100	5,000,000	729
38148L-AF-3	GOLDMAN SACHS GROUP INC		12/13/2018	GOLDMAN SACHS AND CO.		9,817,100	10,000,000	35,764
38148Y-AA-6	GOLDMAN SACHS GROUP INC		10/26/2018	VARIOUS		24,438,950	27,000,000	517,747
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO		11/29/2018	WELLS FARGO SECURITIES		141,750	150,000	1,856
389284-AA-8	GRAY ESCROW INC		11/01/2018	WELLS FARGO SECURITIES		500,000	500,000	
389375-AJ-5	GRAY TELEVISION INC		04/10/2018	VARIOUS		635,225	650,000	8,957
404119-BR-9	HCA INC		07/02/2018	VARIOUS		773,639	780,000	16,067
404121-AH-8	HCA INC		10/11/2018	VARIOUS		1,985,000	2,000,000	7,764
404121-AJ-4	HCA INC		08/09/2018	GOLDMAN		500,000	500,000	
40415R-AS-4	HD SUPPLY INC		10/01/2018	MERRILL LYNCH PIERCE FENNER		2,350,000	2,350,000	
40470#-AA-1	HA POLK FUNDING TRUST		12/01/2018	VARIOUS		12,100,000	12,100,000	
413875-AT-2	HARRIS CORP		10/16/2018	DEUTSCHE BANK SECURITIES, INC.		11,798,528	11,200,000	268,873
431475-AB-8	HILL-ROM HOLDINGS INC		11/16/2018	JP MORGAN SECS INC., - FIXED INCOME		481,250	500,000	6,597

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY INC		04/10/2018	MERRILL LYNCH PIERCE FENNER		1,500,000	1,500,000	
436440-AK-7	HOLOGIC INC		01/19/2018	INVESTMENT TECHNOLOGY GROUP		1,015,000	1,015,000	12,212
437076-BC-5	HOME DEPOT INC		12/11/2018	JP MORGAN CHASE BANK/HSBCSI		15,292,628	15,080,000	185,358
437076-BV-3	HOME DEPOT INC		11/27/2018	JP MORGAN CHASE BANK/HSBCSI		9,972,600	10,000,000	
437076-BW-1	HOME DEPOT INC		11/27/2018	JP MORGAN CHASE BANK/HSBCSI		13,903,820	14,000,000	
43789C-AA-8	HOMEWARD OPPORTUNITIES FUND I TRUST 2018		12/11/2018	Credit Suisse First Boston		20,999,511	21,000,000	46,492
454889-AR-7	INDIANA MICHIGAN POWER CO		04/27/2018	DEUTSCHE BANK SECURITIES, INC.		1,972,947	2,134,000	26,675
454889-AS-5	INDIANA MICHIGAN POWER CO		04/30/2018	Credit Suisse Securities (Europe) LT		5,881,415	5,900,000	
45672B-B#-3	INFORMA PLC	C	01/01/2018	Unknown		3,300,000	3,300,000	
45672B-C*-6	INFORMA PLC	C	01/04/2018	Not Available		5,000,000	5,000,000	
458140-AU-4	INTEL CORP		11/08/2018	MORGAN STANLEY CO		7,244,405	7,860,000	98,774
460146-CH-4	INTERNATIONAL PAPER CO		10/12/2018	Barclays Capital		21,713,200	20,000,000	503,333
460146-CK-7	INTERNATIONAL PAPER CO		10/05/2018	JEFFERIES		4,740,300	5,000,000	76,667
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC	C	09/17/2018	MERRILL LYNCH PIERCE FENNER		650,000	650,000	
46625H-JU-5	JPMORGAN CHASE & CO		10/31/2018	CITIGROUP GLOBAL MARKETS, INC		5,480,136	5,400,000	66,203
46625H-QW-3	JPMORGAN CHASE & CO		11/15/2018	JP MORGAN CHASE BANK/HSBCSI		11,158,393	11,835,000	52,074
466313-A@-2	JABIL INC.		04/03/2018	VARIOUS		6,216,180	6,000,000	64,517
46647P-AA-4	JPMORGAN CHASE & CO		10/30/2018	CITIGROUP GLOBAL MARKETS, INC		5,571,900	6,000,000	48,990
469814-A*-8	JACOBS ENGINEERING GROUP INC.		02/09/2018	VARIOUS		27,900,000	27,900,000	
47009L-AA-3	JAGGED PEAK ENERGY LLC		04/25/2018	VARIOUS		1,618,000	1,618,000	
48126B-AA-1	JPMORGAN CHASE & CO		10/11/2018	CITIGROUP GLOBAL MARKETS, INC		16,911,788	15,265,000	226,685
48250N-AB-1	KFC HOLDING CO.		11/27/2018	BARCLAYS CAPITAL INC FIXED INC		727,725	750,000	19,469
48667Q-AN-5	NK KAZMUNAYGAZ AO	C	12/17/2018	BARCLAYS CAPITAL SECURITIES		9,850,000	10,000,000	79,167
49255P-AA-1	KSTRL 181 A - ABS	C	12/11/2018	VARIOUS		9,717,882	10,000,000	
49456B-AP-6	KINDER MORGAN INC		03/01/2018	BANK OF NYC/MIZUHO SEC		19,924,400	20,000,000	
50076Q-AE-6	KRAFT FOODS GROUP INC		09/20/2018	Barclays Capital		4,766,750	5,000,000	76,389
50077L-AM-8	KRAFT HEINZ FOODS CO		10/15/2018	CREDIT SUISSE SECURITIES (USA)		4,787,350	5,000,000	66,444
50077L-AS-5	KRAFT HEINZ FOODS CO		06/04/2018	BARCLAYS CAPITAL INC FIXED INC		9,181,876	9,200,000	
501044-CN-9	THE KROGER CO		09/24/2018	MERRILL LYNCH PIERCE FENNER		7,169,184	6,975,000	74,284
501044-DC-2	KROGER CO		12/11/2018	GOLDMAN		7,007,312	7,433,000	95,390
501044-DE-8	KROGER CO		08/09/2018	VARIOUS		14,509,415	16,039,000	154,765
501797-AN-4	L BRANDS INC		05/23/2018	VARIOUS		737,778	787,000	11,399
50189C-AQ-4	LCM 21R BR - CDO	C	09/01/2018	DEUTSCHE BANK SECURITIES, INC.		23,800,000	23,800,000	
50200R-AA-1	LHMC FINCO SARL	C	06/28/2018	DEUTSCHE BANK SECURITIES, INC.		1,331,039	1,375,000	
50247V-AB-5	LYB INTERNATIONAL FINANCE BV	C	09/26/2018	MORGAN STANLEY CO		19,271,469	18,822,000	200,376
526057-CV-4	LENNAR CORP		06/13/2018	Unknown		445,870	445,000	11,001
527298-BM-4	LEVEL 3 FINANCING INC		01/12/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		993,750	1,000,000	12,688
53079E-BF-0	LIBERTY MUTUAL GROUP INC		12/13/2018	WELLS FARGO SECURITIES LLC		4,874,650	5,000,000	91,611
531359-AC-1	LIBERTY TIRE RECYCLING HOLDCO		12/15/2018	VARIOUS		9,867	9,866	
532457-BP-2	ELI LILLY AND CO		04/05/2018	MERRILL LYNCH PIERCE FENNER		4,865,750	5,000,000	62,000
534187-BA-6	LINCOLN NATIONAL CORP		12/12/2018	VARIOUS		11,298,101	8,996,000	312,159
55316A-AD-2	MMAF 17B A4 - ABS		12/06/2018	Unknown		4,328,874	4,452,000	7,451
55336V-AL-4	MPLX LP		12/12/2018	Morgan Stanley & Co		6,192,149	6,620,000	98,491
55336V-AM-2	MPLX LP		12/12/2018	UBS SECURITIES LLC		2,839,296	3,200,000	23,600
55336V-AS-9	MPLX LP		12/12/2018	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		4,999,600	5,000,000	19,333
55336V-AT-7	MPLX LP		12/12/2018	Morgan Stanley & Co		4,891,700	5,000,000	22,153
55354G-AF-7	MSCI INC		05/15/2018	JP MORGAN SECS INC., - FIXED INCOME		750,000	750,000	
55820C-AG-0	MDPK 29 B - CDO	C	09/28/2018	MORGAN STANLEY CO		9,000,000	9,000,000	
55880#-AA-3	MADRID BIDCO LLC		06/28/2018	VARIOUS		24,100,000	24,100,000	
55953R-AU-5	MAGNE 16R DR - CDO		11/01/2018	Credit Suisse Securities (Europe) LT		10,000,000	10,000,000	
55954E-AS-8	MAGNE 17R BR - CDO	C	09/01/2018	DEUTSCHE BANK SECURITIES, INC.		14,250,000	14,250,000	
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS LLC		09/19/2018	MORGAN STANLEY & CO		11,700,000	11,700,000	
56585A-AH-5	MARATHON PETROLEUM CORP		12/17/2018	SMBC SECURITIES INC		1,470,521	1,622,000	20,117
56585A-AS-1	MARATHON PETROLEUM CORP		12/13/2018	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		4,697,869	5,017,000	40,247
573284-AU-0	MARTIN MARIETTA MATERIALS INC		09/26/2018	MORGAN STANLEY CO		6,859,840	8,000,000	97,278
574754-AM-9	MASHANTUCKET WESTERN PEQUOT TRIBE		08/01/2018	VARIOUS		184,956	184,956	
57521L-AA-1	MASON FINANCE SUB INC		07/31/2018	DEUTSCHE BANK SECURITIES, INC.		405,000	405,000	
57636Q-AB-0	MASTERCARD INC		03/29/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		8,352,539	8,300,000	138,506
57636Q-AG-9	MASTERCARD INC		03/15/2018	US BANCORP INVESTMENTS INC.		2,884,680	3,000,000	28,025
57636Q-AJ-3	MASTERCARD INC		02/26/2018	JP MORGAN SECS INC., - FIXED INCOME		4,988,300	5,000,000	
576485-AD-8	MATADOR RESOURCES CO		10/01/2018	VARIOUS		1,195,500	1,195,000	702
58013M-EY-6	MCDONALD'S CORP		02/09/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		10,658,757	10,506,000	9,718
58013M-FE-9	MCDONALD'S CORP		10/29/2018	US BANCORP INVESTMENTS INC.		5,340,974	5,403,000	15,083
58502B-AC-0	MEDNAX INC		11/07/2018	JP MORGAN CHASE BANK/HSBCSI		850,000	850,000	
585055-BS-4	MEDTRONIC INC	C	09/24/2018	US BANCORP INVESTMENTS INC.		4,948,250	5,000,000	5,347

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58942H-AC-5	MERCY HEALTH		12/10/2018	JP MORGAN SECS INC., - FIXED INCOME		15,775,000	15,775,000	
59010Q-AB-2	MERLIN ENTERTAINMENTS PLC	C	05/02/2018	CITIGROUP GLOBAL MARKETS INC.		700,000	700,000	
59111R-AB-8	METAL 171 B - ABS	C	09/01/2018	VARIOUS		4,827,711	4,700,647	
594918-BJ-2	MICROSOFT CORP		03/16/2018	US BANCORP INVESTMENTS INC.		4,930,600	5,000,000	57,726
595620-AP-0	MIDAMERICAN ENERGY CO		12/10/2018	SUSQUEHANNA		1,779,152	1,773,000	8,582
60700D-AE-8	MMAF 18A A5 - ABS		09/01/2018	MERRILL LYNCH PIERCE FENNER		7,998,545	8,000,000	
61690V-BC-1	MSBAM 15C26 B - CMBS		09/07/2018	MIZUHO_SECURITIES		6,026,953	6,000,000	6,817
61691R-AH-9	MSC 18H4 AS - CMBS		12/14/2018	Morgan Stanley & Co		10,299,315	10,000,000	33,374
61691R-AJ-5	MSC 18H4 B - CMBS		12/14/2018	Morgan Stanley & Co		20,599,524	20,000,000	71,110
61744Y-AR-9	MORGAN STANLEY		09/21/2018	MORGAN STANLEY CO		24,924,750	25,000,000	467,366
61746B-DJ-2	MORGAN STANLEY		11/08/2018	GOLDMAN		11,447,445	11,530,000	93,681
617482-V9-2	MORGAN STANLEY		10/19/2018	MORGAN STANLEY CO		18,174,250	15,000,000	236,406
61761J-ZN-2	MORGAN STANLEY		12/10/2018	Morgan Stanley & Co		2,841,360	3,000,000	16,129
61767F-BA-8	MSC 16UB11 A4 - CMBS		12/21/2018	WELLS FARGO		12,978,244	13,840,000	26,738
624758-AE-8	MUELLER WATER PRODUCTS INC		06/07/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		750,000	750,000	
637417-AG-1	NATIONAL RETAIL PROPERTIES INC		12/13/2018	MERRILL LYNCH PIERCE FENNER		7,458,766	7,530,000	1,632
637417-AH-9	NATIONAL RETAIL PROPERTIES INC		11/29/2018	BAIRD ROBERT W & CO		2,913,446	2,967,000	5,934
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC		12/21/2018	VARIOUS		18,173,862	19,022,000	125,208
637417-AL-0	NATIONAL RETAIL PROPERTIES INC		09/18/2018	MERRILL LYNCH PIERCE FENNER		9,928,800	10,000,000	
637417-AM-8	NATIONAL RETAIL PROPERTIES INC		09/18/2018	WELLS FARGO		9,858,700	10,000,000	
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/13/2018	VARIOUS		14,912,146	15,243,000	197,081
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN		04/06/2018	VARIOUS		33,572,137	33,990,000	89,852
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/01/2018	JEFFERIES		9,973,700	10,000,000	5,417
63938C-AJ-7	NAVIENT CORP		06/07/2018	BARCLAYS CAP INC -NY		1,515,000	1,515,000	
63946B-AG-5	NBCUNIVERSAL MEDIA LLC		09/20/2018	JP MORGAN CHASE BANK/HSBCSI		11,489,500	10,000,000	285,931
641062-AE-4	NESTLE HOLDINGS INC	C	10/30/2018	VARIOUS		44,730,010	45,097,000	75,512
641062-AF-1	NESTLE HOLDINGS INC	C	09/17/2018	MERRILL LYNCH PIERCE FENNER		35,808,567	35,982,000	
64110L-AN-6	NETFLIX INC		10/23/2018	MERRILL LYNCH PIERCE FENNER		459,375	500,000	9,722
64110L-AQ-9	NETFLIX INC		04/23/2018	MORGAN STANLEY CO		1,500,000	1,500,000	
64130D-AW-0	NEUB 21R BR - CDO		09/01/2018	Not Available		21,000,000	21,000,000	
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC		01/12/2018	MUFG SECURITIES AMERICAS INC.		5,715,364	5,659,000	39,621
65364U-AK-2	NIAGARA MOHAWK POWER CORP	C	09/11/2018	MORGAN STANLEY CO		13,968,891	14,060,000	221,951
665772-CJ-6	NORTHERN STATES POWER CO (MINNESOTA)		03/07/2018	DEUTSCHE BANK SECURITIES, INC.		2,992,143	3,247,000	6,747
67052N-AA-3	NUFARM AUSTRALIA LTD	C	04/20/2018	VARIOUS		1,004,814	1,001,000	
67077M-AA-6	NUTRIEN LTD	C	04/10/2018	Unknown		19,252,562	18,918,000	495,284
67077M-AB-4	NUTRIEN LTD	C	04/10/2018	Unknown		28,147,552	27,000,000	36,563
67077M-AC-2	NUTRIEN LTD	C	04/10/2018	Unknown		18,952,618	18,985,000	47,792
67109K-AU-8	OZLM IX LTD - ABS		10/29/2018	MERRILL LYNCH PIERCE FENNER		12,380,000	12,380,000	25,542
674599-CH-6	OCCIDENTAL PETROLEUM CORP		09/11/2018	CREDIT SUISSE SECURITIES (USA)		9,840,600	10,000,000	139,778
67575B-AG-4	OCT25 25 CN - CDO	C	12/01/2018	Unknown		67,797	67,797	
67575B-AN-9	OCT25 25R BR - CDO	C	09/01/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		24,225,000	24,225,000	
67590X-AN-2	OCT27 27R B1R - CDO	C	09/01/2018	MORGAN STANLEY CO		20,000,000	20,000,000	
680665-AK-2	OLIN CORP		01/19/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		565,000	565,000	
68233J-BE-3	ONCOR ELECTRIC DELIVERY COMPANY LLC		12/21/2018	RBC CAPITAL MARKETS, LLC		11,999,856	12,000,000	14,800
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	C	11/27/2018	MARKETAXESS CORPORATION		744,232	800,000	4,889
68268N-AG-8	ONEOK PARTNERS LP		12/12/2018	Morgan Stanley & Co		1,801,425	1,717,000	38,853
68268N-AM-5	ONEOK PARTNERS LP		12/12/2018	Morgan Stanley & Co		8,876,969	8,350,000	127,987
68389X-BC-8	ORACLE CORP		03/02/2018	US BANCORP INVESTMENTS INC.		4,851,250	5,000,000	43,840
68389X-BE-4	ORACLE CORP		04/11/2018	GOLDMAN		1,968,952	1,959,000	31,409
68389X-BF-1	ORACLE CORP		10/25/2018	WELLS FARGO		4,680,950	5,000,000	93,958
68389X-BM-6	ORACLE CORP		11/26/2018	VARIOUS		16,420,175	17,462,000	54,652
687846-AE-5	OSCAR 171 A4 - ABS	D	11/30/2018	VARIOUS		6,979,466	7,010,000	4,673
68784A-AE-6	OSCAR 172 A4 - ABS	D	12/12/2018	VARIOUS		3,137,500	3,200,000	981
68784X-AD-8	OSCAR 182 A3 - ABS	D	09/01/2018	BANK OF NYC/MIZUHO SEC		1,999,903	2,000,000	
69351U-AV-5	PPL ELECTRIC UTILITIES CORP		06/19/2018	BANK OF NYC/MIZUHO SEC		5,052,800	5,000,000	4,035
70109H-AL-9	PARKER HANNIFIN CORP		12/18/2018	JEFFERIES		6,873,020	7,000,000	18,608
701885-AD-7	PARSLEY ENERGY LLC		10/11/2018	CREDIT SUISSE SECURITIES (USA)		296,250	300,000	4,031
702150-AD-5	PARTY CITY HOLDINGS INC		07/26/2018	GOLDMAN		1,580,000	1,580,000	
70457L-AA-2	PEABODY SECURITIES FINANCE CORP		04/03/2018	DEUTSCHE BANK SECURITIES, INC.		1,572,075	1,530,000	1,275
707569-AS-8	PENN NATIONAL GAMING INC		04/02/2018	JP MORGAN SECURITIES INC.		822,630	850,000	10,492
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	C	12/14/2018	BARCLAYS CAPITAL SECURITIES		10,025,000	10,000,000	79,132
717081-EP-4	PFIZER INC		12/21/2018	DEUTSCHE BANK SECURITIES, INC.		6,947,492	6,985,000	34,135
723787-AM-9	PIONEER NATURAL RESOURCES CO		09/11/2018	VARIOUS		18,392,961	17,837,000	78,386
724479-AN-0	PITNEY BOWES INC		09/19/2018	UBS SECURITIES LLC		610,875	675,000	14,981
727610-AN-7	PLASTIPAK HOLDINGS INC		12/12/2018	JP MORGAN SECURITIES INC.		771,375	850,000	8,707

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737446-AN-4	POST HOLDINGS INC		06/14/2018	VARIOUS		1,239,841	1,300,000	34,625
74340X-BE-0	PROLOGIS LP		10/25/2018	VARIOUS		18,804,627	18,927,000	331,303
74340X-BH-3	PROLOGIS LP		06/11/2018	CITIGROUP GLOBAL MARKETS INC.		5,952,248	5,993,000	
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC		12/10/2018	BARCLAYS CAPITAL INC FIXED INC		6,217,200	5,500,000	155,008
74736K-AE-1	QORVO INC		07/11/2018	VARIOUS		1,561,425	1,560,000	
74840L-AB-8	QUICKEN LOANS INC		04/10/2018	MERRILL LYNCH PIERCE FENNER		472,500	500,000	9,042
74955D-AB-7	RGS (AEGCO) FUNDING CORPORATION		11/01/2018	Unknown		(2)	(2)	
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC	C	07/12/2018	VARIOUS		12,517,399	13,168,000	68,506
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC	C	06/06/2018	MORGAN STANLEY CO		6,555,392	7,064,000	95,364
75884R-AU-7	REGENCY CENTERS LP		09/11/2018	BNY/SUNTRUST CAPITAL MARKETS		6,873,090	7,000,000	100,100
75884R-AX-1	REGENCY CENTERS LP		03/09/2018	JP MORGAN SECS INC., - FIXED INCOME		2,991,117	2,996,000	
760759-AR-1	REPUBLIC SERVICES INC		12/13/2018	MERRILL LYNCH PIERCE FENNER		6,613,159	7,093,000	94,849
760759-AS-9	REPUBLIC SERVICES INC		12/21/2018	MORGAN STANLEY CO		9,173,498	9,735,000	134,576
760759-AT-7	REPUBLIC SERVICES INC		12/21/2018	CITIGROUP GLOBAL MARKETS INC.		12,234,533	12,445,000	16,050
775109-BB-6	ROGERS COMMUNICATIONS INC	C	10/22/2018	VARIOUS		11,311,060	11,000,000	110,417
775109-BG-5	ROGERS COMMUNICATIONS INC	C	09/21/2018	Barclays Capital		9,599,700	10,000,000	47,778
779382-AP-5	ROWAN CO INC		06/15/2018	MARKETAXESS CORPORATION		633,076	670,000	1,633
78355H-KG-3	RYDER SYSTEM INC		02/26/2018	US BANCORP INVESTMENTS INC.		7,973,414	7,995,000	
78355H-KK-4	RYDER SYSTEM INC		10/30/2018	MERRILL LYNCH PIERCE FENNER		14,990,700	15,000,000	
78442F-AZ-1	NAVIENT CORP		06/05/2018	VARIOUS		417,103	483,000	8,447
78454L-AP-5	SM ENERGY CO		08/07/2018	MERRILL LYNCH PIERCE FENNER		2,005,813	1,995,000	
78469X-AE-7	SPX FLOW INC		11/27/2018	VARIOUS		743,031	775,000	13,153
78471W-AB-1	SCLP 182 A2 - ABS		04/10/2018	JP MORGAN SECS INC., - FIXED INCOME		19,995,130	20,000,000	
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC		12/10/2018	VARIOUS		5,910,550	6,000,000	24,179
785592-AD-8	SABINE PASS LIQUEFACTION LLC		10/29/2018	SMBC NIKKO SECURITIES		11,744,315	11,105,000	27,763
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		05/23/2018	MORGAN STANLEY CO		10,836,744	10,126,000	16,173
785592-AS-5	SABINE PASS LIQUEFACTION LLC		04/10/2018	MORGAN STANLEY CO		12,789,756	12,262,000	45,983
785592-AV-8	SABINE PASS LIQUEFACTION LLC		10/11/2018	MERRILL LYNCH PIERCE FENNER		11,201,820	10,500,000	179,922
80007R-AC-9	SANDS CHINA LTD		08/02/2018	GOLDMAN		7,993,040	8,000,000	
80874Y-AW-0	SCIENTIFIC GAMES CORP		08/23/2018	BARCLAYS CAPITAL INC FIXED INC		710,625	750,000	13,750
81883E-AB-7	SHACK 1711 B - CDO	C	12/20/2018	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		14,643,750	15,000,000	70,950
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	C	09/17/2018	Barclays Capital		4,942,054	5,035,000	58,182
822582-BT-8	SHELL INTERNATIONAL FINANCE BV	C	06/14/2018	GOLDMAN		7,449,839	7,855,000	23,838
822582-CB-6	SHELL INTERNATIONAL FINANCE BV	C	11/07/2018	VARIOUS		14,884,500	15,000,000	
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	09/13/2018	MERRILL LYNCH PIERCE FENNER		5,008,262	5,372,000	597
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	08/27/2018	BNP PARIBAS SECURITIES BOND		2,396,429	2,622,000	22,935
828807-CE-5	SIMON PROPERTY GROUP LP		12/10/2018	WELLS FARGO SECURITIES LLC		14,787,031	11,620,000	285,416
829259-AU-4	SINCLAIR TELEVISION GROUP INC		09/07/2018	Market Axess		1,527,480	1,540,000	44,232
83405R-AB-3	SCLP 181 A2 - ABS		12/12/2018	VARIOUS		13,564,769	13,670,000	24,748
83405X-AB-0	SCLP 183 A2 - ABS		09/14/2018	VARIOUS		11,003,671	11,000,000	16,719
83609Y-AE-6	SNDPT 4RR B - CDO	C	09/01/2018	Credit Suisse Securities (Europe) LT		8,000,000	8,000,000	
845467-AL-3	SOUTHWESTERN ENERGY CO		04/27/2018	VARIOUS		1,017,050	1,034,000	13,526
845467-AN-9	SOUTHWESTERN ENERGY CO		07/25/2018	VARIOUS		571,905	552,000	15,992
84858*-AA-5	SPIRIT AIRLINES PASS THROUGH T		09/01/2018	VARIOUS		17,200,000	17,200,000	
85172F-AN-9	SPRINGLEAF FINANCE CORP		07/27/2018	VARIOUS		470,422	470,000	685
85207U-AK-1	SPRINT CORP	C	02/23/2018	JP MORGAN SECS INC., - FIXED INCOME		500,000	500,000	
853496-AD-9	STANDARD INDUSTRIES INC		04/02/2018	MIZUHO SECURITIES USA INC.		799,000	850,000	11,888
855244-AQ-2	STARBUCKS CORP		09/20/2018	VARIOUS		49,853,502	49,978,000	151,907
855244-AS-8	STARBUCKS CORP		09/26/2018	MERRILL LYNCH PIERCE FENNER		10,567,250	10,750,000	64,500
85572N-AA-6	STARS GROUP HOLDINGS BV	C	06/28/2018	MORGAN STANLEY CO		1,000,000	1,000,000	
86024T-AA-5	STEVENS HOLDING COMPANY INC		09/26/2018	GOLDMAN		1,420,000	1,420,000	
867224-AA-5	SUNCOR ENERGY INC	C	01/09/2018	JP MORGAN SECS INC., - FIXED INCOME		10,472,246	10,178,000	38,676
867224-AB-3	SUNCOR ENERGY INC	C	06/12/2018	VARIOUS		13,662,023	14,362,000	93,102
867229-AE-6	SUNCOR ENERGY INC	C	12/13/2018	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		11,863,000	10,000,000	3,611
86765L-AK-3	SUNOCO LP		01/23/2018	Credit Suisse Securities (Europe) LT		1,200,000	1,200,000	
86803N-AA-5	SNSTR 181 A - ABS		11/20/2018	DEUTSCHE BANK SECURITIES, INC.		19,994,264	20,000,000	
871829-BH-9	SYSCO CORP		09/26/2018	VARIOUS		24,430,150	25,000,000	40,174
87248K-AL-8	TICP 161R BR - CDO	C	09/01/2018	MIZUHO SECURITIES USA INC.		5,000,000	5,000,000	
872540-AQ-2	TJX COMPANIES INC		11/30/2018	CITIGROUP GLOBAL MARKETS, INC		11,417,273	12,775,000	63,077
87264A-AU-9	T-MOBILE USA INC	C	01/25/2018	DEUTSCHE BANK SECURITIES, INC.		500,000	500,000	
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		04/03/2018	VARIOUS		778,294	775,000	20,303
87470L-AE-1	TALLGRASS ENERGY PARTNERS LP		09/24/2018	FIRST UNION CAPITAL		530,000	530,000	
87612B-BB-7	TARGA RESOURCES PARTNERS LP		12/06/2018	RBC CAPITAL MARKETS		480,000	500,000	9,182
87971M-BF-9	TELUS CORP	C	12/21/2018	Unknown		3,875,746	3,977,000	39,240
87971M-BH-5	TELUS CORP	C	10/12/2018	VARIOUS		37,150,226	37,528,000	310,318

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
880779-AZ-6	TEREX CORP		08/28/2018	MERRILL LYNCH PIERCE FENNER		1,573,925	1,570,000	7,114
88104L-AE-3	TERRAFORM POWER OPERATING LLC		09/12/2018	RBC CAPITAL MARKETS, LLC		466,250	500,000	3,056
88158U-AA-6	TERVITA ESCROW CORP	C	06/26/2018	VARIOUS		776,350	760,000	7,566
88158V-AA-4	TERVITA 2018 ESCROW CORP	C	06/27/2018	VARIOUS		728,525	720,000	644
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	09/10/2018	VARIOUS		899,269	1,085,000	14,925
88167A-AK-7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	09/26/2018	VARIOUS		632,250	600,000	3,038
882384-AD-2	TEXAS EASTERN TRANSMISSION LP		01/09/2018	DEUTSCHE BANK SECURITIES, INC.		2,984,430	3,000,000	
882384-AE-0	TEXAS EASTERN TRANSMISSION LP		01/22/2018	JP MORGAN SECS INC., - FIXED INCOME		6,936,439	6,984,000	10,466
88315L-AA-6	TMCL 181 A - ABS	C	09/01/2018	Wells Fargo		9,859,069	9,977,000	
883556-BG-6	THERMO FISHER SCIENTIFIC INC		09/21/2018	WELLS FARGO		15,396,133	13,965,000	111,022
883556-BM-3	THERMO FISHER SCIENTIFIC INC		06/27/2018	US BANCORP INVESTMENTS INC.		8,623,760	8,802,000	12,494
89152U-AH-5	TOTAL CAPITAL SA	C	12/21/2018	JP MORGAN CHASE BANK/HSBCSI		10,032,500	10,000,000	15,101
892331-AC-3	TOYOTA MOTOR CORP	C	07/10/2018	JP MORGAN SECS INC., - FIXED INCOME		13,000,000	13,000,000	
89236T-EW-1	TOYOTA MOTOR CREDIT CORP	C	04/10/2018	CITIGROUP GLOBAL MARKETS INC.		21,939,997	21,993,000	
89236T-FN-0	TOYOTA MOTOR CREDIT CORP	C	09/17/2018	RBC CAPITAL MARKETS, LLC		7,485,300	7,500,000	
89352H-AW-9	TRANSCANADA PIPELINES LTD	C	10/10/2018	VARIOUS		24,652,957	25,020,000	457,831
89352H-AZ-2	TRANSCANADA PIPELINES LTD	C	10/10/2018	VARIOUS		17,252,944	17,300,000	
893574-AJ-2	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		03/15/2018	VARIOUS		11,923,514	11,983,000	
893647-AX-5	TRANSDIGM INC		04/02/2018	MERRILL LYNCH PIERCE FENNER		809,513	790,000	11,268
893647-BB-2	TRANSDIGM INC		06/14/2018	MERRILL LYNCH PIERCE FENNER		755,850	750,000	398
89365D-AA-1	TRANSDIGM UK HOLDINGS PLC		05/02/2018	CITIGROUP GLOBAL MARKETS INC.		396,960	400,000	
893800-AA-0	TRANSOCEAN GUARDIAN LTD		11/28/2018	VARIOUS		648,346	656,000	4,216
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD	C	12/14/2018	VARIOUS		430,508	413,000	6,838
893829-AA-9	TRANSOCEAN PROTEUS LTD	C	07/02/2018	VARIOUS		366,506	358,500	5,431
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	07/24/2018	VARIOUS		383,119	385,000	100
893830-BK-4	TRANSOCEAN INC	C	10/22/2018	CITIGROUP GLOBAL MARKETS, INC		500,000	500,000	
896047-AH-0	TRIBUNE MEDIA CO		08/09/2018	GOLDMAN		609,000	600,000	2,742
89679H-AJ-4	TCF 181 A - ABS		09/01/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		14,997,156	15,000,000	
89679H-AN-5	TCF 182 A - ABS		09/01/2018	RBC CAPITAL MARKETS		10,996,079	11,000,000	
897051-AA-6	TRONOX INC		08/13/2018	VARIOUS		1,900,402	1,900,000	16,337
89705P-AA-3	TRONOX FINANCE PLC		07/18/2018	VARIOUS		87,294	90,000	1,501
902674-XK-1	UBS AG (LONDON BRANCH)	C	04/04/2018	MUFG SECURITIES AMERICAS INC.		6,211,647	6,321,000	54,203
90276X-AW-5	UBSCM 18C11 XA - CMBS		09/01/2018	UBS SECURITIES LLC		6,288,062		25,652
90278L-AZ-2	UBSCM 18C15 XA - CMBS		12/18/2018	UBS		4,260,603		44,142
903293-BE-7	USG CORP		05/17/2018	MERRILL LYNCH PIERCE FENNER		771,628	765,000	15,973
90331H-NV-1	US BANK NA		07/19/2018	US BANCORP INVESTMENTS INC.		19,980,000	20,000,000	
90331H-NX-7	US BANK NA		12/20/2018	DEUTSCHE BANK SECURITIES, INC.		8,038,480	8,000,000	29,133
90352W-AB-0	STEAM 181 A2 - ABS		09/01/2018	DEUTSCHE BANK SECURITIES, INC.		17,999,361	18,000,000	
904764-BB-2	UNILEVER CAPITAL CORP	C	04/03/2018	VARIOUS		20,833,338	20,978,000	9,748
904764-BC-0	UNILEVER CAPITAL CORP	C	09/14/2018	VARIOUS		22,625,428	22,964,000	102,838
907818-DZ-8	UNION PACIFIC CORP		02/15/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,953,273	2,849,000	9,853
907818-EH-7	UNION PACIFIC CORP		02/16/2018	MORGAN STANLEY & CO LLC		2,129,894	2,239,000	28,221
911312-BL-9	UNITED PARCEL SERVICE INC		08/29/2018	CITIGROUP GLOBAL MARKETS, INC		5,701,670	5,904,000	48,675
911312-BN-5	UNITED PARCEL SERVICE INC		03/05/2018	MORGAN STANLEY & CO LLC		2,180,190	2,296,000	26,548
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		06/14/2018	MERRILL LYNCH PIERCE FENNER		771,266	810,000	16,782
911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC		10/24/2018	VARIOUS		1,285,000	1,285,000	
91159H-HG-8	U.S. BANCORP		09/14/2018	BNP PARIBAS SECURITIES BOND		15,108,600	15,000,000	74,000
91159H-HR-4	U.S. BANCORP		04/10/2018	US BANCORP INVESTMENTS INC.		21,292,503	21,955,000	250,027
91324P-BN-1	UNITEDHEALTH GROUP INC		09/26/2018	MERRILL LYNCH PIERCE FENNER		10,000,253	8,379,000	216,248
91324P-CP-5	UNITEDHEALTH GROUP INC		01/05/2018	DEUTSCHE BANK SECURITIES, INC.		5,624,164	5,342,000	94,598
91324P-CR-1	UNITEDHEALTH GROUP INC		10/02/2018	MORGAN STANLEY CO		5,749,154	5,375,000	56,027
91324P-CV-2	UNITEDHEALTH GROUP INC		03/02/2018	VARIOUS		14,032,528	14,257,000	179,400
91324P-CW-0	UNITEDHEALTH GROUP INC		08/20/2018	CREDIT SUISSE SECURITIES (USA)		7,173,927	7,245,000	25,690
91324P-CY-6	UNITEDHEALTH GROUP INC		06/06/2018	GOLDMAN		6,612,372	6,828,000	33,927
91324P-DK-5	UNITEDHEALTH GROUP INC		06/14/2018	MERRILL LYNCH PIERCE FENNER		14,974,200	15,000,000	
91832V-AA-2	VOC ESCROW LTD		02/05/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,085,000	2,085,000	
91911X-AW-4	VALEANT PHARMACEUTICALS INTERNATIONAL	C	05/17/2018	GOLDMAN		500,000	500,000	
92211M-AC-7	VDC 181 A2 - ABS		09/01/2018	PERSHING LLC		20,500,000	20,500,000	
92211M-AE-3	VANTGE 182 A2 - ABS		12/01/2018	VARIOUS		14,000,000	14,000,000	
92211W-AA-9	VANTIV LLC		05/11/2018	VARIOUS		579,500	600,000	4,642
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO		02/16/2018	Barclays Bank		3,982,396	3,851,000	40,885
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO		11/26/2018	WELLS FARGO		4,961,807	4,990,000	
92826C-AD-4	VISA INC		10/10/2018	VARIOUS		31,722,027	32,355,000	261,377
92826C-AF-9	VISA INC		12/17/2018	VARIOUS		13,699,368	13,089,000	66,872
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		08/07/2018	CITIGROUP GLOBAL MARKETS, INC		380,000	380,000	

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92857W-BH-2	VODAFONE GROUP PLC	C	10/03/2018	CITIGROUP GLOBAL MARKETS, INC		9,865,100	10,000,000	130,208
92857W-BM-1	VODAFONE GROUP PLC	C	10/02/2018	MERRILL LYNCH PIERCE FENNER		10,039,800	10,000,000	180,833
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	C	11/07/2018	CITIGROUP GLOBAL MARKETS, INC		24,822,427	24,970,000	
92914X-AS-8	VOYA 152R DR - CDO	C	09/01/2018	MORGAN STANLEY CO		20,000,000	20,000,000	
92928Q-AD-0	WEA FINANCE LLC	C	09/25/2018	VARIOUS		18,458,888	18,860,000	15,034
92933B-AP-9	WMG ACQUISITION CORP		07/10/2018	GOLDMAN		24,750	25,000	451
931142-DU-4	WAL-MART STORES INC		11/21/2018	CITIGROUP GLOBAL MARKETS, INC		9,481,646	9,865,000	103,678
931142-EB-5	WALMART INC		07/09/2018	VARIOUS		15,012,212	15,035,000	7,734
931142-ED-1	WALMART INC		06/20/2018	JP MORGAN SECS INC., - FIXED INCOME		12,962,560	13,000,000	
931422-AK-5	WALGREEN CO		09/17/2018	GOLDMAN		4,588,050	5,000,000	2,444
931427-AC-2	WALGREENS BOOTS ALLIANCE INC		09/27/2018	CITIGROUP GLOBAL MARKETS, INC		23,261,030	23,880,000	423,472
94107J-AA-1	WASTE PRO USA INC		02/01/2018	GOLDMAN		605,000	605,000	
948214-AS-0	WPARK 1R A2R - CDO	C	09/01/2018	CITIGROUP GLOBAL MARKETS INC.		20,000,000	20,000,000	
95001N-AY-4	WFCM 18C45 A4 - CMBS		09/01/2018	WELLS FARGO SECURITIES		10,299,200	10,000,000	18,596
95001R-AY-5	WFCM 18C48 XA - CMBS		12/10/2018	Wells Fargo		5,000,000		34,946
95002D-BK-4	WFCM 18C47 XA - CMBS		10/11/2018	VARIOUS		9,502,444		103,459
958102-AM-7	WESTERN DIGITAL CORP		02/13/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,000,000	1,000,000	
958254-AK-0	WESTERN GAS PARTNERS LP		12/12/2018	RBC CAPITAL MARKETS		5,746,980	6,000,000	98,958
96042G-AL-6	WLAKE 183 D - ABS		12/07/2018	DEUTSCHE BANK SECURITIES INC.		4,990,820	5,000,000	14,444
966387-BE-1	WHITING PETROLEUM CORP		06/29/2018	VARIOUS		1,021,526	1,008,000	15,512
966387-BG-6	WHITING PETROLEUM CORP		07/25/2018	JP MORGAN SECURITIES INC.		232,313	225,000	497
969457-BV-1	WILLIAMS COMPANIES INC		10/04/2018	VARIOUS		19,116,340	18,115,000	302,830
96949L-AC-9	WILLIAMS PARTNERS LP		10/02/2018	RBC CAPITAL MARKETS, LLC		6,532,794	6,485,000	17,455
96950F-AF-1	WILLIAMS PARTNERS LP		09/17/2018	MERRILL LYNCH PIERCE FENNER		11,387,700	10,000,000	269,500
96950F-AM-6	WILLIAMS PARTNERS LP		11/28/2018	VARIOUS		25,977,028	25,768,000	171,408
97064E-AA-6	WESTF 18A A - ABS		09/01/2018	BK OF AMER - MTGE		29,998,512	30,000,000	
98212B-AH-6	WPX ENERGY INC		05/09/2018	CITIGROUP GLOBAL MARKETS INC.		430,000	430,000	
98311A-AA-3	WYNDHAM HOTELS & RESORTS INC		03/29/2018	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	
983130-AV-7	WYNN LAS VEGAS LLC		12/21/2018	VARIOUS		171,450	182,000	2,682
983130-AX-3	WYNN LAS VEGAS LLC		11/30/2018	VARIOUS		137,126	152,000	835
989194-AP-0	ZAYO GROUP LLC		04/02/2018	BARCLAYS CAPITAL INC FIXED INC		1,027,740	1,050,000	13,249
C0104*-AB-8	AIR CANADA PASS THROUGH TRUST SERIES 201		11/01/2018	VARIOUS		12,029,248	12,081,491	
G15632-AV-7	BRITISH SKY BROADCASTING GROUP PLC		03/02/2018	Unknown		9,063,082	8,044,198	80,787
G2656U-AB-5	CRH FINANCE UK PLC	B	02/08/2018	Unknown		15,762,868	13,882,500	107,574
G4989#-AA-6	JACINTA SOLAR FARM FINANCE LIM	C	01/01/2018	Unknown		19,600,000	19,600,000	
G6S17B-P6-7	NATIONWIDE BUILDING SOCIETY	B	05/16/2018	VARIOUS		12,771,737	12,205,950	131,258
G7304*-AE-1	.QUAD 3.29 12/20/30 QUADGAS FINANCE|.QUA		08/15/2018	JP MORGAN		29,898,840	30,094,720	
G7605#-AD-5	Roadster Finance DAC 3.11% due 12/05/203	B	11/26/2018	BNP PARIBAS SECURITIES BOND		8,844,810	8,848,320	
G7996#-AD-2	SEGRO PLC	B	10/12/2018	Not Available		9,249,200	9,248,000	
K5059P-AF-8	ISS GLOBAL A/S	B	04/19/2018	MERRILL LYNCH INTERNATIONAL LONDON		6,097,923	6,176,000	58,694
N9391T-AX-7	VONOVIA FINANCE BV	B	03/23/2018	Unknown		15,466,264	16,010,800	43,918
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		11/01/2018	BNP PARIBAS SEC BOND, NEW YORK		416,780	416,780	
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		11/01/2018	BNP PARIBAS SEC BOND, NEW YORK		2,640,823	2,640,823	
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		11/01/2018	VARIOUS		11,042,397	11,042,397	
PP9J4Z-AT-3	.AUR 4.113 12/31/33 AURORA SOLAR|.AUR 4.		09/07/2018	JP MORGAN		7,828,830	7,805,100	
PP9W3B-72-1	.PORT 2.69 04/16/28 PORTERBROOK RAIL|.PO		08/07/2018	MITSUBISHI		9,326,520	9,316,440	
PPE00M-PG-3	Informa PLC		01/01/2018	Unknown		5,000,000	5,000,000	
Q8806#-AC-1	TABCORP FINANCE PVT LTD	C	03/22/2018	VARIOUS		30,000,000	30,000,000	
X5151*-AD-2	LANDSVIRKJUN	C	01/30/2018	Not Available		1,900,000	1,900,000	
X5151*-AE-0	LANDSVIRKJUN	C	01/30/2018	Not Available		2,200,000	2,200,000	
X5151*-AF-7	LANDSVIRKJUN	C	01/30/2018	Not Available		400,000	400,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,433,651,945	5,408,752,225	30,041,667
29250N-AW-5	ENBRIDGE INC	C	09/18/2018	VARIOUS		30,611,760	30,984,000	155,075
89356B-AC-2	TRANSCANADA TRUST	C	09/01/2018	VARIOUS		9,195,000	9,000,000	200,664
92553P-BD-3	VIACOM INC		09/01/2018	VARIOUS		363,396	371,000	5,588
4899999. Subtotal - Bonds - Hybrid Securities						40,170,156	40,355,000	361,327
000000-00-0	NORMID TL B 1L USD	C	10/01/2018	VARIOUS		309,225	310,000	
000000-00-0	BAUSCH HEALTH CO (VALEANT PHARMA)	C	12/01/2018	Barclays Capital		990,000	1,000,000	
78466D-BE-3	SS&C TECHNOLOGIES		12/01/2018	VARIOUS		449,870	450,937	
N2611U-AC-9	Diamond BC BV	D	11/01/2018	Unknown		1,071,338	1,070,000	
8299999. Subtotal - Bonds - Bank Loans						2,820,432	2,830,937	
8399997. Total - Bonds - Part 3						5,750,620,765	5,729,121,828	31,706,570
8399998. Total - Bonds - Part 5						2,274,650,708	2,246,811,988	7,445,690

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399999. Total - Bonds						8,025,271,473	7,975,933,815	39,152,259
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
000000-00-0	FEDERAL HOME LOAN BANK OF DES MOINES		12/01/2018	Unknown	100,000.000	10,000,000		
03350F-10-6	ANDEAVOR LOGISTICS UNT		09/07/2018	VARIOUS	105,277.000	5,081,099		
03673L-10-3	ANTERO RESOURCES MIDSTREAM UNT		04/24/2018	VARIOUS	114,473.000	3,007,283		
03675Y-10-3	ANTERO MIDSTREAM ORD		04/24/2018	VARIOUS	44,390.000	745,982		
0556EL-10-9	BP MIDSTREAM PARTNERS UNT		04/24/2018	VARIOUS	55,625.000	1,027,445		
118230-10-1	BUCKEYE PARTNERS UNT		04/23/2018	COWEN AND COMPANY, LLC	80,437.000	3,253,178		
16411Q-10-1	CHENIERE ENERGY PARTNERS UNT		12/21/2018	VARIOUS	28,761.000	983,568		
16411R-20-8	CHENIERE ENERGY ORD		04/24/2018	VARIOUS	8,638.000	500,406		
21241B-10-0	CONTURA ENERGY ORD		11/09/2018	Unknown	2,252.228	14,041		
23311P-10-0	DCP MIDSTREAM UNT		10/16/2018	VARIOUS	12,411.000	519,373		
257454-10-8	DOMINION ENERGY MIDSTREAM PARTNE UNT		04/24/2018	VARIOUS	83,947.000	1,263,989		
26885B-10-0	EQM MIDSTREAM PARTNERS UNT		09/19/2018	VARIOUS	107,724.000	6,440,919		
281020-10-7	EDISON INTERNATIONAL ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	288.000	17,772		
29273V-10-0	ENERGY TRANSFER UNT		12/19/2018	VARIOUS	408,203.000	6,358,010		
29278N-10-3	ENERGY TRANSFER PARTNERS UNT		04/23/2018	JP MORGAN SECURITIES LLC	245,488.000	4,520,367		
29336U-10-7	ENLINK MIDSTREAM PARTNERS COM UNT		10/23/2018	VARIOUS	98,721.000	1,812,800		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		04/24/2018	VARIOUS	345,955.000	9,373,470		
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		12/20/2018	Unknown	42,280.000	4,228,000		
49456B-10-1	KINDER MORGAN CL P ORD		12/24/2018	Unknown	54,515.000	816,466		
521865-20-4	LEAR ORD		03/06/2018	Unknown	500.920	92,575		
55336V-10-0	MPLX COM UNT		05/30/2018	VARIOUS	228,332.000	7,912,670		
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		12/20/2018	VARIOUS	145,939.000	9,619,369		
59804T-40-7	MIDSTATES PETROLEUM COMPANY ORD		02/28/2018	Unknown	11.000	169		
65506L-10-5	NOBLE MIDSTREAM PARTNERS UNT		04/24/2018	VARIOUS	17,171.000	747,466		
682680-10-3	ONEOK ORD		12/31/2018	VARIOUS	94,816.000	5,651,943		
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		06/13/2018	VARIOUS	79,157.000	4,051,885		
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		11/29/2018	VARIOUS	377,582.000	9,354,938		
822634-10-1	SHELL MIDSTREAM PARTNERS UNT	C	04/23/2018	VARIOUS	162,268.000	3,518,265		
874696-10-7	TALLGRASS ENERGY CL A ORD		07/02/2018	VARIOUS	135,816.000	3,014,899		
87612G-10-1	TARGA RESOURCES ORD		10/03/2018	VARIOUS	46,086.000	2,245,423		
958254-10-4	WESTERN GAS PARTNERS UNT		09/06/2018	VARIOUS	123,854.000	5,817,458		
95825R-10-3	WESTERN GAS EQUITY PARTNERS COM UNT		10/10/2018	VARIOUS	32,006.000	1,080,849		
969457-10-0	WILLIAMS ORD		12/31/2018	VARIOUS	369,906.190	11,396,372		
99Z090-6X-7	LIBERTY TIRE RECYCLING LLC		11/01/2018	Unknown	1,542.580	46,015		
H1467J-10-4	CHUBB ORD	D	01/09/2018	INVESTMENT TECHNOLOGY GROUP	378.000	54,488		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						124,568,951	XXX	
000000-00-0	First Symetra National Life Ins Co of NY		12/31/2018	Capital Contribution		25,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						25,000,000	XXX	
723682-10-0	PIONEER FUND A	C	12/21/2018	Unknown	824.170	22,109		
72375Q-10-8	PIONEER MID CAP VAL A	C	12/27/2018	Unknown	134.586	2,771		
72387W-40-8	PIONEER SEL MC GR A	C	11/28/2018	Unknown	699.323	26,399		
724010-10-3	PIONEER CORE EQTY A	C	12/26/2018	Unknown	199.097	3,512		
9299999. Subtotal - Common Stocks - Mutual Funds						54,791	XXX	
9799997. Total - Common Stocks - Part 3						149,623,743	XXX	
9799998. Total - Common Stocks - Part 5						194,125,449	XXX	
9799999. Total - Common Stocks						343,749,192	XXX	
9899999. Total - Preferred and Common Stocks						343,749,192	XXX	
9999999 - Totals						8,369,020,665	XXX	39,152,259

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
233383-AA-6	DY8 LEASING LLC		11/26/2018	Paydown		1,250,000	1,250,000	1,250,000	1,250,001		218		218		1,250,219		(219)	(219)	12,420	12/10/2025
36179M-EK-2	G2 MA0138 - RMBS		12/01/2018	Paydown		246,301	246,301	245,978	245,978		323		323		246,301				2,825	06/20/2027
36202C-QX-4	G2 002270 - RMBS		12/01/2018	Paydown		1,227	1,227	1,240	1,232		(5)		(5)		1,227				44	08/20/2026
36202F-BK-1	G2 004542 - RMBS		12/01/2018	Paydown		82,247	82,246	86,494	86,175		(3,928)		(3,928)		82,247				1,968	09/20/2039
36203G-HA-4	GN 348625 - RMBS		12/01/2018	Paydown		1,382	1,382	1,420	1,388		(7)		(7)		1,382				49	04/15/2023
36203R-YD-5	GN 357208 - RMBS		12/01/2018	Paydown		2,947	2,946	3,049	3,038		(92)		(92)		2,947				105	05/15/2023
3620A2-T5-5	GN 717072 - RMBS		12/01/2018	Paydown		196,224	196,224	199,137	198,940		(2,716)		(2,716)		196,224				3,899	05/15/2039
3620AC-6M-1	GN 726376 - RMBS		12/01/2018	Paydown		4,348	4,348	4,546	4,537		(188)		(188)		4,348				94	10/15/2039
36224P-VF-2	GN 334614 - RMBS		12/01/2018	Paydown		5,176	5,176	5,322	5,230		(54)		(54)		5,176				163	05/15/2023
36224S-JA-1	GN 336957 - RMBS		12/01/2018	Paydown		1,597	1,597	1,618	1,602		(5)		(5)		1,597				50	05/15/2023
36295P-U2-6	GN 676601 - RMBS		12/01/2018	Paydown		52,942	52,942	55,777	55,485		(2,544)		(2,544)		52,942				788	11/15/2037
36295Q-KU-3	GN 677207 - RMBS		12/01/2018	Paydown		340	340	352	349		(9)		(9)		340				10	08/15/2038
36296F-MQ-3	GN 689867 - RMBS		12/01/2018	Paydown		119,839	119,839	123,884	122,900		(3,061)		(3,061)		119,839				5,067	09/15/2038
36296N-W7-7	GN 696470 - RMBS		12/01/2018	Paydown		424	424	438	437		(13)		(13)		424				13	08/15/2038
36296Q-3N-7	GN 698405 - RMBS		12/01/2018	Paydown		385,655	385,655	394,995	394,372		(8,716)		(8,716)		385,655				8,485	07/15/2039
36297A-KW-2	GN 706009 - RMBS		12/01/2018	Paydown		21,397	21,397	22,039	21,994		(597)		(597)		21,397				302	01/15/2039
380992-GM-3	POOL 000012 - MBS		12/26/2018	Redemption @ 100.00		14,473	14,473	14,514	1,924		3		3		14,431		42	42	313	06/20/2021
38373M-5H-9	GNR 097 Z - CMBS		12/01/2018	Paydown		2,652,874	2,652,874	2,244,620	2,652,874		8		8		2,652,874				102,184	12/16/2050
38373M-AK-6	GNR 0116 Z - CMBS		12/01/2018	Paydown		170,396	170,396	4,708,482	187,430		(17,184)		(17,184)		170,396				3,761	10/16/2040
38373M-BE-9	GNR 0158 Z - CMBS		12/01/2018	Paydown		202,801	202,801	654,735	190,617		20,225		20,225		202,801				7,363	09/16/2041
38373M-FX-3	GNR 0256 Z - CMBS		12/01/2018	Paydown		56,535	56,535	352,342	57,053		(538)		(538)		56,535				794	06/16/2042
38373S-LY-1	GNR 0312D OZ - CMO/RMBS		12/01/2018	Paydown		94,605	94,605	95,584	94,862		(294)		(294)		94,605				1,976	02/20/2033
38374B-JX-2	GNR 0359 Z - CMBS		12/01/2018	Paydown		282,754	282,754	608,099	304,505		(26,855)		(26,855)		282,754				6,243	06/16/2043
38374C-GS-4	GNR 0376A PZ - CMO/RMBS		12/01/2018	Paydown		963,383	963,383	945,597	952,802		10,581		10,581		963,383				24,984	09/20/2033
38374M-CH-0	GNR 0583 Z - CMO/RMBS		12/01/2018	Paydown		506,790	506,790	470,710	485,643		17,619		17,619		506,790				15,532	10/16/2035
38374M-WL-9	GNR 061A ZA - CMO/RMBS		12/01/2018	Paydown		454,818	454,818	442,509	447,146		7,162		7,162		454,818				15,992	01/20/2036
38376G-RK-8	GNR 1071 C - CMBS		12/01/2018	Paydown		360,922	360,922	364,532	360,369		553		553		360,922				8,567	10/16/2047
38376K-C9-0	GNR 0991E MB - CMO/RMBS		12/01/2018	Paydown		2,264,257	2,264,257	2,186,070	2,237,733		26,524		26,524		2,264,257				40,603	10/16/2024
38376P-TU-4	GNR 09125C MP - CMO/RMBS		12/01/2018	Paydown		45,984	45,984	44,109	45,397		587		587		45,984				828	12/16/2024
38376T-DU-3	GNR 102G PV - CMO/RMBS		12/01/2018	Paydown		4,222,822	4,222,822	4,374,415	4,242,009		(19,187)		(19,187)		4,222,822				177,556	10/20/2026
38376T-VX-7	GNR 106K EB - CMO/RMBS		12/01/2018	Paydown		2,766,950	2,766,950	2,678,538	2,738,969		27,981		27,981		2,766,950				48,756	01/16/2025
38376V-BN-6	GNR 1020D PW - CMO/RMBS		12/01/2018	VARIOUS		1,777,615	1,777,615	1,769,005	1,773,819		3,796		3,796		1,777,615				35,442	09/16/2038
38376V-VN-4	GNR 1017A B - CMO/RMBS		12/01/2018	Paydown		1,978,296	1,978,296	1,900,709	1,952,095		26,201		26,201		1,978,296				32,808	02/16/2025
38376W-NB-7	GNR 1024C QB - CMO/RMBS		12/01/2018	Paydown		1,559,404	1,559,404	1,557,455	1,556,172		3,231		3,231		1,559,404				30,342	04/20/2039
38376X-DP-5	GNR 1039A NP - CMO/RMBS		12/01/2018	Paydown		2,046,248	2,046,249	2,024,187	2,036,513		9,735		9,735		2,046,248				66,650	06/20/2039
38376X-UK-7	GNR 1030A PV - CMO/RMBS		12/01/2018	Paydown		4,057,677	4,057,677	4,156,900	4,063,467		(5,791)		(5,791)		4,057,677				140,046	12/20/2026
38376Y-VT-5	GNR 1043G VN - CMO/RMBS		12/01/2018	Paydown		925,297	925,297	971,561	928,383		(3,086)		(3,086)		925,297				21,475	08/20/2029
38377D-XJ-0	GNR 10104B PB - CMO/RMBS		12/01/2018	Paydown		113,115	113,115	115,983	113,568		(453)		(453)		113,115				3,875	09/20/2039
38377E-K3-7	GNR 1060B QG - CMO/RMBS		12/01/2018	Paydown		1,309,733	1,309,733	1,335,927	1,312,228		(2,495)		(2,495)		1,309,733				26,205	03/20/2039
38377F-EK-3	GNR 1061B DB - CMO/RMBS		12/01/2018	Paydown		2,517,973	2,517,973	2,455,417	2,495,991		21,981		21,981		2,517,973				45,448	05/20/2025
38377K-ZJ-2	GNR 10112A JB - CMO/RMBS		12/01/2018	Paydown		696,782	696,782	749,149	711,043		(14,262)		(14,262)		696,782				25,201	09/20/2039
38378J-NU-2	GNR 1337H LV - CMO/RMBS		12/01/2018	Paydown		419,897	419,897	431,845	428,779		(8,882)		(8,882)		419,897				6,852	02/20/2025
71654Q-BC-5	PETROLEOS MEXICANOS	C	12/20/2018	Paydown		500,000	500,000	500,000	500,000						500,000					12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS	C	12/20/2018	Paydown		250,000	250,000	250,000	250,000		1		1		250,001		(1)	(1)		12/20/2022
71654Q-BL-5	PETROLEOS MEXICANOS	C	08/15/2018	Paydown		4,542,000	4,542,000	4,542,000	4,542,000						4,542,000				34,813	02/15/2024
911760-AP-1	VENDE 921B 2Z - CMO/RMBS		12/01/2018	Paydown		58,393	58,393	58,078	58,169		270		270		58,393				1,862	05/15/2022
911760-BG-0	VENDE 922 Z - CMO/RMBS		12/01/2018	Paydown		689,590	689,590	642,990	674,313		17,283		17,283		689,590				19,499	09/15/2022
911760-EJ-1	VENDE 942C 3ZB - CMO/RMBS		12/01/2018	Paydown		1,060,952	1,060,952	902,575	1,000,217		72,827		72,827		1,060,952				26,979	06/15/2024
911760-JJ-6	VENDE 963 2Z - CMO/RMBS		12/01/2018	Paydown		681,212	681,212	664,305	671,886		12,692		12,692		681,212				23,290	10/15/2026
912810-RM-2	UNITED STATES TREASURY		10/31/2018	VARIOUS		55,946,775	59,070,000	57,161,803			4,155	805,547	(801,392)		57,164,506		(1,217,731)	(1,217,731)	739,196	05/15/2045
912828-3F-5	UNITED STATES TREASURY		04/04/2018	BARCLAYS CAPITAL INC FIXED INC		667,923	700,000	692,508	692,535		182		182		692,717		(24,794)	(24,794)	6,135	11/15/2027
912828-3J-7	UNITED STATES TREASURY		04/05/2018	VARIOUS		21,502,801	22,100,000	21,723,689	21,815,548		4,412	93,128	(88,716)		21,726,668		(223,868)	(223,868)	89,399	11/30/2024
912828-4V-9	UNITED STATES TREASURY		11/26/2018	VARIOUS		6,804,855	7,000,000	6,848,778			508		508		6,849,286		(44,432)	(44,432)	48,125	08/15/2028
912828-4Z-0	UNITED STATES TREASURY		12/13/2018	VARIOUS		4,129,600	4,200,000	4,127,813			957		957		4,128,769		830	830	21,696	08/31/2025
912828-5C-0	UNITED STATES TREASURY		12/18/2018	VARIOUS		10,149,120	10,000,000	9,950,899			721		721		9,951,621		197,500	197,500	64,059	09/30/2025
912828-5F-3	UNITED STATES TREASURY		11/30/2018	NOMURA SECURITIES/FIXED INCOME		9,003,945	9,000,000	8,981,397			267		267		8,981,664		22,281	22,281	32,778	10/15/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-5J-5	UNITED STATES TREASURY		12/20/2018	Barclays Capital		7,133,136	7,000,000	7,009,297			(63)		(63)		7,009,234		123,902	123,902	29,586	10/31/2025
912828-5L-0	UNITED STATES TREASURY		12/12/2018	MORGAN STANLEY CO		9,023,876	9,000,000	9,038,320			(206)		(206)		9,038,114		(14,238)	(14,238)	20,014	11/15/2021
912828-P4-6	UNITED STATES TREASURY		07/09/2018	VARIOUS		117,286,354	127,300,000	119,870,131	120,215,212		127,808	361,660	(233,852)		119,981,355		(2,695,001)	(2,695,001)	1,089,529	02/15/2026
912828-TY-6	UNITED STATES TREASURY		02/06/2018	JP MORGAN CHASE INTL		384,406	400,000	392,908	14,767,917		74		74		396,329		(11,923)	(11,923)	1,490	11/15/2022
912828-U2-4	UNITED STATES TREASURY		03/07/2018	JP MORGAN CHASE INTL		466,172	500,000	480,588	482,158		328		328		482,486		(16,314)	(16,314)	3,094	11/15/2026
917991-8U-8	POOL 000132 - MBS		12/06/2018	Redemption @ 100.00		19,786	19,786	11,124	(3,524)		(2,492)		(2,492)		14,090		5,696	5,696	734	12/01/2023
92261X-AB-4	VENDE 101 DV - CMO/RMBS		12/01/2018	Paydown		1,011,749	1,011,749	1,051,587	1,027,308		(15,559)		(15,559)		1,011,749				20,370	05/15/2021
0599999. Subtotal - Bonds - U.S. Governments						286,147,093	299,918,130	294,950,072	201,458,790		279,935	1,260,335	(980,400)		290,045,361		(3,898,269)	(3,898,269)	3,198,722	XXX
532386-AB-5	LILE FINANCE LTD	C	11/06/2018	Paydown		5,466,261	5,466,261	5,466,261	5,466,261		39		39		5,466,300		(39)	(39)	67,593	05/06/2025
669812-BQ-1	NOVA SCOTIA POWER CORPORATION	C	12/11/2018	Susquehanna Fin. Grp.		4,883,596	4,300,000	4,295,700	4,298,770		1,881		1,881		4,300,652		582,944	582,944	485,040	04/01/2021
906609-AA-0	UNION 15 SPC ON BEHALF OF AND FOR THE AC	C	12/01/2018	Paydown		1,584,233	1,584,238	1,584,237	2,378,407		137		137		1,584,374		(141)	(141)	17,205	12/01/2024
K7784*-AA-3	P/F EYSTUR-OG SANDOYARTUNLAR	B	11/01/2018	Adjustment					(6,004,000)					445,000						01/31/2040
1099999. Subtotal - Bonds - All Other Governments						11,934,090	11,350,499	11,346,199	6,139,438		2,057		2,057	445,000	11,351,326		582,764	582,764	569,838	XXX
68608D-CV-4	OREGON ST LOC GOVTS		11/01/2018	Maturity @ 100.00		4,810,000	4,810,000	4,810,000	4,810,000						4,810,000				142,881	06/01/2018
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,810,000	4,810,000	4,810,000	4,810,000						4,810,000				142,881	XXX
215457-AY-8	COOK CNTY ILL HIGH SCH DIST NO 201 J STE		12/01/2018	Maturity @ 100.00		3,700,000	3,700,000	1,550,633	3,505,760		194,240		194,240		3,700,000					12/01/2018
68583R-AQ-5	OREGON CMNTY COLLEGE DISTS		11/01/2018	Maturity @ 100.00		10,040,000	10,040,000	4,145,717	9,753,386		286,614		286,614		10,040,000					06/30/2018
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,740,000	13,740,000	5,696,350	13,259,147		480,853		480,853		13,740,000					XXX
041800-AA-1	ARLINGTON TEX ADMISSIONS & PKG TAXES REV		12/01/2018	Paydown		289,109	289,117	339,769	337,186		(14,644)		(14,644)		337,181		(48,072)	(48,072)		01/01/2036
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING, LLC		11/01/2018	Call @ 100.00		150,000	150,000	150,000	150,000						150,000				2,245	10/01/2043
235036-RB-8	DALLAS FORT WORTH TEX INTL ARPT REV		11/01/2018	Maturity @ 100.00		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				125,685	11/01/2018
235036-TB-6	DALLAS FORT WORTH TEX INTL ARPT REV		11/01/2018	Maturity @ 100.00		3,655,000	3,655,000	3,655,000	3,655,000						3,655,000				114,036	11/01/2018
31288E-Y3-5	FH C76130 - RMBS		12/01/2018	Paydown		1,797	1,797	1,786	1,789		8		8		1,797				42	02/01/2033
31288G-Q2-1	FH C77673 - RMBS		12/01/2018	Paydown		106,743	106,743	106,076	106,145		597		597		106,743				1,260	03/01/2033
31288W-EB-9	FH 406430 - RMBS		12/01/2018	Paydown		1,570	1,570	1,564	1,564		6		6		1,570				22	03/01/2022
312906-J5-0	FHR 198 Z - CMO/RMBS		12/16/2018	Paydown		6,164	6,164	5,438	5,976		223		223		6,164				201	09/15/2022
312916-FL-8	FHR 1526 L - CMO/RMBS		12/01/2018	Paydown		55,325	55,325	50,207	54,038		1,287		1,287		55,325				1,630	06/15/2023
312916-ZY-8	FHR 1562 Z - CMO/RMBS		12/01/2018	Paydown		118,015	118,015	111,365	115,633		2,752		2,752		118,015				3,287	07/15/2023
31292G-L8-7	FH C00351 - RMBS		12/01/2018	Paydown		2,187	2,187	2,171	2,177		10		10		2,187				96	07/01/2024
31296L-PK-1	FH A12226 - RMBS		12/01/2018	Paydown		41,171	41,171	40,755	40,870		301		301		41,171				648	08/01/2033
3133T0-J7-0	FHR 1578 K - CMO/RMBS		12/01/2018	Paydown		26,849	26,849	25,551	26,482		413		413		26,849				727	09/15/2023
3133T0-VX-9	FHR 1560 Z - CMO/RMBS		12/01/2018	Paydown		639,033	639,033	585,780	619,620		23,387		23,387		639,033				18,007	08/15/2023
3133T0-Y6-5	FHR 1572 ZZ - CMO/RMBS		12/11/2018	VARIOUS		118,000	114,155	105,618	111,201		(1,463)		(1,463)		109,741		3,259	3,259	3,992	09/15/2023
3133T2-4T-4	FHR 1648 G - CMO/RMBS		12/01/2018	Paydown		73,334	73,334	59,630	71,439		2,135		2,135		73,334				1,767	12/15/2023
3133T3-3F-3	FHR 1676 KZ - CMO/RMBS		12/01/2018	Paydown		279,788	279,788	255,724	270,928		9,922		9,922		279,788				7,533	02/15/2024
3133T4-DK-9	FHR 1685 J - CMO/RMBS		12/01/2018	Paydown		204,724	204,724	171,456	196,596		8,464		8,464		204,724				5,640	02/15/2024
3133T4-V6-0	FHR 1709 Z - CMO/RMBS		12/01/2018	Paydown		408,023	408,023	362,575	388,197		20,763		20,763		408,023				10,661	03/15/2024
3133T5-MS-9	FHR 1731 H - CMO/RMBS		12/01/2018	Paydown		61,752	61,752	48,707	59,052		2,880		2,880		61,752				1,606	05/15/2024
3133T5-N7-4	FHR 1755 N - CMO/RMBS		12/01/2018	Paydown		20,918	20,918	15,323	19,742		1,176		1,176		20,918				591	10/15/2024
3133T6-QN-4	FHR 1806 D - CMO/RMBS		12/01/2018	Paydown		104,983	104,983	97,635	102,983		2,056		2,056		104,983				670	12/15/2025
3133T6-SH-5	FHR 1811 G - CMO/RMBS		12/01/2018	Paydown		28,799	28,799	26,945	28,137		1,132		1,132		28,799				1,113	01/15/2026
3133T6-T7-6	FHR 1843 Z - CMO/RMBS		12/01/2018	Paydown		116,516	116,516	101,350	109,600		7,726		7,726		116,516				3,027	04/15/2026
3133T7-PN-3	FHR 1871 Z - CMO/RMBS		12/01/2018	Paydown		14,515	14,515	13,151	13,900		638		638		14,515				323	08/15/2026
3133T8-LK-1	FHR 1910 ZU - CMO/RMBS		12/01/2018	Paydown		210,614	210,614	216,253	212,721		(2,508)		(2,508)		210,614				7,179	11/15/2026
3133T8-XJ-1	FHR 1941 E - CMO/RMBS		12/01/2018	Paydown		25,259	25,259	24,545	24,986		292		292		25,259				799	02/15/2027
3133TB-WG-1	FHR 1995A PD - CMO/RMBS		12/01/2018	Paydown		96,644	96,644	90,166	93,734		3,448		3,448		96,644				2,768	09/20/2026
3133TG-E9-6	FHR 2086 GB - CMO/RMBS		12/01/2018	Paydown		11,453	11,453	10,671	11,113		341		341		11,453				326	09/15/2028
3133TK-G7-9	FHR 2141 E - CMO/RMBS		12/01/2018	Paydown		36,461	36,461	34,051	34,891		1,570		1,570		36,461				912	04/15/2029
3133TP-QW-2	FHR 2252 PE - CMO/RMBS		12/01/2018	Paydown		25,843	25,843	25,795	25,783		67		67		25,843				708	09/15/2030
3133TT-TT-8	FHR 2330 PZ - CMO/RMBS		12/01/2018	Paydown		270,103	270,103	251,505	261,260		8,843		8,843		270,103				8,297	06/15/2031
31358J-BJ-9	FNR 91119 Z - CMO/RMBS		12/01/2018	Paydown		45,688	45,687	41,065	44,220		1,654		1,654		45,688				1,372	09/25/2021
31358J-KC-4	FNR G27 JQ - CMO/RMBS		12/01/2018	Paydown		698	698	685	693		4		4		698				11	09/25/2021
31358P-HT-7	FNR G9235 E - CMO/RMBS		12/01/2018	Paydown		44,083	44,083	44,974	44,095		(1)		(1)		44,083				1,389	07/25/2022
31358S-6S-5	FNA 01M1 D - CMBS		12/01/2018	Paydown		676,770	676,771	660,443	673,763		10,449		10,449		676,770				29,397	02/25/2031
31358U-2K-1	FNR 9350 PZ - CMO/RMBS		12/01/2018	Paydown		405,502	405,502	382,383	396,365		10,935		10,935		405,502				12,144	05/25/2023
31358U-7D-2	FNR 9370 Z - CMO/RMBS		12/01/2018	Paydown		72,112	72,112	65,399	69,673		2,735		2,735		72,112				2,016	05/25/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31358U-MV-5	FNR G9315 H - CMO/RMBS		12/01/2018	Paydown		120,426	120,425	119,691	119,812		787		787		120,426				3,550	04/25/2023
31359A-2P-3	FNR 93104 E - CMO/RMBS		12/01/2018	Paydown		36,428	36,428	33,098	35,567		986		986		36,428				878	07/25/2023
31359A-UG-2	FNR 9396 PZ - CMO/RMBS		12/01/2018	Paydown		27,279	27,279	26,226	26,841		503		503		27,279				761	06/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS		12/01/2018	Paydown		179,580	179,580	174,172	177,203		2,971		2,971		179,580				5,269	08/25/2023
31359B-TX-5	FNR 93127 H - CMO/RMBS		12/01/2018	Paydown		18,301	18,301	16,771	17,773		527		527		18,301				536	07/25/2023
31359B-VY-0	FNR 93130 M - CMO/RMBS		12/01/2018	Paydown		175,360	175,360	151,424	170,297		6,659		6,659		175,360				4,657	08/25/2023
31359D-3U-5	FNR 93163 ZA - CMO/RMBS		12/01/2018	Paydown		46,946	46,946	45,149	46,184		929		929		46,946				1,303	09/25/2023
31359D-JT-1	FNR 93156 ZB - CMO/RMBS		12/01/2018	Paydown		227,499	227,499	217,749	223,372		4,668		4,668		227,499				6,522	09/25/2023
31359D-YS-6	FNR G9331 PW - CMO/RMBS		12/01/2018	Paydown		1,215,569	1,215,569	1,246,338	1,217,116		(1,466)		(1,466)		1,215,569				35,923	09/25/2023
31359D-Z4-8	FNR 93187 LA - CMO/RMBS		12/01/2018	Paydown		727,609	727,609	710,532	721,880		6,980		6,980		727,609				19,400	09/25/2023
31359E-HA-2	FNR 93183 KA - CMO/RMBS		12/01/2018	Paydown		362,046	362,045	353,633	359,149		3,610		3,610		362,046				9,816	10/25/2023
31359F-TF-5	FNR 93223 PZ - CMO/RMBS		12/01/2018	Paydown		52,751	52,751	49,397	51,497		1,536		1,536		52,751				1,358	12/25/2023
31359G-ER-3	FNR 93225E OK - CMO/RMBS		12/01/2018	Paydown		303,382	303,382	241,109	288,097		17,507		17,507		303,382				7,739	12/25/2023
31359H-5D-2	FNR 9493 PN - CMO/RMBS		12/01/2018	Paydown		245,222	245,222	237,176	242,487		3,343		3,343		245,222				7,817	02/25/2024
31359K-PQ-4	FNR 9632 PJ - CMO/RMBS		12/01/2018	Paydown		53,942	53,942	52,931	53,433		583		583		53,942				1,614	08/25/2026
31359L-KA-2	FNR G9413 ZA - CMO/RMBS		12/01/2018	Paydown		612,142	612,142	528,767	585,342		32,603		32,603		612,142				17,512	11/17/2024
313602-EG-5	FNR 8817 C - CMO/RMBS		12/01/2018	Paydown		2	2	2	2						2					06/25/2018
31364H-FQ-5	FNS T56 PO - CMO/RMBS		11/01/2018	Paydown		84	84	63	83		1		1		84				1	04/25/2019
31371N-MG-7	FN 256959 - RMBS		12/01/2018	Paydown		67,583	67,583	68,217	68,162		(680)		(680)		67,583				1,559	11/01/2037
31377T-B5-4	FN 386260 - CMBS/RMBS		12/01/2018	Paydown		1,072,070	1,072,070	1,099,040	1,075,267		(3,197)		(3,197)		1,072,070				37,276	06/01/2021
31377T-RF-5	FN 386686 - CMBS/RMBS		12/01/2018	Paydown		1,353,339	1,353,339	1,402,397	1,361,856		(8,518)		(8,518)		1,353,339				54,829	12/01/2021
31377T-SZ-0	FN 386736 - CMBS/RMBS		12/01/2018	Paydown		111,452	111,452	112,184	111,754		(301)		(301)		111,452				2,868	01/01/2034
3137A4-HG-5	FHR 3772G HB - CMO/RMBS		12/01/2018	Paydown		1,963,244	1,963,244	1,816,998	1,907,796		55,448		55,448		1,963,244				51,133	12/15/2025
3137B0-ZC-1	FHR 4182A PV - CMO/RMBS		12/01/2018	Paydown		267,188	267,188	271,864	270,362		(3,174)		(3,174)		267,188				3,728	05/15/2026
3137BM-V2-9	FHR 4552 AV - CMO/RMBS		12/01/2018	Paydown		472,207	472,207	507,106	503,391		(31,184)		(31,184)		472,207				7,682	06/15/2027
3137BN-CJ-1	FHR 4558B VA - CMO/RMBS		12/01/2018	Paydown		428,944	428,944	460,780	457,470		(28,526)		(28,526)		428,944				6,978	07/15/2027
3137GA-TA-5	FHR 3742B EM - CMO/RMBS		12/01/2018	Paydown		783,536	783,536	754,888	772,675		10,860		10,860		783,536				12,434	10/15/2025
31381G-U9-7	FN 460608 - CMBS/RMBS		12/01/2018	Paydown		283,960	283,960	305,967	288,533		(4,573)		(4,573)		283,960				8,255	03/01/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS		12/01/2018	Paydown		766,053	766,053	719,034	740,440		25,612		25,612		766,053				17,539	11/25/2032
31393B-N9-2	FNR 0335K DZ - CMO/RMBS		12/01/2018	Paydown		32,758	32,758	31,785	32,338		420		420		32,758				773	05/25/2033
31393D-VQ-1	FNR 0361A MZ - CMO/RMBS		12/01/2018	Paydown		1,000,139	1,000,139	944,041	968,345		33,630		33,630		1,000,139				21,507	08/25/2033
31393E-2C-2	FNR 0385D PZ - CMO/RMBS		12/01/2018	Paydown		895,392	895,392	780,383	848,709		52,323		52,323		895,392				19,469	09/25/2033
31393N-QM-4	FHR 2599 DZ - CMO/RMBS		12/01/2018	Paydown		49,935	49,935	48,488	49,355		706		706		49,935				1,063	04/15/2033
31393P-BK-9	FHR 2595F AE - CMO/RMBS		11/01/2018	VARIOUS		16,106	16,106	15,661	16,067		39		39		16,106				126	04/15/2018
31393T-S2-3	FNR 03109J PZ - CMO/RMBS		12/01/2018	Paydown		257,221	257,221	256,063	255,936		1,625		1,625		257,221				7,138	11/25/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS		12/01/2018	Paydown		266,342	266,342	250,375	258,982		7,361		7,361		266,342				5,896	07/15/2033
31393W-WZ-8	FHR 2638A CZ - CMO/RMBS		12/01/2018	Paydown		828,250	828,250	805,648	817,809		12,904		12,904		828,250				16,323	07/15/2033
31394H-R4-5	FHR 2663C ZP - CMO/RMBS		12/01/2018	Paydown		96,196	96,196	90,261	94,040		2,528		2,528		96,196				1,674	08/15/2033
31394K-CT-9	FHR 2690B TZ - CMO/RMBS		12/01/2018	Paydown		3,280,893	3,280,893	2,829,431	3,095,473		185,419		185,419		3,280,893				71,692	10/15/2033
31394K-D3-5	FHR 2690A VZ - CMO/RMBS		12/01/2018	Paydown		1,655,976	1,655,976	1,499,256	1,584,990		70,986		70,986		1,655,976				34,574	10/15/2033
31394K-N8-3	FHR 2686D KZ - CMO/RMBS		12/01/2018	Paydown		177,324	177,324	147,327	163,199		13,246		13,246		177,324				3,902	10/15/2033
31394M-NH-9	FHR 2716E VZ - CMO/RMBS		12/01/2018	Paydown		345,908	345,908	320,121	335,641		11,770		11,770		345,908				5,853	12/15/2033
31394M-VN-7	FHR 2725B CB - CMO/RMBS		12/01/2018	Paydown		185,726	185,726	167,327	184,891		835		835		185,726				2,016	12/15/2018
31394R-VE-6	FHR 2758A KZ - CMO/RMBS		12/01/2018	Paydown		2,298,316	2,298,316	2,242,521	2,271,551		33,776		33,776		2,298,316				53,181	03/15/2034
31395A-V4-4	FHR 2812B OG - CMO/RMBS		12/01/2018	Paydown		506,153	506,153	447,946	487,224		28,301		28,301		506,153				10,801	06/15/2034
31397A-FM-0	FHR 3198B LZ - CMO/RMBS		12/01/2018	Paydown		2,735,141	2,735,140	2,693,431	2,709,611		29,984		29,984		2,735,141				63,145	08/15/2036
31397J-QV-9	FHR 3351C PO - CMO/RMBS		11/01/2018	Paydown		22,619	22,619	16,915	22,406		214		214		22,619					12/15/2036
31397U-6T-1	FNR 1162B NB - CMO/RMBS		12/01/2018	Paydown		212,263	212,263	218,101	214,039		(1,776)		(1,776)		212,263				3,409	07/25/2026
31398M-LJ-3	FNR 1024B B - CMO/RMBS		12/01/2018	Paydown		1,268,966	1,268,966	1,218,902	1,252,692		16,274		16,274		1,268,966				18,107	03/25/2025
31407N-B2-8	FN 835357 - RMBS		12/01/2018	Paydown		607,436	607,436	573,173	575,102		32,334		32,334		607,436				3,184	09/01/2035
31410K-C3-6	FN 889390 - RMBS		12/01/2018	Paydown		184,919	184,919	187,895	186,320		(1,401)		(1,401)		184,919				4,882	03/01/2023
31412U-H3-7	FN 935050 - RMBS		12/01/2018	Paydown		20,134	20,134	20,738	20,694		(560)		(560)		20,134				392	03/01/2039
31413Y-J7-7	FN 959386 - RMBS		12/01/2018	Paydown		130,940	130,940	134,722	132,606		(1,667)		(1,667)		130,940				3,380	12/01/2022
31413Y-L6-6	FN 959449 - RMBS		12/01/2018	Paydown		424,491	424,491	436,753	431,131		(6,640)		(6,640)		424,491				11,561	12/01/2022
31414P-4Z-9	FN 972540 - RMBS		12/01/2018	Paydown		2,768	2,768	2,846	2,840		(72)		(72)		2,768				71	02/01/2038
31416M-KD-5	FN AA3891 - RMBS		12/01/2018	Paydown		161	161	166	164		(3)		(3)		161				4	03/01/2039
451443-NH-4	IDAHO ST BLDG AUTH BLDG REV		09/04/2018	Call @ 100.00		525,000	525,000	536,043	531,870		(237)		(237)		531,633		(6,633)	(6,633)	15,698	09/01/2029
492279-AR-5	KERN CNTY CALIF PENSION OBLIG		11/01/2018	Maturity @ 100.00		5,530,000	5,530,000	1,174,066	5,281,681		248,319		248,319		5,530,000					08/15/2018

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
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS AUTH REV		09/01/2018	Call @ 100.00		275,000	275,000	275,000	275,000						275,000					04/01/2024
593464-AA-8	MIAMI FLA RENT REV		09/01/2018	Call @ 100.00		985,000	985,000	1,226,522	1,040,808		(18,274)		(18,274)		1,022,534		(37,534)	(37,534)	42,601	07/01/2019
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH REV		07/01/2018	Call @ 100.00		362,000	362,000	362,000	362,000						362,000				5,370	07/01/2021
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING AUTH REV		11/02/2018	Call @ 100.00		235,000	235,000	228,432	231,334		499		499		231,832		3,168	3,168	7,215	12/01/2023
798147-UW-2	SAN JOSE CALIF REDEV AGY TAX ALLOCATION		11/01/2018	VARIOUS		7,671,719	7,500,000	6,677,250	7,013,545		486,455		486,455		7,500,000				171,719	08/01/2024
873521-AT-5	TACOMA WASH LEASE REV		11/01/2018	Call @ 100.00		2,210,000	2,210,000	2,210,000	2,210,000						2,210,000				58,175	03/15/2022
875301-EZ-2	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R		11/01/2018	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				44,400	07/01/2018
88948A-AT-4	TOLL ROAD INVESTORS PARTNERSHIP II, L.P.	C	11/01/2018	Maturity @ 100.00		4,500,000	4,500,000	1,075,410	4,456,182		43,818		43,818		4,500,000					02/15/2018
3199999. Subtotal - Bonds - U.S. Special Revenues						65,715,877	65,540,321	55,549,211	64,189,968		1,485,233		1,485,233		65,624,971		(85,813)	(85,813)	1,410,359	XXX
000000-00-0	CSC Holdings LLC		09/01/2018	Redemption @ 100.00		2,500	2,500	2,488			1		1		2,488		12	12		01/12/2026
000000-00-0	Cineworld Finance US Inc		11/01/2018	Redemption @ 100.00		7,800	7,800	7,800							7,800				115	02/22/2025
00077T-AB-0	ABN AMRO BANK N.V., NEW YORK BRANCH	C	10/16/2018	VARIOUS		18,145,545	12,941,000	11,675,758	11,680,864		3,692		3,692		11,684,570		6,460,975	6,460,975	884,119	10/15/2093
001118-AA-2	AES HAWAII, INC.		09/30/2018	Redemption @ 100.00		543,999	544,000	544,000	544,000						544,000				9,944	06/30/2022
00130H-BU-8	AES CORP		03/21/2018	CORPORATE REORGANIZATIONS		295,400	280,000	280,000	280,000						280,000		15,400	15,400	7,957	03/15/2024
00162L-CJ-4	ALM 16R C1R - CDO	C	11/01/2018	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				353,586	07/16/2027
00164B-AS-6	ALM 7R2R A2R - CDO		10/15/2018	VARIOUS		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				796,937	10/15/2027
00206R-ET-5	AT&T INC		09/13/2018	DIRECT		4,721,544	4,191,000	4,224,929	4,224,745		(4,933)		(4,933)		4,219,814		501,730	501,730	381,998	01/15/2022
00206R-EU-2	AT&T INC		09/13/2018	DIRECT		6,759,996	5,850,000	5,870,669	5,870,689		(454)		(454)		5,870,234		889,761	889,761	389,025	10/01/2025
00206R-EV-0	AT&T INC		09/13/2018	DIRECT		32,767,465	28,500,000	28,311,707	28,314,378		16,974		16,974		28,331,352		4,436,113	4,436,113	2,019,344	03/15/2026
002824-AU-4	ABBOTT LABORATORIES		03/22/2018	VARIOUS		38,745,242	37,747,000	37,581,258	37,721,933		6,553		6,553		37,728,486		18,514	18,514	1,917,145	04/01/2019
002824-AW-0	ABBOTT LABORATORIES		10/24/2018	VARIOUS		25,249,749	24,800,000	24,839,148	24,810,886		(3,097)		(3,097)		24,807,790		(7,790)	(7,790)	1,390,340	05/27/2020
002824-BF-6	ABBOTT LABORATORIES		10/01/2018	VARIOUS		5,082,976	4,806,000	4,737,977			3,151		3,151		4,741,129		64,871	64,871	45,263	11/30/2026
00507U-AD-3	ACTAVIS FUNDING SCS	C	12/13/2018	Call @ 100.00		9,500,000	9,500,000	9,480,475	9,493,612		4,164		4,164		9,497,776		2,224	2,224	231,457	06/15/2019
009089-AC-7	AIR CANADA - ABS	C	11/01/2018	Maturity @ 100.00		950,000	950,000	950,000	950,000						950,000				31,469	05/15/2018
013093-AD-1	ALBERTSONS COMPANIES LLC		02/02/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,075,875	1,200,000	1,082,400	1,082,400		1,041		1,041		1,083,441		(7,566)	(7,566)	25,580	03/15/2025
01877K-AD-5	ALLIANCE PIPELINE L.P.	C	12/31/2018	Paydown		160,000	160,000	160,000	160,000						160,000				6,147	12/31/2025
023135-BA-3	AMAZON.COM INC		01/10/2018	GOLDMAN		4,994,950	5,000,000	4,991,050	4,991,325		40		40		4,991,366		3,584	3,584	60,375	08/22/2027
023135-BF-2	AMAZON.COM INC		09/13/2018	DIRECT		10,765,424	10,845,000	10,893,196	10,892,606		(348)		(348)		10,892,258		(126,835)	(126,835)	444,758	08/22/2037
023761-AA-7	AMERICAN AIRLINES INC - ABS		09/01/2018	Paydown		1,370,977	1,370,975	1,376,966	1,376,474		8		8		1,376,482		(5,505)	(5,505)	12,719	08/15/2030
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2018	Paydown		436,161	436,161	439,227	439,262		(126)		(126)		439,136		(2,975)	(2,975)	3,329	12/15/2029
02376A-AA-7	AMERICAN AIRLINES INC - ABS		10/15/2018	Paydown		286,875	286,875	286,938	216,489		2		2		286,940		(65)	(65)	6,434	04/15/2031
02376U-AA-3	AMERICAN AIRLINES INC - ABS		09/01/2018	Paydown		247,607	247,607	248,060	248,027		299		299		248,326		(719)	(719)	2,283	07/15/2029
02377B-AB-2	AMERICAN AIRLINES INC - ABS		09/22/2018	Paydown		383,891	383,891	379,196			(22)		(22)		379,174		4,717	4,717	3,545	03/22/2029
026375-AQ-8	AMERICAN GREETINGS CORP		03/12/2018	CORPORATE REORGANIZATIONS		1,641,250	1,625,000	1,681,447	1,675,031		(1,229)		(1,229)		1,673,803		(32,553)	(32,553)	82,113	02/15/2025
031100-C8-7	AMETEK, INC.		09/17/2018	Maturity @ 100.00		14,250,000	14,250,000	14,250,000	14,250,000						14,250,000				1,008,900	09/17/2018
031162-AX-8	AMGEN INC		06/01/2018	Maturity @ 100.00		9,035,000	9,035,000	10,723,822	9,135,261		(100,261)		(100,261)		9,035,000				277,826	06/01/2018
031652-BE-9	AMKOR TECHNOLOGY INC		08/20/2018	Call @ 100.00		598,000	598,000	598,000	598,000						598,000				28,833	06/01/2021
032095-AB-7	AMPHENOL CORP		06/20/2018	PERSHING LLC		1,018,610	1,000,000	1,056,140	1,032,106		(3,740)		(3,740)		1,028,366		(9,756)	(9,756)	35,667	02/01/2022
03329K-AN-3	ANCHC 8 B2 - CDO	C	11/01/2018	Paydown		14,750,000	14,750,000	14,750,000	14,750,000						14,750,000				397,144	07/28/2028
035229-CW-1	ANHEUSER-BUSCH COMPANIES, INC.	C	04/18/2018	VARIOUS		12,257,040	12,000,000	11,384,020	11,924,385		20,431		20,431		11,944,816		55,184	55,184	643,707	03/01/2019
03523T-AV-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	06/01/2018	VARIOUS		22,167,123	21,300,000	22,508,417	21,648,808		(62,187)		(62,187)		21,586,620		(286,620)	(286,620)	1,550,498	04/15/2020
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	09/13/2018	DIRECT		8,075,970	6,563,000	7,236,941	7,211,094		(18,070)		(18,070)		7,193,055		882,915	882,915	468,616	08/15/2033
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE INC	C	11/13/2018	DIRECT		19,508,207	19,390,000	19,228,287	19,238,296		4,588		4,588		19,242,883		265,324	265,324	1,017,652	02/01/2036
037411-AN-5	APACHE CORPORATION		02/01/2018	Maturity @ 100.00		10,000,000	10,000,000	9,687,450	9,997,335		2,665		2,665		10,000,000				350,000	02/01/2018
03765P-AE-3	APID 21 B - CDO	C	11/01/2018	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				342,233	07/19/2027
03765Y-AC-8	APID 23 A2A - CDO		11/01/2018	VARIOUS		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				380,738	01/14/2027
038222-AL-9	APPLIED MATERIALS INC		12/14/2018	US BANCORP INVESTMENTS INC.		476,180	500,000	511,450	511,357		(1,046)		(1,046)		510,306		(34,126)	(34,126)	20,029	04/01/2027
039483-AT-9	ARCHER-DANIELS-MIDLAND COMPANY		09/13/2018	DIRECT		16,089,024	14,065,000	13,619,702	13,728,893		11,993		11,993		13,740,886		2,348,138	2,348,138	793,020	10/01/2032
04015M-AE-6	ARES 35 C - CDO		11/01/2018	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				105,973	10/15/2025
04015M-AG-1	ARES 35 D - CDO		11/01/2018	Paydown		18,000,000	18,000,000	17,433,000	17,552,410		76,639		76,639		17,629,049		370,951	370,951	717,735	10/15/2025
04248N-AA-1	ARMYHW 051 1A - ABS		12/15/2018	Paydown		271,927	271,927	313,339	310,919		(25,916)		(25,916)		310,425		(38,498)	(38,498)	2,591	06/15/2050
046828-AA-7	ATHABASCA OIL SANDS INVESTMENTS INC.	C	09/13/2018	DIRECT		3,551,711	2,870,000	3,700,234	3,331,468		(26,505)		(26,505)		3,305,044		246,667	246,667	223,573	04/01/2027
05210Q-AA-5	AUSDRILL FINANCE PTY LTD		12/03/2018	Call @ 100.00		1,205,000	1,205,000	1,204,250	1,204,707		183		183		1,204,890		110	110	89,747	11/01/2019

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
05363L-AE-3	AVERY 6 B - CDO		09/11/2018	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				496,285	08/05/2027
05366#-AJ-2	AVIATION CAPITAL GROUP (2012 ISSUANCE) 6		04/05/2018	Maturity @ 100.00		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				375,000	04/05/2018
053773-AY-3	AVIS BUDGET CAR RENTAL LLC		09/28/2018	GOLDMAN		1,539,450	1,500,000	1,395,930	1,419,522		12,252		12,252		1,431,774		107,676	107,676	64,276	06/01/2022
055451-AH-1	BHP BILLITON FINANCE (USA) LTD	C	06/21/2018	CITIGROUP GLOBAL MARKETS INC.		11,135,514	10,830,000	13,440,680	11,314,485		(184,854)		(184,854)		11,129,631		5,883	5,883	516,230	04/01/2019
05577@-AG-5	BURLINGTON NORTH - ABS	C	08/26/2018	Redemption @ 100.00		334,469	334,469	334,469	334,469		15		15		334,484		(15)	(15)	5,726	02/26/2021
05577@-AH-3	BURLINGTON NORTH	C	08/26/2018	Redemption @ 100.00		321,907	321,907	321,907	321,907						321,907				5,511	02/26/2021
05577@-AJ-9	BURLINGTON NORTH	C	08/26/2018	Redemption @ 100.00		98,595	98,595	98,595	98,595						98,595				1,688	02/26/2021
05577@-AK-6	BURLINGTON NORTH	C	08/26/2018	Redemption @ 100.00		100,539	100,539	100,539	100,539						100,539				1,721	02/26/2021
05577@-AM-2	BURLINGTON NORTH	C	08/26/2018	VARIOUS		46,412	46,436	46,436	46,436						46,436		(24)	(24)	828	02/26/2021
05577@-AP-5	BTMU CAPITAL CORPORATION - ABS	C	08/23/2018	Redemption @ 100.00		182,538	182,538	182,538	182,538						182,538				1,184	02/23/2026
05577@-AQ-3	BTMU CAPITAL CORPORATION - ABS	C	08/23/2018	Redemption @ 100.00		85,900	85,900	85,900	85,900						85,900				557	02/23/2026
05577@-AR-1	BTMU CAPITAL CORPORATION - ABS	C	11/05/2018	Redemption @ 100.00		348,970	348,970	348,970	348,970						348,970				2,263	05/03/2026
05618P-AE-7	BABSN 161 B1 - CDO	C	11/01/2018	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				344,506	04/23/2027
06051G-DX-4	BANK OF AMERICA CORPORATION		05/01/2018	Maturity @ 100.00		25,000,000	25,000,000	28,854,250	25,260,319		(260,319)		(260,319)		25,000,000				706,250	05/01/2018
06051G-FD-6	BANK OF AMERICA CORP		06/20/2018	JP MORGAN SECS INC., - FIXED INCOME		9,995,300	10,000,000	10,043,100	10,011,458		(4,179)		(4,179)		10,007,280		(11,980)	(11,980)	192,125	04/01/2019
06051G-FN-4	BANK OF AMERICA CORP		06/14/2018	MERRILL LYNCH PIERCE FENNER		11,822,760	12,000,000	11,976,280	11,988,744		2,368		2,368		11,991,112		(168,352)	(168,352)	177,750	04/21/2020
073730-AA-1	BEAM INC	C	09/13/2018	DIRECT		7,849,152	7,000,000	8,161,976	7,533,358		(86,493)		(86,493)		7,446,865		402,288	402,288	499,771	11/15/2021
073905-CR-0	BS 891 E - CMO/RMBS		09/01/2018	VARIOUS		6,900	6,876	7,460	7,743		(843)		(843)		6,900				230	02/01/2019
073905-CR-0	BS 891 E - CMO/RMBS		12/02/2018	Paydown		676	676	676							676				7	02/01/2019
075887-BA-6	BECTON DICKINSON AND CO		07/09/2018	PERSHING LLC		1,970,040	2,000,000	2,110,320	2,048,570		(6,347)		(6,347)		2,042,223		(72,183)	(72,183)	42,188	11/08/2021
079868-AA-3	BELLSOUTH TELECOMMUNICATIONS, LLC - ABS		11/01/2018	Paydown		1,787,871	1,787,871	1,568,303	1,787,861		10		10		1,787,871					01/02/2020
08180X-AC-6	BSP 8 A2 - CDO		11/01/2018	VARIOUS		12,400,000	12,400,000	12,284,308	12,311,703		1,755		1,755		12,313,457		86,543	86,543	141,735	01/20/2028
08181B-AG-4	BSP 9 B1 - CDO		11/01/2018	Paydown		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				336,601	07/20/2028
08181B-AJ-8	BSP 9 B2 - CDO		11/01/2018	Paydown		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				246,240	07/20/2028
08949L-AA-8	BIG RIVER STEEL LLC		07/27/2018	CREDIT SUISSE SECURITIES (USA)		516,250	500,000	500,000	500,000						500,000		16,250	16,250	34,035	09/01/2025
09609F-AA-0	BLUE WING ASSET VEHICLE, SERIES 2012-1		12/11/2018	Paydown		361,732	355,707	368,271	364,918		(679)		(679)		364,239		(2,508)	(2,508)	7,396	01/11/2023
09628J-AC-5	BLUEM 153 A2 - CDO	D	11/01/2018	Paydown		22,515,000	22,515,000	22,443,380	22,462,471		55,187		55,187		22,517,658		(2,658)	(2,658)	401,368	10/20/2027
097023-AE-5	BOEING CO		12/14/2018	VARIOUS		8,836,032	6,130,000	7,885,264	7,372,925		(45,891)		(45,891)		7,327,034		1,508,999	1,508,999	593,037	09/15/2031
097023-BK-0	BOEING CO		09/13/2018	DIRECT		4,600,715	5,000,000	5,011,300	5,010,837		(190)		(190)		5,010,647		(409,932)	(409,932)	170,500	03/01/2035
097751-AV-3	BOMBARDIER INC	C	04/25/2018	NOMURA SECURITIES/FIXED INCOME		640,500	600,000	591,000	594,417		858		858		595,275		45,225	45,225	28,675	03/15/2020
097751-BJ-9	BOMBARDIER INC	C	06/27/2018	BARCLAYS CAPITAL INC FIXED INC		1,875,000	1,875,000	1,440,150	1,532,216		27,861		27,861		1,560,077		314,923	314,923	79,375	10/15/2022
110122-AA-6	BRISTOL-MYERS SQUIBB COMPANY		12/13/2018	VARIOUS		17,014,240	14,732,000	14,774,571	14,745,282		3,031		3,031		14,748,313		2,265,927	2,265,927	973,329	06/15/2023
113804-AA-6	BROOKLYN NAVY YARD COGENERATION LP		10/01/2018	Paydown		957,825	957,825	935,748	952,424		3,182		3,182		955,605		2,220	2,220	39,137	10/01/2020
120568-AT-7	BUNGE LIMITED FINANCE CORP		10/05/2018	VARIOUS		4,146,132	4,000,000	3,999,880	4,000,000		137		137		4,000,136		(136)	(136)	425,688	06/15/2019
12189P-AM-4	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		11/01/2018	Paydown		202,181	202,181	202,181	202,181		8		8		202,189		(8)	(8)		01/15/2021
12519#-AA-3	CED CALIFORNIA		12/31/2018	Redemption @ 100.00		248,062	248,062	248,062	248,062						248,062				5,216	06/30/2036
12519*-AA-7	CED ALAMO 5 LLC		07/02/2018	Redemption @ 100.00		213,643	213,643	213,643	213,643						213,643				2,892	12/17/2040
12519@-AA-5	CED ALAMO 7 LLC		07/02/2018	Redemption @ 100.00		178,117	178,117	178,117	178,117						178,117				2,940	06/30/2041
125260-AB-5	CFG INVESTMENT SAC	C	09/14/2018	Barclays Capital		574,750	550,000	357,500	357,500						357,500		217,250	217,250		07/30/2019
12543D-AL-4	CHS/COMMUNITY HEALTH SYSTEMS INC		05/09/2018	VARIOUS		1,275,117	1,390,000	1,323,106	1,307,719		9,220		9,220		1,316,939		(41,823)	(41,823)	36,603	11/15/2019
12543D-AQ-3	CHS/COMMUNITY HEALTH SYSTEMS INC		06/22/2018	VARIOUS		2,261,000	2,720,000	2,154,645	2,376,600		19,421	221,955	(202,533)		2,174,067		86,933	86,933	197,568	07/15/2020
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC		06/22/2018	VARIOUS		781,250	1,321,000	809,456	821,650		139,584		139,584		961,234		(179,984)	(179,984)	56,665	02/01/2022
12543D-BA-7	CHS/COMMUNITY HEALTH SYSTEMS INC		06/22/2018	Unknown		250	183								183		(183)	(183)		06/30/2024
12545C-AD-2	CWHL 0710 A4 - CMO/RMBS		12/01/2018	Paydown		378,270	421,843	295,877	275,269		103,000		103,000		378,270				12,091	07/25/2037
12550A-AQ-9	CIFC 145R BR - CDO		09/28/2018	Paydown		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				413,302	01/19/2027
12591K-AC-9	COMM 13CR12 ASB - CMBS		12/01/2018	Paydown		209,080	209,080	215,341	211,935		(2,854)		(2,854)		209,080				6,943	10/15/2046
126307-AF-4	CSC HOLDINGS LLC		12/12/2018	VARIOUS		1,569,702	1,500,000	1,536,555	1,527,413		(4,836)		(4,836)		1,522,577		47,125	47,125	91,594	11/15/2021
126408-GH-0	CSX CORP		09/13/2018	DIRECT		11,761,021	10,000,000	10,066,450	10,054,567		236		236		10,054,803		1,706,218	1,706,218	570,000	10/01/2036
126408-GK-3	CSX CORP		09/13/2018	DIRECT		9,022,391	7,476,000	7,917,458	7,856,547		(6,904)		(6,904)		7,849,648		1,172,743	1,172,743	398,471	05/01/2037
126408-GY-3	CSX CORP		11/26/2018	US BANCORP INVESTMENTS INC.		3,463,396	3,800,000	3,657,766	3,660,982		2,932		2,932		3,663,916		(200,520)	(200,520)	187,393	03/15/2044
12647G-AX-6	CSMC 13IVR4 A11 - CMO/RMBS		12/01/2018	Paydown		325,896	325,896	326,405	326,349		(453)		(453)		325,896				4,182	07/27/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12652A-AA-1	CRC ESCROW ISSUER LLC		07/25/2018	MARKETAXESS CORPORATION		24,003	25,000	24,000			49		49		24,049		(46)	(46)	1,021	10/15/2025
126650-AW-0	CVSPAS 041 CTF - ABS		12/10/2018	Paydown		885,365	885,365	876,096	880,339		5,023		5,023		885,365				19,370	01/11/2027
126650-AY-6	CVSPAS 05 CTF - ABS		12/10/2018	VARIOUS		512,387	512,388	512,388	512,388		(1)		(1)		512,387				11,015	10/10/2027
126650-BJ-8	CVS CAREMARK CORP		09/13/2018	DIRECT		16,951,129	15,000,000	14,569,950	14,730,758		16,267		16,267		14,747,026		2,204,104	2,204,104	734,375	06/01/2027
12667F-6C-4	CWALT 05J2 1A7 - CMO/RMBS		12/01/2018	Paydown		963,039	963,039	900,378	869,622		113,671		113,671		963,039				20,062	04/25/2035
126694-JT-6	CWHL 0524 A3 - CMO/RMBS		12/01/2018	Paydown		734,503	734,503	673,667	644,107		90,396		90,396		734,503				19,707	11/25/2035
126694-TX-6	CWHL 0530 A8 - CMO/RMBS		12/01/2018	Paydown		438,263	438,263	409,844	384,153		54,110		54,110		438,263				9,829	01/25/2036
126694-W4-6	CWHL 069 A3 - CMO/RMBS		12/01/2018	Paydown		211,652	352,567	303,404	295,344		(83,692)		(83,692)		211,652				7,032	05/25/2036
126694-W7-9	CWHL 069 A6 - CMO/RMBS		12/01/2018	Paydown		257,858	429,538	364,164	359,889		(102,031)		(102,031)		257,858				8,568	05/25/2036
126694-X5-2	CWHL 069 A12 - CMO/RMBS		12/01/2018	Paydown		128,402	213,890	181,337	179,208		(50,807)		(50,807)		128,402				4,266	05/25/2036
12669F-F3-2	CWHL 04J5 A5 - CMO/RMBS		12/01/2018	Paydown		207,835	207,835	200,236	203,777		4,515		4,515		207,835				2,833	07/25/2034
12669G-2V-2	CWHL 0516 A3 - CMO/RMBS		12/01/2018	Paydown		616,326	616,326	594,750	583,307		33,019		33,019		616,326				13,639	09/25/2035
127055-AJ-0	CABOT CORP		01/15/2018	Maturity @ 100.00		2,000,000	2,000,000	2,049,740	2,000,426		(426)		(426)		2,000,000				25,500	01/15/2018
12805P-AE-6	CAI 181 A - ABS	C	12/25/2018	Paydown		833,333	833,333	833,074			259		259		833,333				12,315	02/25/2043
12806*-AH-4	CAITHNESS LONG ISLAND, LLC		12/01/2018	Redemption @ 100.00		430,933	430,933	430,933	430,933						430,933				10,966	01/15/2032
13123X-AT-9	CALLON PETROLEUM CO		03/12/2018	Barclays Bank		334,125	330,000	330,000	330,000						330,000		4,125	4,125	9,039	10/01/2024
134011-AJ-4	CAMP PENDLETON AND QUANTICO HOUSING LLC		09/17/2018	Call @ 100.00		105,000	105,000	118,665			(19)		(19)		118,646		(13,646)	(13,646)		10/01/2050
134429-AG-4	CAMPBELL SOUP COMPANY		09/13/2018	DIRECT		12,884,185	11,500,000	12,962,145	11,908,127		(75,847)		(75,847)		11,832,280		1,051,904	1,051,904	884,542	05/01/2021
136375-BA-9	CANADIAN NATIONAL RAILWAY CO	C	07/15/2018	Maturity @ 100.00		20,000,000	20,000,000	21,862,600	20,132,526		(132,526)		(132,526)		20,000,000				1,360,000	07/15/2018
136375-BG-6	CANADIAN NATIONAL RAILWAY COMPANY	C	09/13/2018	DIRECT		5,373,880	4,118,000	4,630,403	4,480,502		(11,148)		(11,148)		4,469,361		904,519	904,519	276,707	10/15/2031
136375-BT-8	CANADIAN NATIONAL RAILWAY CO	C	08/27/2018	VARIOUS		12,673,812	12,500,000	12,360,125	12,479,493		11,937		11,937		12,491,430		8,570	8,570	865,635	03/01/2019
136385-AN-1	CANADIAN NATURAL RESOURCES LTD	C	02/01/2018	Maturity @ 100.00		10,000,000	10,000,000	9,772,170	9,989,893		10,107		10,107		10,000,000				295,000	02/01/2018
13643E-AA-3	CANADIAN OIL SANDS INVESTMENTS INC.	C	09/13/2018	DIRECT		5,670,862	5,000,000	5,876,500	5,285,517		(47,651)		(47,651)		5,237,866		432,996	432,996	485,667	09/01/2021
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO	C	12/14/2018	VARIOUS		52,352,372	45,035,000	43,653,672	43,894,710		37,776		37,776		43,932,495		8,419,877	8,419,877	2,791,338	05/15/2037
14041N-EW-7	COMET 153A A - ABS		11/01/2018	Barclays Bank		2,694,134	2,680,000	2,666,391	2,672,899		186		186		2,673,085		21,049	21,049	5,930	03/15/2023
14161H-AJ-7	CARDTRONICS INC		11/27/2018	KEYBANK		2,257,860	2,200,000	2,194,500	2,195,875		825		825		2,196,700		61,160	61,160	149,394	08/01/2022
141781-AC-8	CARGILL INC.		09/13/2018	DIRECT		7,551,599	6,335,000	6,666,897	6,492,381		(9,866)		(9,866)		6,482,517		1,069,082	1,069,082	443,846	10/01/2025
141781-AE-4	CARGILL, INCORPORATED		09/13/2018	DIRECT		9,454,526	7,788,000	9,095,839	8,488,094		(42,827)		(42,827)		8,445,291		1,009,235	1,009,235	603,570	09/01/2026
14311M-AG-1	CGMS 153 B - CDO	D	11/01/2018	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				309,333	01/15/2029
14311M-AJ-5	CGMS 153 C - CDO	D	11/01/2018	Paydown		19,000,000	19,000,000	18,247,600	18,413,210		36,164		36,164		18,449,375		550,626	550,626	775,507	07/28/2028
14312L-AC-1	CGMS 162 A2A - CDO	C	11/01/2018	Paydown		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				816,615	07/15/2027
14312L-AE-7	CGMS 162 A2B - CDO	C	11/01/2018	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				435,000	07/15/2027
144141-BP-2	DUKE ENERGY PROGRESS LLC		12/11/2018	MARKETAXESS CORPORATION		1,679,682	1,480,000	1,520,866	1,492,833		(2,593)		(2,593)		1,490,240		189,442	189,442	158,853	09/15/2021
146900-AM-7	CASCADES INC	C	06/14/2018	MARKETAXESS CORPORATION		110,656	111,000	111,555	111,257		(21)		(21)		111,236		(580)	(580)	5,647	07/15/2022
14912L-3U-3	CATERPILLAR FINANCIAL SERVICES CORPORATI		04/15/2018	Maturity @ 100.00		17,250,000	17,250,000	17,801,298	17,280,119		(30,119)		(30,119)		17,250,000				470,063	04/15/2018
14912L-4D-0	CATERPILLAR FINANCIAL SERVICES CORPORATI		10/01/2018	Maturity @ 100.00		15,000,000	15,000,000	16,203,450	15,118,288		(118,288)		(118,288)		15,000,000				1,060,438	10/01/2018
14987K-AA-1	CD&R WATERWORKS MERGER SUB LLC		06/27/2018	FIRST UNION CAPITAL		142,455	150,000	150,000	150,000						150,000		(7,545)	(7,545)	8,371	08/15/2025
15103J-AA-0	CELEO REDES OPERACION CHILE SA	C	12/22/2018	Paydown		277,116	277,116	277,732	277,740		14		14		277,753		(636)	(636)	2,636	06/22/2047
151290-BK-8	CEMEX SAB DE CV	C	03/15/2018	VARIOUS		1,036,250	1,000,000	1,000,000	1,000,000						1,000,000				84,583	01/15/2021
15137K-AC-3	CECLO 24 B - CDO		11/01/2018	Paydown		10,000,000	10,000,000	9,822,500	9,853,982		29,920		29,920		9,883,902		116,098	116,098	378,173	10/15/2026
15137K-AD-1	CECLO 24 C - CDO		11/01/2018	Paydown		20,000,000	20,000,000	19,447,100	19,535,732		68,321		68,321		19,604,054		395,946	395,946	912,568	10/15/2026
156700-AR-7	CENTURYLINK INC		11/28/2018	Market Axess		243,984	240,000	232,800	235,089		1,196		1,196		236,285		7,699	7,699	14,835	06/15/2021
161571-GH-1	CHAIT 139 A - ABS		11/15/2018	VARIOUS		12,000,000	12,000,000	12,041,250	12,019,914		(19,914)		(19,914)		12,000,000				258,709	11/16/2020
16162Y-AE-5	CHASE 06S4 A5 - CMO/RMBS		12/01/2018	Paydown		291,479	291,479	217,933	207,091		84,387		84,387		291,479				7,272	12/25/2036
16724*-AA-9	CHICAGO BASEBALL HOLDINGS, LLC		01/15/2018	Maturity @ 100.00		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				375,525	01/15/2018
16725*-AE-0	CHICAGO BRIDGE & IRON COMPANY (DELAWARE)		05/10/2018	VARIOUS		6,379,113	6,319,000	6,319,000	6,319,000						6,319,000				458,280	07/30/2025
17025A-AL-6	CWHL 0617 A11 - CMO/RMBS		12/01/2018	Paydown		541,683	563,357	287,962	339,495		202,188		202,188		541,683				13,092	12/25/2036
17186H-AA-0	CIMPRESS NV	C	06/25/2018	VARIOUS		2,316,050	2,200,000	2,200,000	2,200,000						2,200,000		58,300	58,300	170,683	04/01/2022
17305E-FA-8	CCCIT 13A2 A2 - ABS		11/01/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		4,768,838	4,764,000	4,752,462	4,762,272		302		302		4,762,574		6,264	6,264	7,518	05/26/2020
17318U-AD-6	CGCMT 12GC8 A4 - CMBS		11/01/2018	GOLDMAN		14,443,355	14,610,000	14,974,508	14,749,108		(15,155)		(15,155)		14,733,952		(290,598)	(290,598)	244,221	09/12/2045
17321J-AE-4	CGCMT 13GC15 AAB - CMBS		12/01/2018	Paydown		337,449	337,449	347,564	341,910		(4,462)		(4,462)		337,449				11,106	09/12/2046
17322N-AA-2	CMLTI 14J1 A1 - CMO/RMBS		12/01/2018	Paydown		1,949,869	1,949,869	1,958,618	1,956,329		(6,459)		(6,459)		1,949,869				25,248	05/25/2044
17323E-AD-5	CMLTI 14J2 A1 - CMO/RMBS		12/01/2018	Paydown		1,703,345	1,703,345	1,718,116	1,713,950		(10,605)		(10,605)		1,703,345				19,063	11/25/2044
177342-AP-7	FRONTIER COMMUNICATIONS CORP		03/29/2018	VARIOUS		7,214,813	14,400,000	8,765,000	8,768,378		9,001		9,001		8,777,379		(1,562,567)	(1,562,567)	492,678	10/01/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
191219-AX-2	COCA-COLA ENTERPRISES INC.		09/13/2018	DIRECT		22,301,308	16,762,000	18,065,651	17,820,727		(19,273)		(19,273)		17,801,456		4,499,852	4,499,852	1,023,227	10/15/2036
19122T-AB-5	COCA-COLA ENTERPRISES INC	C	04/12/2018	Unknown		34,135,733	33,950,000	34,463,054	34,149,389		(13,656)		(13,656)		34,135,733				1,162,788	09/01/2021
19122T-AE-9	COCA-COLA ENTERPRISES INC	C	04/12/2018	Unknown		20,023,344	19,875,000	20,152,310	20,035,472		(12,128)		(12,128)		20,023,344				542,974	08/19/2021
193908-AS-9	CMOT 57 D - CMO/RMBS		12/01/2018	Paydown		2,147	2,147	2,107	2,145		2		2		2,147				85	02/01/2019
20030N-AR-2	COMCAST CORP		02/15/2018	Maturity @ 100.00		10,000,000	10,000,000	10,632,400	10,011,530		(11,530)		(11,530)		10,000,000				293,750	02/15/2018
20337Y-AA-5	COMMSCOPE INC		03/12/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		490,004	473,000	473,000	473,000						473,000		17,004	17,004	6,859	06/15/2025
205887-AC-6	CONAGRA, INC.		09/13/2018	DIRECT		8,400,790	7,418,000	8,894,425	7,811,121		(77,432)		(77,432)		7,733,696		667,093	667,093	747,364	03/01/2021
205887-AF-9	CONAGRA, INC.		09/13/2018	DIRECT		9,215,692	7,900,000	8,976,443	8,509,866		(37,346)		(37,346)		8,472,520		743,172	743,172	534,731	10/01/2026
205887-AR-3	CONAGRA, INC.		09/13/2018	DIRECT		5,860,772	5,000,000	5,146,640	5,100,548		(3,713)		(3,713)		5,096,835		763,937	763,937	332,500	10/01/2028
210371-AF-7	CONSTELLATION ENERGY GROUP INC		09/13/2018	DIRECT		11,063,707	8,650,000	10,900,049	10,237,833		(50,575)		(50,575)		10,187,258		876,448	876,448	624,530	04/01/2032
212015-AH-4	CONTINENTAL RESOURCES INC		07/13/2018	VARIOUS		253,151	249,000	249,000	249,000						249,000				6,225	09/15/2022
212015-AL-5	CONTINENTAL RESOURCES INC		02/23/2018	INVESTMENT TECHNOLOGY GROUP		1,131,200	1,120,000	1,076,358	1,083,577		927		927		1,084,504		46,696	46,696	17,920	04/15/2023
212015-AN-1	CONTINENTAL RESOURCES INC		03/05/2018	Stifel Nicolaus & Co.		1,449,375	1,500,000	1,317,510	1,347,425		3,494		3,494		1,350,919		98,457	98,457	14,883	06/01/2024
212015-AR-2	CONTINENTAL RESOURCES INC		05/10/2018	MORGAN STANLEY CO		373,760	380,000	379,550	379,550		20		20		379,570		(5,810)	(5,810)	7,204	01/15/2028
217204-B*-6	COPART, INC.		12/01/2018	Unknown				2,200,000											71,775	12/03/2029
21870L-AA-4	CORE 15CALW A - CMBS		12/01/2018	Paydown		1,026,574	1,026,574	1,048,328	1,041,437		(14,863)		(14,863)		1,026,574				18,205	02/10/2034
219350-AS-4	CORNING INC		11/09/2018	VARIOUS		17,714,495	17,405,000	19,727,981	17,821,219		(260,940)		(260,940)		17,560,279		(155,279)	(155,279)	1,462,576	05/15/2019
219350-BB-0	CORNING INC		06/20/2018	BAIRD (ROBERT W.) & CO. INC.		5,896,620	6,000,000	5,985,960	5,990,942		1,039		1,039		5,991,982		(95,362)	(95,362)	104,883	05/15/2022
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, L		07/02/2018	Redemption @ 100.00		13,948	13,948	13,948	13,948						13,948				187	07/01/2050
222070-AB-0	COTY INC		11/20/2018	VARIOUS		485,263	545,000	545,000							545,000		(59,737)	(59,737)	22,188	04/15/2026
225410-BT-8	CSFB 0311 A32 - CMO/RMBS		12/01/2018	Paydown		180,393	180,393	181,971	180,016		390		390		180,393				3,609	06/25/2033
22546Q-AN-7	CREDIT SUISSE AG (NEW YORK BRANCH)	C	06/14/2018	CREDIT SUISSE SECURITIES (USA)		9,948,500	10,000,000	9,979,400	9,993,964		2,041		2,041		9,996,006		(47,506)	(47,506)	127,778	05/28/2019
23062P-AE-1	CUMBERLAND FARMS INC		05/21/2018	Credit Suisse Securities (Europe) LT		1,030,000	1,000,000	1,000,000	1,000,000						1,000,000		30,000	30,000	37,875	05/01/2025
23314#-AN-9	DCT INDUSTRIAL OPERATING PARTNERSHIP LP		09/21/2018	VARIOUS		10,068,721	10,000,000	10,000,000	10,000,000						10,000,000				557,234	08/08/2024
23314#-AP-4	DCT INDUSTRIAL OPERATING PARTNERSHIP LP		09/21/2018	VARIOUS		4,410,301	4,400,000	4,400,000	4,400,000						4,400,000				307,325	08/08/2026
23317*-AC-4	DD SOUTH 3 LC		12/05/2018	VARIOUS		25,329	25,329	25,329	31,888						25,329				753	08/05/2033
233851-BA-1	DAIMLER FINANCE NORTH AMERICA LLC	C	08/01/2018	Maturity @ 100.00		52,000,000	52,000,000	52,041,270	52,005,237		(5,237)		(5,237)		52,000,000				1,235,000	08/01/2018
244199-BF-1	DEERE & CO		12/10/2018	WELLS FARGO SECURITIES LLC		11,993,875	12,500,000	11,965,220	11,988,359		12,605		12,605		12,000,967		(7,092)	(7,092)	376,133	06/09/2042
24422E-QR-3	JOHN DEERE CAPITAL CORPORATION		04/03/2018	Maturity @ 100.00		5,000,000	5,000,000	5,327,000	5,011,449		(11,449)		(11,449)		5,000,000				133,750	04/03/2018
24422E-QV-4	JOHN DEERE CAPITAL CORP		09/10/2018	Maturity @ 100.00		11,750,000	11,750,000	11,819,208	11,756,526		(6,526)		(6,526)		11,750,000				679,378	09/10/2018
25156P-AL-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	08/20/2018	Maturity @ 100.00		15,330,000	15,330,000	19,119,773	15,673,330		(343,330)		(343,330)		15,330,000				1,034,775	08/20/2018
253651-AC-7	DIEBOLD INC		08/14/2018	VARIOUS		638,255	800,000	800,000	800,000						800,000		(161,745)	(161,745)	51,003	04/15/2024
25746U-BE-8	DOMINION RESOURCES INC		06/15/2018	Maturity @ 100.00		5,000,000	5,000,000	6,204,950	5,092,372		(92,372)		(92,372)		5,000,000				160,000	06/15/2018
25746U-BL-2	DOMINION RESOURCES INC		12/17/2018	VARIOUS		10,328,263	10,000,000	11,445,700	10,565,911		(164,922)		(164,922)		10,400,989		(400,989)	(400,989)	886,986	03/15/2021
260003-AC-2	DOVER CORPORATION		12/12/2018	VARIOUS		6,099,331	5,000,000	6,008,100	5,712,799		(37,876)		(37,876)		5,674,924		424,408	424,408	264,257	06/01/2028
260543-BV-4	DOW CHEMICAL CO		05/15/2018	Maturity @ 100.00		33,600,000	33,600,000	32,638,060	33,548,245		51,755		51,755		33,600,000				957,600	05/15/2018
26244G-AC-9	DRSLF 40 C - CDO		11/01/2018	Paydown		5,625,000	5,625,000	5,625,000	5,625,000						5,625,000				209,002	08/15/2028
26244K-AC-0	DRSLF 41 B - CDO		11/01/2018	Paydown		16,270,000	16,270,000	16,270,000	16,270,000						16,270,000				245,607	01/18/2028
26244K-AG-1	DRSLF 41 D - CDO		11/01/2018	Paydown		17,000,000	17,000,000	16,488,810	16,594,112		10,277		10,277		16,604,389		395,611	395,611	365,686	01/18/2028
263534-BG-3	E I DU PONT DE NEMOURS AND CO		09/13/2018	DIRECT		11,787,555	10,000,000	9,955,000	9,974,507		1,764		1,764		9,976,270		1,811,284	1,811,284	754,722	01/15/2028
263534-BT-5	E I DU PONT DE NEMOURS AND CO		07/15/2018	Maturity @ 100.00		24,300,000	24,300,000	26,038,730	24,438,861		(138,861)		(138,861)		24,300,000				1,458,000	07/15/2018
26442U-AC-8	DUKE ENERGY PROGRESS LLC		01/10/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		11,110,772	10,980,000	10,952,001	10,953,012		52		52		10,953,064		157,708	157,708	95,923	10/15/2046
26817C-AC-5	DYNCORP INTERNATIONAL INC		07/02/2018	VARIOUS		3	3	3	3						3					11/30/2020
26884T-AK-8	ERAC USA FINANCE LLC		11/01/2018	Maturity @ 100.00		5,000,000	5,000,000	5,016,420	5,002,867		(2,867)		(2,867)		5,000,000				140,000	11/01/2018
278865-AL-4	ECOLAB INC		06/15/2018	JP MORGAN SECS INC., - FIXED INCOME		8,934,949	8,646,000	9,523,733	9,040,695		(44,161)		(44,161)		8,996,534		(61,585)	(61,585)	199,542	12/08/2021
278865-B#-6	ECOLAB INC.		11/21/2018	Maturity @ 100.00		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				848,700	11/21/2018
283677-AW-2	EL PASO ELECTRIC CO		09/13/2018	DIRECT		6,385,034	5,617,000	5,869,428	5,810,671		(4,170)		(4,170)		5,806,502		578,532	578,532	278,978	05/15/2035
29271L-AA-2	ENDO FINANCE CO	C	07/25/2018	MERRILL LYNCH PIERCE FENNER		320,250	350,000	350,000	350,000						350,000		(29,750)	(29,750)	20,796	01/15/2022
29273D-AA-8	ENDO DAC	C	04/16/2018	GOLDMAN		487,500	500,000	500,000	500,000						500,000		(12,500)	(12,500)	14,932	10/15/2024

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
29273E-AA-6	ENDO INTERNATIONAL PLC	C	08/08/2018	MORGAN STANLEY CO		491,790	582,000	582,000	580,566		134		134		580,701		(88,911)	(88,911)	35,793	02/01/2025
29273R-BC-2	ENERGY TRANSFER PARTNERS LP		09/13/2018	DIRECT		6,240,267	5,143,000	5,447,349	5,399,501		(9,079)		(9,079)		5,390,435		849,832	849,832	351,224	11/15/2029
29273V-AC-4	ENERGY TRANSFER CO		11/27/2018	SUMRIDGE PARTNERS LLC		52,535	50,000	50,000	50,000						50,000		2,535	2,535	4,208	10/15/2020
29279V-AA-2	ENERGIZER GAMMA ACQUISITION INC		12/03/2018	BARCLAYS CAPITAL INC FIXED INC		19,000	20,000	20,350			(14)		(14)		20,336		(1,336)	(1,336)	528	07/15/2026
29355X-AD-9	ENPRO INDUSTRIES INC		10/26/2018	VARIOUS		583,658	567,000	562,876	564,176		495		495		564,672		2,328	2,328	54,226	09/15/2022
29414H-AA-9	EOLE FINANCE SPC	C	11/24/2018	Paydown		2,968,383	2,968,383	2,966,100	2,966,896		67		67		2,966,963		1,420	1,420	27,218	02/24/2024
30049X-AA-5	TRONOX FINANCE LLC		04/04/2018	VARIOUS		1,141,250	1,100,000	1,100,000	1,100,000						1,100,000				87,771	03/15/2022
30161M-AL-7	EXELON GENERATION CO LLC		07/11/2018	JP MORGAN SECS INC., - FIXED INCOME		2,922,391	2,858,000	2,977,436	2,958,633		(11,930)		(11,930)		2,946,703		(24,312)	(24,312)	70,180	06/15/2022
301900-AA-7	FBM FINANCE INC		08/10/2018	VARIOUS		1,639,969	1,575,000	1,598,200	1,590,938		(2,289)		(2,289)		1,588,648		(13,648)	(13,648)	194,906	08/15/2021
302508-AQ-9	FMR CORP.		12/18/2018	VARIOUS		9,017,030	7,000,000	7,513,520	7,329,308		(17,384)		(17,384)		7,311,894		1,705,136	1,705,136	508,031	06/15/2029
30251G-AS-6	FMG RESOURCES (AUGUST 2006) PTY LTD	C	06/25/2018	VARIOUS		3,665,650	3,340,000	3,275,451	3,294,997		3,932		3,932		3,298,928		41,072	41,072	544,302	03/01/2022
302568-AA-8	FPL ENERGY CAITHNESS FUNDING CORP		12/31/2018	VARIOUS		903,267	903,267	903,267	903,267						903,267				69,055	12/31/2018
30288*-AC-4	FREEPORT LNG		01/03/2018	Unknown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				12,483	05/15/2030
31331F-AP-6	FEDERAL EXPRESS CORPORATION - ABS		12/01/2018	Paydown		5,294,847	5,294,847	5,287,415	5,294,397		2,064		2,064		5,293,844		1,003	1,003	14,359	07/02/2019
31331F-AT-8	FEDERAL EXPRESS CORPORATION - ABS		11/01/2018	Maturity @ 100.00		512,489	512,489	512,489	512,489						512,489				20,090	01/30/2018
316773-AD-2	FIFTH THIRD BANCORP		06/01/2018	Maturity @ 100.00		3,700,000	3,700,000	3,601,523	3,694,962		5,038		5,038		3,700,000				83,250	06/01/2018
32056F-AA-0	FHASI 075 A1 - CMO/RMBS		12/01/2018	Paydown		499,250	600,755	481,601	489,116		10,133		10,133		499,250				12,129	11/25/2037
340711-AG-5	FLORIDA GAS TRANSMISSION COMPANY		11/01/2018	Paydown		900,000	900,000	933,125	916,747		529		529		917,276		(17,276)	(17,276)	71,223	11/01/2024
34110Q-AL-2	DUKE ENERGY FLORIDA LLC		09/13/2018	DIRECT		6,988,996	6,000,000	5,927,400	5,956,469		2,648		2,648		5,959,117		1,029,880	1,029,880	452,250	02/01/2028
34528Q-CS-1	FORDF 134 B - ABS		06/15/2018	VARIOUS		7,301,000	7,301,000	7,272,554	7,298,082		2,918		2,918		7,301,000				76,661	06/15/2020
34528Q-CT-9	FORDF 134 C - ABS		06/15/2018	VARIOUS		3,835,000	3,835,000	3,832,844	3,834,787		213		213		3,835,000				43,911	06/15/2020
34528Q-CU-6	FORDF 134 D - ABS		06/15/2018	VARIOUS		2,500,000	2,500,000	2,499,456	2,499,945		55		55		2,500,000				34,875	06/15/2020
36155W-AH-9	GCI INC		11/28/2018	VARIOUS		856,248	850,000	826,625	837,687		2,634		2,634		840,320		15,927	15,927	49,884	06/01/2021
36164Y-AA-9	GCP APPLIED TECHNOLOGIES INC		04/05/2018	VARIOUS		859,186	780,000	780,000	780,000						780,000				130,438	02/01/2023
362320-AT-0	GTE CORPORATION		09/13/2018	DIRECT		6,848,175	6,000,000	6,973,200	6,282,622		(44,986)		(44,986)		6,237,636		610,540	610,540	455,000	11/01/2021
36248G-AE-0	GSMS 13GC16 AAB - CMBS		12/01/2018	Paydown		195,429	195,429	201,285	198,159		(2,731)		(2,731)		195,429				6,830	11/13/2046
36248P-AC-4	GSMS 14NEW A2 - CMBS		11/01/2018	Paydown		23,156,000	23,156,000	23,850,372	23,470,888		(314,888)		(314,888)		23,156,000				1,281,592	01/10/2031
362636-AM-4	GSR 072F 2A7 - CMO/RMBS		12/01/2018	Paydown		362,105	423,584	367,891	369,055		(6,951)		(6,951)		362,105				11,940	02/25/2037
36319G-AE-4	GALXY 18 D1 - CDO		11/01/2018	Paydown		3,000,000	3,000,000	3,002,820	3,002,606		4,958		4,958		3,007,564		(7,564)	(7,564)	146,950	10/15/2026
36320M-AC-2	GALXY 20 B - CDO		11/01/2018	VARIOUS		40,000,000	40,000,000	39,907,200	39,922,847		4,092		4,092		39,926,939		73,061	73,061	555,350	07/20/2027
368907-AD-3	GMT 961 1B - ABS		12/01/2018	Paydown		3,102,902	3,102,902	3,102,902	3,102,902						3,102,902				121,944	08/28/2021
369300-AN-8	GENERAL CABLE CORP	C	06/13/2018	VARIOUS		617,250	600,000	614,426	606,988		(677)		(677)		606,311		(6,311)	(6,311)	41,688	10/01/2022
36959C-AA-6	GENERAL ELECTRIC CAPITAL SERVICES, INC.		09/13/2018	DIRECT		13,448,882	10,500,000	10,569,615	10,555,064		186		186		10,555,250		2,893,632	2,893,632	835,625	08/21/2035
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP		09/13/2018	DIRECT		1,743,085	1,524,000	1,425,092	1,440,432		1,569		1,569		1,441,995		301,089	301,089	104,209	01/14/2038
37247D-AM-8	GENWORTH FINANCIAL INC		06/11/2018	MERRILL LYNCH PIERCE FENNER		116,325	110,000	107,950	108,477		262		262		108,739		7,586	7,586	4,188	06/15/2020
372491-AB-6	GENWORTH HOLDINGS INC		06/11/2018	IMPERIAL CAPITAL LLC		9,175	10,000	8,450	8,602		83		83		8,685		490	490	397	02/15/2024
373298-BR-8	GEORGIA-PACIFIC CORPORATION		12/14/2018	AMHERST SEC DTC&MBS		3,293,050	2,500,000	2,291,785	2,356,789		7,943		7,943		2,364,740		928,310	928,310	211,510	11/15/2029
377372-AD-9	GLAXOSMITHKLINE CAPITAL INC	C	05/15/2018	Maturity @ 100.00		32,196,000	32,196,000	32,889,518	32,232,950		(36,950)		(36,950)		32,196,000				909,537	05/15/2018
38137G-AE-8	GOLD9 9R B2R - CDO	D	10/29/2018	Paydown		29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				949,460	10/29/2026
386088-AF-5	GRAND METROPOLITAN INVESTMENT CORPORATIO	C	12/07/2018	MARKETAXESS CORPORATION		4,610,840	4,000,000	4,370,720	4,133,548		(22,626)		(22,626)		4,110,921		499,919	499,919	396,444	09/15/2022
39121J-A*-1	GREAT RIVER ENERGY		07/02/2018	Redemption @ 100.00		1,339,535	1,339,534	1,339,534	1,339,534						1,339,534				38,913	07/01/2021
4041A2-AF-1	HBOS PLC	C	09/13/2018	DIRECT		5,503,355	5,000,000	4,715,400	4,786,962		6,256		6,256		4,793,218		710,137	710,137	260,000	11/01/2033
40470#-AA-1	HA POLK FUNDING TRUST		12/01/2018	Unknown															269,429	01/11/2039
41163G-AD-3	GENERAL CINEMA CORPORATION	C	09/13/2018	DIRECT		5,862,775	5,159,000	6,323,438	5,606,851		(62,415)		(62,415)		5,544,438		318,336	318,336	358,658	06/01/2022
413875-AM-7	HARRIS CORP		06/19/2018	VARIOUS		4,151,389	4,000,000	4,236,480	4,105,985		(16,262)		(16,262)		4,089,723		(89,723)	(89,723)	242,811	12/15/2020
418056-AT-4	HASBRO INC		06/25/2018	BAIRD (ROBERT W.) & CO. INC.		7,933,360	8,000,000	8,012,715	8,006,322		(759)		(759)		8,005,564		(72,204)	(72,204)	155,400	05/15/2021
428040-CG-2	HERTZ CORP		03/14/2018	VARIOUS		1,671,210	1,670,000	1,722,188	1,691,304		(2,391)		(2,391)		1,688,913		(17,704)	(17,704)	71,338	01/15/2021
428040-CN-7	HERTZ CORP		02/06/2018	VARIOUS		2,057,947	2,150,000	2,206,438	2,187,894		(608)		(608)		2,187,286		(129,339)	(129,339)	41,258	10/15/2022
428040-CS-6	HERTZ CORP		04/26/2018	VARIOUS		875,668	1,000,000	799,137	811,270		2,967		2,967		814,237		61,431	61,431	19,348	10/15/2024
42806L-AB-7	HERC SPINOFF ESCROW ISSUER LLC		07/05/2018	VARIOUS		163,770	159,000	159,000	159,000						159,000				6,161	06/01/2024
436440-AK-7	HOLOGIC INC		07/25/2018	MARKETAXESS CORPORATION		63,003	65,000	65,000	65,000						65,000		(1,997)	(1,997)	2,259	10/15/2025
442164-BL-2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		09/13/2018	DIRECT		15,567,182	13,850,000	13,996,829	13,888,929		(3,818)		(3,818)		13,885,101		1,682,080	1,682,080	1,260,235	03/15/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
444097-A@-8	HUDSON PACIFIC PROPERTIES, INC		12/01/2018	Unknown					5,000,000										117,250	12/16/2025
44919*-AC-2	I 595 EXPRESS, LLC	C	12/31/2018	Redemption @ 100.00		903,255	903,255	903,255	903,255						903,255				17,695	12/31/2031
45332J-AA-0	INCEPTION MERGER SUB INC		11/19/2018	MORGAN STANLEY CO		446,250	500,000	500,000	500,000						500,000		(53,750)	(53,750)	43,844	11/15/2024
456873-AA-6	INGERSOLL-RAND LUXEMBOURG FINANCE SA	C	06/18/2018	WELLS FARGO SECURITIES		4,954,600	5,000,000	5,027,100	5,012,205		(2,408)		(2,408)		5,009,797		(55,197)	(55,197)	83,490	05/01/2020
45687A-AA-0	INGERSOLL RAND GLOBAL HOLDING CO LTD	C	05/29/2018	VARIOUS		42,272,647	41,500,000	45,249,340	41,868,513		(115,323)		(115,323)		41,753,189		(253,189)	(253,189)	2,436,960	08/15/2018
45687A-AL-6	INGERSOLL RAND GLOBAL HOLDING CO LTD	C	03/15/2018	Call @ 100.00		4,843,000	4,843,000	4,917,755	4,860,651		(3,380)		(3,380)		4,857,271		(14,271)	(14,271)	113,100	01/15/2019
458140-AS-9	INTEL CORP		07/10/2018	GOLDMAN		1,725,075	1,700,000	1,801,405	1,800,616		(6,593)		(6,593)		1,794,023		(68,948)	(68,948)	59,930	07/29/2025
459284-AB-1	COCA COLA EUROPEAN PARTNERS US LLC	C	04/12/2018	Unknown		49,662,245	49,825,000	49,243,092	49,642,667		19,578		19,578		49,662,245				1,208,256	09/15/2020
46132B-AD-1	INVERSIONES ALSACIA SA	C	12/01/2018	Paydown		3,757	7,265	(243)	182	254	3,321		3,575		3,757				24	12/31/2018
466247-N2-5	JPMMT 06S1 2A3 - CMO/RMBS		12/01/2018	Paydown		408,779	408,779	434,839	422,615		(13,836)		(13,836)		408,779				11,501	04/25/2036
46625H-NX-4	JPMORGAN CHASE & CO		06/15/2018	JP MORGAN SECS INC., - FIXED INCOME		4,921,750	5,000,000	4,994,850	4,997,011		557		557		4,997,568		(75,818)	(75,818)	81,458	10/29/2020
46630U-AC-8	JPMMT 07A3 2A1 - CMO/RMBS		12/01/2018	Paydown		227,890	200,075	158,555	159,109		68,781		68,781		227,890				3,558	05/25/2037
46637W-AC-7	JPMCC 12CIBX A3 - CMBS		12/01/2018	Paydown		2,406,628	2,406,628	2,454,761	2,416,566		(9,938)		(9,938)		2,406,628				22,967	06/16/2045
46639G-AL-0	JPMMT 131 1A2 - CMO/RMBS		12/01/2018	Paydown		1,504,575	1,504,575	1,435,166	1,450,841		53,734		53,734		1,504,575				17,499	03/25/2043
46640B-AC-8	JPMMT 132 A2 - CMO/RMBS		12/01/2018	Paydown		1,652,441	1,652,442	1,689,430	1,687,569		(35,127)		(35,127)		1,652,441				21,650	05/25/2043
46640N-AF-5	JPMBB 13C15 ASB - CMBS		12/01/2018	Paydown		822,243	822,243	846,911	833,018		(10,775)		(10,775)		822,243				23,642	11/17/2045
46641C-AA-9	JPMMT 141 1A1 - CMO/RMBS		12/01/2018	Paydown		279,431	279,431	290,085	287,375		(7,943)		(7,943)		279,431				3,645	01/25/2044
46641C-AH-4	JPMMT 141 1A9 - CMO/RMBS		12/01/2018	Paydown		465,069	465,069	475,772	472,608		(7,540)		(7,540)		465,069				5,448	01/25/2044
46641C-BK-6	JPMMT 141 1AA - CMO/RMBS		12/01/2018	Paydown		528,964	528,964	550,122	546,736		(17,772)		(17,772)		528,964				6,899	01/25/2044
46644V-BK-1	JPMMT 154 2A3 - CMO/RMBS		12/01/2018	Paydown		1,978,628	1,978,628	1,974,609	1,974,607		4,021		4,021		1,978,628				23,473	06/26/2045
46647D-AA-1	JACK OHIO FINANCE LLC		06/27/2018	GOLDMAN		1,546,050	1,500,000	1,500,000	1,500,000						1,500,000		46,050	46,050	63,000	11/15/2021
478375-AP-3	JOHNSON CONTROLS INTERNATIONAL PLC	C	01/15/2018	Maturity @ 100.00		8,755,000	8,755,000	8,741,196	8,754,506		494		494		8,755,000				164,156	01/15/2018
47987L-AA-9	JONAH ENERGY LLC		04/18/2018	PERSHING LLC		258,000	300,000	300,000	300,000						300,000		(42,000)	(42,000)	11,902	10/15/2025
48274@-AA-4	KWIK TRIP		11/26/2018	Redemption @ 100.00		240,189	240,189	240,189	240,189						240,189				3,578	02/24/2035
494580-AD-5	KINDRED HEALTHCARE INC		07/02/2018	VARIOUS		1,067,996	1,035,000	1,029,431	1,031,370		475		475		1,031,846		3,154	3,154	80,099	04/15/2022
494580-AE-3	KINDRED ESCROW CORP II		07/02/2018	VARIOUS		367,971	342,000	342,000	342,000						342,000				52,343	01/15/2020
50075N-AV-6	MONDELEZ INTERNATIONAL INC		08/23/2018	Maturity @ 100.00		25,000,000	25,000,000	27,952,350	25,290,788		(290,788)		(290,788)		25,000,000				1,531,250	08/23/2018
501044-BK-6	THE KROGER CO		05/01/2018	Maturity @ 100.00		16,500,000	16,500,000	16,844,535	16,521,732		(21,732)		(21,732)		16,500,000				577,500	05/01/2018
50152#-AC-1	KWIK TRIP, INC.		11/26/2018	Redemption @ 100.00		225,081	225,081	225,081	225,081						225,081				3,076	05/24/2035
50189C-AE-1	LCM 21 B1 - CDO	C	11/01/2018	VARIOUS		11,800,000	11,800,000	11,800,000	11,800,000						11,800,000				235,482	04/20/2028
50189C-AG-6	LCM 21 B2 - CDO	C	11/01/2018	VARIOUS		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				235,800	04/20/2028
513075-BH-3	LAMAR MEDIA CORP		09/18/2018	WELLS FARGO		382,500	375,000	375,000	375,000						375,000		7,500	7,500	23,796	01/15/2024
513272-AA-2	LAMB WESTON HOLDINGS INC		10/03/2018	GOLDMAN		531,063	540,000	540,000	540,000						540,000		(8,938)	(8,938)	21,873	11/01/2024
513272-AB-0	LAMB WESTON HOLDINGS INC		10/30/2018	VARIOUS		524,393	540,000	540,000	540,000						540,000		(15,608)	(15,608)	25,826	11/01/2026
52467@-AY-1	KOHLS DEPARTMENT STORES		12/17/2018	Redemption @ 100.00		252,628	252,628	288,188	272,936		(858)		(858)		272,078		(19,450)	(19,450)	9,087	01/15/2027
526057-BY-9	LENNAR CORP		06/21/2018	SUMRIDGE PARTNERS LLC		907,040	915,000	915,000	915,000						915,000		(7,961)	(7,961)	35,647	01/15/2022
526057-CU-6	LENNAR CORP		06/13/2018	VARIOUS		889,802	890,000	891,820	891,781		(31)		(31)		891,750		(1,949)	(1,949)	16,589	06/15/2027
53219L-AN-9	LIFEPOINT HEALTH INC		05/02/2018	VARIOUS		297,644	300,000	317,250	313,093		(619)		(619)		312,474		(14,831)	(14,831)	7,274	12/01/2023
53219L-AQ-2	LIFEPOINT HEALTH INC		05/02/2018	VARIOUS		1,120,330	1,167,000	1,180,096	1,178,708		(424)		(424)		1,178,284		(57,954)	(57,954)	30,966	05/01/2024
532457-AP-3	ELI LILLY AND COMPANY		09/13/2018	DIRECT		6,193,430	4,724,000	4,725,512	4,725,454		42		42		4,725,496		1,467,934	1,467,934	383,778	01/01/2036
53679*-AA-7	LITHIA PORTFOLIO LP		12/10/2018	VARIOUS		207,660	226,042	233,117	385,452		(24,281)		(24,281)		207,660				5,593	05/10/2031
539830-AR-0	LOCKHEED MARTIN CORP		09/13/2018	DIRECT		25,779,921	21,094,000	21,076,797	21,081,993		2,552		2,552		21,084,544		4,695,377	4,695,377	1,340,524	09/01/2036
539830-BK-4	LOCKHEED MARTIN CORP		09/13/2018	DIRECT		7,255,639	7,000,000	6,868,680	6,877,166		3,464		3,464		6,880,630		375,010	375,010	260,750	05/15/2036
543859-AH-5	LOCKHEED MARTIN CORP		09/13/2018	DIRECT		11,288,560	10,000,000	10,350,950	10,147,566		(13,849)		(13,849)		10,133,718		1,154,842	1,154,842	696,111	09/15/2023
548661-CV-7	LOWES CO INC		07/10/2018	MERRILL LYNCH PIERCE FENNER		3,825,038	3,750,000	4,036,163	3,867,851		(16,409)		(16,409)		3,851,442		(26,405)	(26,405)	93,813	11/15/2021
552697-AQ-7	MDC PARTNERS INC		12/06/2018	CREDIT SUISSE SECURITIES (USA)		233,350	260,000	260,000	260,000						260,000		(26,650)	(26,650)	18,731	05/01/2024
552704-AD-0	MEG ENERGY CORP	C	12/20/2018	Barclays Capital		505,000	500,000	500,000	500,000						500,000		5,000	5,000	46,854	01/15/2025
55336V-AC-4	MARKWEST ENERGY PARTNERS LP		12/10/2018	VARIOUS		1,507,128	1,480,000	1,470,286	1,472,028		1,420		1,420		1,473,448		6,552	6,552	134,531	02/15/2023
55616X-AF-4	MACYS RETAIL HOLDINGS INC		01/26/2018	JP MORGAN SECS INC., - FIXED INCOME		387,491	385,000	381,865	382,188		50		50		382,238		5,253	5,253	7,915	01/15/2022
55880#-AA-3	MADRID BIDCO LLC		12/31/2018	VARIOUS		5,678,962	5,678,962	5,678,962							5,678,962				4,036	12/31/2031
55953H-AN-3	MAGNE 12R CR - CDO	D	09/07/2018	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				160,445	04/15/2027
55953J-AE-9	MAGNE 14 C - CDO	C	10/09/2018	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				276,614	07/18/2028
55953R-AJ-0	MAGNE 16 D - CDO		11/01/2018	VARIOUS		10,000,000	10,000,000	9,701,640	9,759,804		2,942		2,942		9,762,745		237,255	237,255	162,200	01/18/2028
55954E-AG-4	MAGNE 17 B2 - CDO	C	11/01/2018	Paydown		14,250,000	14,250,000	14,250,000	14,250,000						14,250,000				370,540	04/20/2028

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
56585A-AR-3	MARATHON PETROLEUM CORP		10/18/2018	JP MORGAN CHASE BANK/HSBCSI		1,545,330	1,500,000	1,500,000	1,500,000						1,500,000		45,330	45,330	67,057	12/15/2026
57169*-AJ-6	MARS, INCORPORATED		10/06/2018	Maturity @ 100.00		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				1,423,400	10/06/2018
574754-AM-9	MASHANTUCKET WESTERN PEQUOT TRIBE		08/01/2018	VARIOUS		971	973	10	5	5			5		10		962	962	55	07/01/2036
576485-AB-2	MATADOR RESOURCES CO		08/15/2018	VARIOUS		1,685,630	1,600,000	1,650,500	1,636,307		(3,502)		(3,502)		1,632,805		52,825	52,825	91,819	04/15/2023
577778-AT-0	MACYS RETAIL HOLDINGS INC		10/15/2018	Paydown		41,500	41,500	45,950	42,563		(594)		(594)		41,969		(469)	(469)	1,150	04/15/2021
580037-AB-5	MCDERMOTT INTERNATIONAL INC		05/07/2018	VARIOUS		555,900	545,000	545,000	545,000						545,000				33,790	05/01/2021
58013M-EE-0	MCDONALDS CORPORATION		03/01/2018	Maturity @ 100.00		10,000,000	10,000,000	9,999,200	9,999,984		16		16		10,000,000				267,500	03/01/2018
58013M-EG-5	MCDONALD'S CORPORATION		07/10/2018	MERRILL LYNCH PIERCE FENNER		3,038,190	3,000,000	3,457,230	3,066,735		(32,254)		(32,254)		3,034,481		3,709	3,709	142,083	02/01/2019
58013M-EZ-3	MCDONALD'S CORP		12/13/2018	VARIOUS		25,897,180	25,743,000	25,803,234	29,755,049		502		502		25,799,853		97,327	97,327	1,176,316	12/09/2035
581557-AX-3	MCKESSON CORP		03/26/2018	VARIOUS		17,227,509	16,525,000	18,162,287	16,788,794		(51,879)		(51,879)		16,736,915		(211,915)	(211,915)	1,463,347	02/15/2019
589331-AN-7	MERCK & CO INC		12/13/2018	VARIOUS		11,485,163	11,350,000	11,841,342	11,442,395		(57,889)		(57,889)		11,384,505		(34,505)	(34,505)	675,864	06/30/2019
58933Y-AJ-4	MERCK & CO INC		12/07/2018	MARKETAXESS CORPORATION		13,003,640	13,000,000	13,561,607	13,541,480		(11,273)		(11,273)		13,530,207		(526,567)	(526,567)	573,968	05/18/2043
589433-G@-4	MEREDITH CORPORATION		01/31/2018	Redemption @ 100.00		18,800,000	18,800,000	18,800,000	18,800,000						18,800,000				70,556	10/15/2022
59001K-AC-4	MERITOR INC		11/01/2018	PERSHING LLC		1,957,500	1,000,000	904,795	925,494		8,474		8,474		933,968		1,023,532	1,023,532	36,313	03/01/2026
59111R-AA-0	METAL 171 A - ABS	C	12/15/2018	Paydown		3,140,071	3,140,071	3,140,069	3,140,052		20		20		3,140,071				66,438	10/15/2042
59111R-AB-8	METAL 171 B - ABS	C	12/15/2018	Paydown		1,121,220	1,121,220	1,113,449	883,580		7,527		7,527		1,121,220				29,995	10/15/2042
59284M-AA-2	MEXICO CITY AIRPORT TRUST	C	12/24/2018	CORPORATE REORGANIZATIONS		13,449,150	13,585,000	13,718,181	13,705,431		(10,507)		(10,507)		13,694,429		(245,279)	(245,279)	737,256	10/31/2026
594918-BS-2	MICROSOFT CORP		09/13/2018	VARIOUS		20,708,197	21,270,000	21,493,404	21,482,704		(471)		(471)		21,482,233		(774,036)	(774,036)	657,981	08/08/2036
594918-BZ-6	MICROSOFT CORP		12/07/2018	WELLS FARGO SECURITIES LLC		1,858,749	1,830,000	1,978,999	1,978,336		(5,360)		(5,360)		1,972,976		(114,227)	(114,227)	101,082	02/06/2037
59562H-AJ-7	MIDAMERICAN FUNDING LLC		09/13/2018	DIRECT		9,148,089	7,500,000	7,500,000	7,500,000						7,500,000		1,648,089	1,648,089	536,843	03/01/2029
60689L-AE-5	MMAF 13A A5 - ABS		12/09/2018	Paydown		4,834,426	4,834,426	4,836,250	4,834,891		(466)		(466)		4,834,426				100,376	06/09/2033
607059-AT-9	MOBIL CORPORATION		09/13/2018	DIRECT		5,775,209	5,000,000	5,030,350	5,009,171		(849)		(849)		5,008,322		766,887	766,887	464,792	08/15/2021
626738-AC-2	MURPHY OIL USA INC		11/15/2018	WELLS FARGO SECURITIES		635,938	625,000	625,000	625,000						625,000		10,938	10,938	47,292	08/15/2023
628530-AV-9	MYLAN INC		09/28/2018	CREDIT SUISSE SECURITIES (USA)		4,770,350	5,000,000	4,846,900	4,903,221		13,468		13,468		4,916,689		(146,339)	(146,339)	189,670	01/15/2023
62886E-AS-7	NCR CORP		10/02/2018	MERRILL LYNCH PIERCE FENNER		483,906	475,000	475,000	475,000						475,000		8,906	8,906	24,163	12/15/2023
629377-BW-1	NRG ENERGY INC		10/03/2018	VARIOUS		1,289,063	1,250,000	1,250,000	1,250,000						1,250,000				131,274	07/15/2022
629400-AA-3	NSG HOLDINGS LLC		12/15/2018	Paydown		427,235	427,235	427,331	427,269		(1)		(1)		427,329		(94)	(94)	736	12/15/2025
63860Q-AK-6	NATIONSTAR MORTGAGE LLC		06/29/2018	MARKETAXESS CORPORATION		1,482,836	1,487,000	1,466,236	1,473,064		1,212		1,212		1,474,275		8,561	8,561	137,722	07/01/2021
63860U-AL-4	NATIONSTAR MORTGAGE LLC		07/31/2018	MARKETAXESS CORPORATION		704,106	708,000	703,971	705,588		255		255		705,843		(1,737)	(1,737)	30,868	06/01/2022
63938C-AA-6	NAVIENT CORP		06/07/2018	VARIOUS		1,607,939	1,595,000	1,506,478	1,534,765		8,853		8,853		1,543,617		64,322	64,322	49,413	10/26/2020
63938C-AD-0	NAVIENT CORP		06/07/2018	BARCLAYS CAPITAL INC FIXED INC		823,575	790,000	794,063	793,037		(323)		(323)		792,715		30,860	30,860	45,795	07/26/2021
64110L-AN-6	NETFLIX INC		04/02/2018	VARIOUS		1,438,175	1,500,000	1,500,000	1,500,000						1,500,000		(61,825)	(61,825)	24,945	11/15/2026
64130D-AL-4	NEUB 21 B2 - CDO		11/01/2018	Paydown		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				383,250	04/20/2027
64189P-AA-1	Envision Healthcare Corporation		10/11/2018	VARIOUS		1,620,000	1,500,000	1,500,000	1,500,000						1,500,000				200,729	12/01/2024
651229-AP-1	NEWELL RUBBERMAID INC		11/06/2018	Call @ 100.00		11,900,000	11,900,000	11,903,347	11,901,379		(623)		(623)		11,900,756		(756)	(756)	321,217	12/01/2019
65473Q-AR-4	NISOURCE FINANCE CORP		07/11/2018	VARIOUS		12,914,073	12,250,000	11,121,570	11,952,827		56,518		56,518		12,009,345		240,655	240,655	1,220,427	09/15/2020
655844-AJ-7	NORFOLK SOUTHERN CORPORATION		12/14/2018	Susquehanna Fin. Grp.		922,218	740,000	779,815	764,445		(1,611)		(1,611)		762,834		159,384	159,384	63,011	05/15/2027
655844-AX-6	NORFOLK SOUTHERN CORPORATION		09/13/2018	DIRECT		30,515,238	27,260,000	25,275,580	25,978,121		54,641		54,641		26,032,762		4,482,476	4,482,476	1,264,137	05/17/2029
665859-AL-8	NORTHERN TRUST CORP		06/20/2018	PERSHING LLC		2,325,001	2,300,000	2,468,337	2,362,196		(10,063)		(10,063)		2,352,133		(27,132)	(27,132)	50,255	11/04/2020
66586G-CD-7	NORTHERN TRUST COMPANY		08/15/2018	Maturity @ 100.00		12,575,000	12,575,000	15,263,744	12,816,086		(241,086)		(241,086)		12,575,000				817,375	08/15/2018
666807-AQ-5	NORTHROP GRUMMAN CORPORATION		12/18/2018	MARKETAXESS CORPORATION		14,544,960	12,000,000	12,715,410	12,363,245		(31,066)		(31,066)		12,332,164		2,212,796	2,212,796	1,231,125	03/01/2026
666807-BG-6	NORTHROP GRUMMAN CORP		07/09/2018	PERSHING LLC		1,384,404	1,400,000	1,387,386	1,391,658		745		745		1,392,403		(7,999)	(7,999)	42,972	08/01/2023
66727W-AA-0	NORTHWEST ACQUISITIONS ULC		09/06/2018	UBS		671,550	660,000	653,156	653,369		939		939		654,308		17,242	17,242	41,408	11/01/2022
67054L-AB-3	SFR GROUP SA	C	08/10/2018	VARIOUS		1,030,000	1,000,000	975,000	980,224		2,580		2,580		982,804		17,196	17,196	90,000	05/15/2022
67089N-AU-6	OCP 122R BR - CDO	C	11/23/2018	Paydown		13,780,000	13,780,000	13,780,000	13,780,000						13,780,000				560,224	11/22/2025
67400L-AJ-7	OAKTA A2R BR - CDO		11/01/2018	VARIOUS		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				83,557	11/17/2025
67401G-AC-2	OAKTA A B1 - CDO		11/01/2018	VARIOUS		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				324,339	01/20/2027

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
67401G-AE-8	OAKTA A B2 - CDO		11/01/2018	VARIOUS		20,000,000	20,000,000	19,997,700	19,997,494		112,181		112,181		20,109,675		(109,675)	(109,675)	306,675	01/20/2027
67572Y-BJ-0	OCT22 22R D1R - CDO	C	11/01/2018	Paydown		16,625,000	16,625,000	16,625,000	16,625,000						16,625,000				195,938	11/25/2025
67575B-AE-9	OCT25 25 B - CDO	C	11/01/2018	VARIOUS		24,225,000	24,225,000	24,225,000	24,225,000						24,225,000				307,638	10/20/2026
67590R-AT-2	OCTLF 1R DR - CDO		11/19/2018	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				163,634	11/18/2026
67590X-AC-6	OCT27 27 B - CDO	C	11/01/2018	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				600,317	07/15/2027
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE		12/07/2018	Paydown		833,333	833,333	833,333	833,333		181		181		833,515		(181)	(181)		12/01/2028
68233D-AR-8	ONCOR ELECTRIC DELIVERY CO.		12/11/2018	VARIOUS		27,824,181	24,639,000	25,170,131	24,831,892		(21,572)		(21,572)		24,810,321		3,013,860	3,013,860	1,948,471	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY CO.		09/13/2018	DIRECT		19,475,755	14,960,000	16,584,414	16,099,737		(33,623)		(33,623)		16,066,114		3,409,641	3,409,641	907,573	05/01/2032
684181-AA-8	ORANGE COGEN FUNDING CORP		12/15/2018	Paydown		384,800	384,800	384,800	384,800						384,800				6,409	03/15/2022
693304-AL-1	PECO ENERGY CO		03/01/2018	Maturity @ 100.00		8,500,000	8,500,000	9,219,015	8,516,572		(16,572)		(16,572)		8,500,000				227,375	03/01/2018
693506-AQ-0	PPG INDUSTRIES INC.		09/13/2018	DIRECT		5,684,005	5,000,000	4,873,350	4,964,768		7,755		7,755		4,972,523		711,482	711,482	390,000	05/01/2021
694308-GE-1	PACIFIC GAS AND ELECTRIC COMPANY		09/13/2018	DIRECT		9,038,692	8,000,000	7,652,310	7,736,288		7,506		7,506		7,743,794		1,294,898	1,294,898	500,133	03/01/2034
695114-BT-4	PACIFICORP		09/13/2018	DIRECT		10,439,881	7,691,000	8,109,550	7,987,293		(7,962)		(7,962)		7,979,325		2,460,556	2,460,556	490,216	11/15/2031
70109H-AH-8	PARKER HANNIFIN CORP		05/15/2018	Maturity @ 100.00		17,595,000	17,595,000	19,858,579	17,722,280		(127,280)		(127,280)		17,595,000				483,863	05/15/2018
705322-AJ-4	PEDERNALES ELECTRIC COOPERATIVE INC.		10/17/2018	Call @ 100.00		1,502,000	1,502,000	1,502,000	1,502,000						1,502,000				44,700	11/15/2022
713448-BS-6	PEPSICO INC		12/10/2018	BARCLAYS CAPITAL INC FIXED INC		6,721,982	6,175,000	7,309,842	8,758,175		(28,531)		(28,531)		7,230,943		(508,961)	(508,961)	335,315	11/01/2040
713448-BZ-0	PEPSICO INC		12/07/2018	DEUTSCHE BANK SECURITIES INC.		3,005,556	3,080,000	3,206,588	3,201,702		(2,827)		(2,827)		3,198,875		(193,319)	(193,319)	156,053	03/05/2042
71644E-AB-8	SUNCOR ENERGY INC	C	09/13/2018	DIRECT		18,545,136	16,000,000	16,526,650	16,160,366		(21,642)		(21,642)		16,138,723		2,406,412	2,406,412	1,348,444	10/15/2021
720180-AD-3	PIEDMONT NATURAL GAS COMPANY, INC.		09/13/2018	DIRECT		8,124,149	7,000,000	7,000,000	7,000,000						7,000,000		1,124,149	1,124,149	621,600	10/03/2025
720180-AE-1	PIEDMONT NATURAL GAS COMPANY, INC.		09/13/2018	DIRECT		5,843,558	4,941,000	5,142,198	5,046,904		(6,157)		(6,157)		5,040,747		802,811	802,811	444,690	10/09/2026
72348Y-AA-3	PINNACLE ENTERTAINMENT INC		10/15/2018	VARIOUS		3,205,224	3,035,000	3,018,105	3,019,002		1,908		1,908		3,020,910		100,434	100,434	242,934	05/01/2024
723787-AF-4	PIONEER NATURAL RESOURCES COMPANY		05/01/2018	Maturity @ 100.00		4,000,000	4,000,000	3,996,120	3,999,846		154		154		4,000,000				137,500	05/01/2018
729416-AX-5	PLY GEM INDUSTRIES INC		03/05/2018	PERSHING LLC		761,688	735,000	733,163	733,670		101		101		733,771		27,917	27,917	28,400	02/01/2022
73019#-AA-0	PNC EQUIPMENT FINANCE, LLC		11/01/2018	Redemption @ 100.00		214,924	214,924	214,924	214,924						214,924				2,534	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE, LLC		11/01/2018	Redemption @ 100.00		223,013	223,013	223,013	223,013						223,013				2,630	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE, LLC		11/01/2018	Redemption @ 100.00		203,716	203,716	203,716	203,716						203,716				2,402	09/13/2027
730481-AF-5	JB POINDEXTER AND CO INC		04/09/2018	VARIOUS		1,114,460	1,082,000	1,087,820	1,084,156		15		15		1,084,171		(2,171)	(2,171)	85,478	04/01/2022
73664#-AA-8	PORTLAND NATURAL GAS TRANSMISSION SYSTEM		06/08/2018	VARIOUS		795,271	795,274	795,274	795,274						795,274		(3)	(3)	227,022	12/31/2018
73755L-AF-4	POTASH CORP OF SASKATCHEWAN INC	C	04/10/2018	Unknown		19,252,562	18,918,000	21,308,247	19,333,006		(80,444)		(80,444)		19,252,562				514,202	05/15/2019
73755L-AH-0	POTASH CORP OF SASKATCHEWAN INC	C	04/10/2018	Unknown		28,147,552	27,000,000	30,912,110	28,303,573		(156,021)		(156,021)		28,147,552				721,688	03/30/2020
73755L-AL-1	POTASH CORPORATION OF SASKATCHEWAN INC	C	04/10/2018	Unknown		18,952,618	18,985,000	18,932,601	18,950,514		2,103		2,103		18,952,618				410,880	03/15/2024
73763H-AW-6	POTLATCH CORPORATION		02/05/2018	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				78,889	02/05/2018
74005P-AU-8	PRAXAIR INC	C	11/29/2018	VARIOUS		13,853,440	13,700,000	15,215,203	14,044,066		(194,082)		(194,082)		13,849,983		(149,983)	(149,983)	956,603	08/15/2019
74166M-AA-4	PRIME SECURITY SERVICES BORROWER LLC		02/21/2018	VARIOUS		153,052	137,000	137,000	137,000						137,000					05/15/2023
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST AN		11/01/2018	Paydown		3,212,739	3,212,739	3,777,543	3,338,802		(37,694)		(37,694)		3,301,108		(88,369)	(88,369)	87,790	01/01/2021
743263-AE-5	PROGRESS ENERGY INC		09/13/2018	DIRECT		26,298,567	20,000,000	23,897,000	22,691,647		(91,958)		(91,958)		22,599,689		3,698,878	3,698,878	1,601,667	03/01/2031
744331-AF-6	PRUDENTIAL FUNDING CORPORATION		09/13/2018	DIRECT		14,525,656	13,008,000	11,771,694	12,510,737		52,585		52,585		12,563,273		1,962,383	1,962,383	873,162	09/15/2023
744567-CN-6	PUBLIC SERVICE ELECTRIC AND GAS CO		09/13/2018	DIRECT		11,373,979	10,000,000	10,165,750	10,046,107		(6,867)		(6,867)		10,039,240		1,334,739	1,334,739	724,583	06/01/2021
744567-EA-2	PUBLIC SERVICE ELECTRIC AND GAS COMPANY		09/13/2018	DIRECT		8,678,346	7,630,000	8,003,946	7,736,054		(18,230)		(18,230)		7,717,824		960,522	960,522	552,857	06/01/2021
74531E-AB-8	PUGET SOUND ENERGY, INC.		06/15/2018	Maturity @ 100.00		5,000,000	5,000,000	5,018,000	5,001,480		(1,480)		(1,480)		5,000,000				252,750	06/15/2018
74733V-AC-4	QEP RESOURCES INC		11/28/2018	Market Axess		287,913	300,000	274,500	279,223		3,082		3,082		282,305		5,609	5,609	17,019	05/01/2023
74840L-AA-0	QUICKEN LOANS INC		03/16/2018	PERSHING LLC		665,874	660,000	660,000	660,000						660,000		5,874	5,874	14,231	05/01/2025
74955D-AA-9	RGS (AEGCO) FUNDING CORPORATION		12/07/2018	Paydown		5,245,016	5,245,016	5,131,483	5,199,312		14,623		14,623		5,197,165		47,851	47,851		12/07/2022
74955E-AA-7	RGS (I&M) FUNDING CORPORATION		12/07/2018	Paydown		1,682,364	1,682,363	1,638,487	1,664,684		5,803		5,803		1,664,553		17,810	17,810		12/07/2022
74957E-AR-8	RFMSI 06S5 A16 - CMO/RMBS		12/01/2018	Paydown		794,282	860,912	741,915	746,033		48,249		48,249		794,282				23,813	06/25/2036
74983D-AJ-6	RACEP 10 B2 - CDO	C	11/01/2018	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				281,925	07/25/2028
755111-AF-8	RAYTHEON COMPANY		12/17/2018	VARIOUS		14,906,531	11,890,000	15,149,168	14,116,791		(179,067)		(179,067)		13,937,725		968,806	968,806	1,148,574	08/15/2027
758766-AH-2	REGAL ENTERTAINMENT GROUP	C	03/30/2018	VARIOUS		423,845	412,000	412,000	412,000						412,000				24,677	03/15/2022
761565-AG-5	REX ENERGY CORP		05/23/2018	BARCLAYS CAPITAL INC FIXED INC		77,330	703,000	70,300	170,016		(99,716)		(99,716)		70,300		7,030	7,030	28,120	10/01/2020
762515-AA-2	RIALTO HOLDINGS LLC		03/05/2018	VARIOUS		1,653,272	1,650,000	1,664,625	1,650,000						1,650,000				28,043	12/01/2018
767201-AD-8	RIO TINTO FINANCE (USA) LTD	C	09/13/2018	DIRECT		13,511,535	10,800,000	13,295,988	12,583,140		(91,496)		(91,496)		12,491,644		1,019,891	1,019,891	893,475	07/15/2028
767201-AN-6	RIO TINTO FINANCE (USA) LTD	C	04/16/2018	VARIOUS		8,481,203	8,150,000	8,817,322	8,418,231		(22,528)		(22,528)		8,395,703		(245,703)	(245,703)	470,347	05/20/2021
775109-AK-7	ROGERS COMMUNICATIONS INC	A	04/10/2018	VARIOUS		21,323,591	21,000,000	26,439,000	21,555,948		(248,983)		(248,983)		21,306,965		(306,965)	(306,965)	1,267,658	08/15/2018
775371-AU-1	ROHM AND HAAS COMPANY		09/13/2018	DIRECT		6,490,042	5,023,000	6,288,722	5,813,706		(34,195)		(34,195)		5,779,512		710,530	710,530	457,833	07/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
779382-AU-4	ROWAN COMPANIES INC		03/26/2018	RBC CAPITAL MARKETS, LLC		935,000	1,000,000	1,000,000	1,000,000						1,000,000		(65,000)	(65,000)	20,691	06/15/2025
78355H-JT-7	RYDER SYSTEM INC		02/07/2018	Maturity @ 100.00		2,800,000	2,800,000	2,840,460	2,800,686		(686)		(686)		2,800,000				30,333	03/01/2018
78355H-JV-2	RYDER SYSTEM INC		11/15/2018	Maturity @ 100.00		10,000,000	10,000,000	9,983,700	9,997,026		2,974		2,974		10,000,000				245,000	11/15/2018
78454L-AF-7	SM ENERGY CO		09/07/2018	VARIOUS		2,570,236	2,510,000	1,990,170	2,086,536		42,371		42,371		2,128,907		424,968	424,968	204,035	01/01/2023
78467J-AC-4	SS&C TECHNOLOGIES HOLDINGS INC		04/16/2018	VARIOUS		1,577,585	1,500,000	1,533,750	1,524,745		(1,085)		(1,085)		1,523,660		(23,660)	(23,660)	143,924	07/15/2023
785592-A*-7	SABINE PASS LIQUEFACTION		12/01/2018	Unknown					5,000,000										250,000	09/15/2037
79575@-AL-1	SALTCHUK RESOURCES, INC. - ABS		09/02/2018	Redemption @ 100.00		541,667	541,667	541,667	541,667						541,667				6,359	09/02/2029
806605-AG-6	MERCK & CO INC		12/11/2018	CREDIT SUISSE SECURITIES		46,890,515	36,500,000	38,111,449	37,698,224		(71,229)		(71,229)		37,626,994		9,263,521	9,263,521	2,447,972	12/01/2033
808194-AB-0	SCHULMAN A INC	C	09/17/2018	VARIOUS		1,466,926	1,395,000	1,395,000	1,395,000						1,395,000				148,918	06/01/2023
81413P-AG-0	SECURITY CAPITAL GROUP INCORPORATED		09/13/2018	DIRECT		13,159,212	10,875,000	11,010,118	10,956,541		(3,892)		(3,892)		10,952,649		2,206,563	2,206,563	623,379	06/15/2028
81744N-AA-8	SEMT 126 A1 - CMO/RMBS		12/01/2018	Paydown		457,787	457,787	434,611	437,302		20,485		20,485		457,787				4,367	12/26/2042
81745B-AB-1	SEMT 136 A2 - CMO/RMBS		12/01/2018	Paydown		1,379,945	1,379,945	1,382,564	1,382,334		(2,389)		(2,389)		1,379,945				20,396	05/26/2043
817565-CD-4	SERVICE CORPORATION INTERNATIONAL		06/14/2018	MILLENNIUM ADVISORS, LLC		220,883	230,000	230,000	230,000						230,000		(9,117)	(9,117)	5,496	12/15/2027
822804-AJ-9	SAFT 131 A2 - CMO/RMBS		12/01/2018	Paydown		1,069,922	1,069,922	1,036,196	1,041,403		28,519		28,519		1,069,922				11,645	07/31/2043
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	09/13/2018	DIRECT		8,640,696	7,500,000	7,679,550	7,603,723		(6,014)		(6,014)		7,597,708		1,042,988	1,042,988	492,552	08/17/2026
833034-AH-4	SNAP-ON INC		09/13/2018	DIRECT		3,229,695	3,000,000	3,163,800	3,061,920		(10,609)		(10,609)		3,051,312		178,384	178,384	189,875	09/01/2021
833034-AJ-0	SNAP-ON INC		01/15/2018	Maturity @ 100.00		15,940,000	15,940,000	16,196,034	15,941,618		(1,618)		(1,618)		15,940,000				338,725	01/15/2018
835898-AF-4	SOTHEBY'S		01/11/2018	VARIOUS		1,339,256	1,305,000	1,298,750	1,301,179		22		22		1,301,201		3,799	3,799	53,288	10/01/2022
85172F-AB-5	SPRINGLEAF FINANCE CORP		05/10/2018	BARCLAYS CAPITAL INC FIXED INC		36,356	35,000	34,438	34,599		59		59		34,657		1,699	1,699	951	06/01/2020
85172F-AD-1	SPRINGLEAF FINANCE CORP		05/10/2018	CITIGROUP GLOBAL MARKETS INC.		180,457	165,000	168,138	167,554		(201)		(201)		167,353		13,104	13,104	7,921	10/01/2021
851783-AB-6	SPRINGS WINDOW FASHIONS LLC	C	06/20/2018	VARIOUS		1,206,568	1,188,000	1,178,043	1,182,118		795		795		1,182,913		5,087	5,087	60,231	06/01/2021
85208H-AA-1	SPRTE 171 A - ABS	C	12/15/2018	Paydown		2,386,753	2,386,753	2,377,818	2,377,895		8,858		8,858		2,386,753				49,647	12/15/2037
854502-AD-3	STANLEY BLACK & DECKER INC		06/15/2018	MERRILL LYNCH PIERCE FENNER		5,399,680	5,500,000	5,562,650	5,532,618		(2,864)		(2,864)		5,529,754		(130,074)	(130,074)	101,017	11/01/2022
86765L-AG-2	SUNOCO LP		01/23/2018	VARIOUS		3,218,426	3,050,000	3,050,000	3,050,000						3,050,000				228,918	04/01/2023
870845-AC-8	UBS AG (STAMFORD BRANCH)	C	09/13/2018	DIRECT		2,974,295	2,509,000	2,525,735	2,518,083		(119)		(119)		2,517,965		456,330	456,330	200,929	09/01/2026
871503-AU-2	SYMANTEC CORP		07/30/2018	UBS SECURITIES LLC		987,500	1,000,000	1,000,000	1,000,000						1,000,000		(12,500)	(12,500)	39,722	04/15/2025
87248K-AC-8	TICP 5 B2 - CDO	D	11/01/2018	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				140,250	07/17/2028
87248N-AE-8	THC ESCROW CORPORATION III		03/15/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		501,250	500,000	500,000	500,000						500,000		1,250	1,250	26,347	08/01/2025
87264A-AE-5	T-MOBILE USA INC	C	04/25/2018	VARIOUS		1,721,910	1,665,000	1,631,700	1,643,974		1,226		1,226		1,645,200		19,800	19,800	142,274	04/28/2023
87264A-AM-7	T-MOBILE USA INC	C	11/27/2018	Market Axess		255,563	250,000	250,000	250,000						250,000		5,563	5,563	19,920	03/01/2023
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP		09/17/2018	JP MORGAN SECS INC., - FIXED INCOME		513,750	500,000	500,000	500,000						500,000		13,750	13,750	27,806	09/15/2024
88031R-AA-6	TENASKA ALABAMA II PARTNERS, L.P.		12/30/2018	Paydown		107,046	107,046	107,046	107,046		1		1		107,047		(2)	(2)	2,119	03/30/2023
88033G-CJ-7	TENET HEALTHCARE CORP		04/25/2018	MERRILL LYNCH PIERCE FENNER		1,511,250	1,500,000	1,469,528	1,486,496		3,748		3,748		1,490,244		21,006	21,006	54,083	03/01/2019
88104U-AA-1	TERRAFORM GLOBAL OPERATING LLC		02/22/2018	VARIOUS		831,066	750,000	675,000	706,330		1,219		1,219		707,549		42,451	42,451	118,339	08/15/2022
88307*-AA-3	TEXOMA WIND LLC		12/31/2018	Redemption @ 100.00		1,216,998	1,216,998	1,216,998	1,216,998						1,216,998				28,760	06/30/2034
88315L-AA-6	TMCL 181 A - ABS	C	12/20/2018	Paydown		299,310	299,310	295,772			3,538		3,538		299,310				1,623	07/20/2043
883556-BE-1	THERMO FISHER SCIENTIFIC INC		05/01/2018	VARIOUS		3,001,260	3,000,000	2,993,880	2,998,662		435		435		2,999,097		903	903	55,860	02/01/2019
88576P-AB-9	HENDR 03A A - ABS		12/15/2018	Paydown		292,204	292,204	292,189	292,203		2		2		292,204				6,939	11/15/2033
89148B-C#-6	TORTOISE MLP FUND, INC.		04/17/2018	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				69,250	04/17/2018
893526-BY-8	TRANSCANADA PIPELINES LIMITED	C	12/13/2018	TD SECURITIES (USA) LLC		5,589,100	5,000,000	5,038,320	5,009,992		(1,755)		(1,755)		5,008,236		580,864	580,864	717,309	01/01/2021
89352H-AF-6	TRANSCANADA PIPELINES LTD	C	08/15/2018	Maturity @ 100.00		9,550,000	9,550,000	11,673,890	9,766,779		(216,779)		(216,779)		9,550,000				620,750	08/15/2018
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD	C	10/15/2018	Paydown		13,000	13,000	13,823			4		4		13,826		(826)	(826)	41	10/15/2024
893829-AA-9	TRANSOCEAN PROTEUS LTD	C	12/01/2018	Paydown		30,500	30,500	31,206			(107)		(107)		31,100		(600)	(600)	165	12/01/2024
89566E-AA-6	TRI STATE GENERATION & TRANSMISSION ASSO		11/01/2018	Maturity @ 100.00		539,558	539,558	547,155	539,624		(66)		(66)		539,558				16,291	01/31/2018
89679H-AJ-4	TCF 181 A - ABS		12/20/2018	Paydown		1,125,000	1,125,000	1,124,787			213		213		1,125,000				14,940	03/20/2043
89679H-AN-5	TCF 182 A - ABS		12/20/2018	Paydown		550,000	550,000	549,804			196		196		550,000				4,842	06/22/2043
896818-AP-6	TRIUMPH GROUP INC		08/09/2018	SEAPORT		701,250	750,000	750,000	750,000						750,000		(48,750)	(48,750)	57,479	08/15/2025
897051-AA-6	TRONOX INC		08/01/2018	GOLDMAN		39,850	40,000	40,100			1		1		40,101		(251)	(251)	845	04/15/2026

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
899042-AA-3	TUFTS MEDICAL CENTER INC		11/23/2018	VARIOUS		5,634,000	5,634,000	5,634,000	5,634,000						5,634,000				154,112	01/01/2023
90131H-AL-9	21ST CENTURY FOX AMERICA INC		05/18/2018	Maturity @ 100.00		1,000,000	1,000,000	1,011,690	1,001,561		(1,561)		(1,561)		1,000,000				36,250	05/18/2018
902133-AM-9	TYCO ELECTRONICS GROUP SA	C	06/18/2018	Cantor Fitzergald & Co.		5,016,750	5,000,000	5,270,400	5,160,023		(18,571)		(18,571)		5,141,452		(124,702)	(124,702)	154,097	02/03/2022
90265U-A@-3	UBM PLC	C	07/18/2018	Redemption @ 100.00		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				228,048	06/15/2024
902917-AH-6	WASTE MANAGEMENT INC		09/13/2018	DIRECT		6,156,204	5,000,000	5,191,200	5,120,446		(5,455)		(5,455)		5,114,991		1,041,212	1,041,212	406,389	07/15/2028
903638-AA-8	USTA NATIONAL TENNIS CENTER IN		07/08/2018	Redemption @ 100.00		477,595	477,596	477,596	477,596						477,596				3,980	09/08/2024
90400G-AA-9	ULTRA RESOURCES INC		03/06/2018	UBS SECURITIES LLC		268,500	300,000	300,000	300,000						300,000		(31,500)	(31,500)	8,049	04/15/2022
904764-AH-0	UNILEVER CAPITAL CORP	C	09/13/2018	DIRECT		12,286,232	10,000,000	9,676,150	9,754,998		8,290		8,290		9,763,288		2,522,943	2,522,943	488,389	11/15/2032
907818-CU-0	UNION PACIFIC CORPORATION		12/13/2018	MARKETAXESS CORPORATION		5,833,150	5,000,000	4,922,200	4,941,149		3,134		3,134		4,944,284		888,866	888,866	349,826	05/01/2034
907818-EN-4	UNION PACIFIC CORP		12/10/2018	CREDIT SUISSE SECURITIES		12,122,919	13,242,000	13,063,895	13,066,345		4,225		4,225		13,070,570		(947,651)	(947,651)	613,546	04/15/2047
90931L-AA-6	UNITED AIRLINES INC - ABS		09/01/2018	Paydown		376,821	376,821	377,379	377,379		6		6		377,385		(563)	(563)	2,999	01/07/2030
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		10/24/2018	WELLS FARGO SECURITIES		490,000	500,000	497,500	497,773		213		213		497,986		(7,986)	(7,986)	32,720	09/15/2026
912909-AK-4	UNITED STATES STEEL CORP		04/06/2018	UBS SECURITIES LLC		2,429,096	2,257,000	2,353,254	2,320,611		(3,781)		(3,781)		2,316,830		112,266	112,266	145,968	07/01/2021
912920-AM-7	QWEST CORP		11/01/2018	VARIOUS		3,046,500	3,000,000	2,840,865	2,845,326		3,682		3,682		2,849,008		150,992	150,992	247,688	10/15/2035
913017-AT-6	UNITED TECHNOLOGIES CORPORATION		09/13/2018	DIRECT		5,569,935	4,646,000	4,141,224	4,327,580		14,398		14,398		4,341,978		1,227,958	1,227,958	347,598	08/01/2028
91324P-CP-5	UNITEDHEALTH GROUP INC		07/09/2018	PERSHING LLC		1,884,412	1,879,000	1,969,042	1,968,772		(5,626)		(5,626)		1,963,145		(78,734)	(78,734)	69,680	07/15/2025
918005-AT-6	KCP&L GREATER MISSOURI OPERATIONS CO		09/13/2018	DIRECT		10,727,052	9,500,000	7,125,000	8,541,463		147,161		147,161		8,688,624		2,038,428	2,038,428	650,344	11/15/2021
918204-AR-9	VF CORP		09/13/2018	DIRECT		4,686,394	4,000,000	3,894,800	3,922,552		2,646		2,646		3,925,197		761,197	761,197	218,667	10/15/2033
92211M-AC-7	VDC 181 A2 - ABS		12/15/2018	Paydown		170,833	170,833	170,833							170,833				2,593	02/16/2043
92211M-AE-3	VANTGE 182 A2 - ABS		12/15/2018	Paydown		11,667	11,667	11,667							11,667					11/16/2043
92343V-BR-4	VERIZON COMMUNICATIONS INC		12/10/2018	VARIOUS		7,725,517	7,300,000	7,484,068	1,018,822		(16,681)		(16,681)		7,399,245		326,272	326,272	466,805	09/15/2023
92343V-BS-2	VERIZON COMMUNICATIONS INC		09/13/2018	DIRECT		25,738,647	22,000,000	24,454,960	24,140,841		(58,773)		(58,773)		24,082,068		1,656,579	1,656,579	1,400,178	09/15/2033
925524-AH-3	VIACOM INC.		09/13/2018	DIRECT		6,192,039	4,950,000	6,042,581	5,687,817		(27,798)		(27,798)		5,660,058		531,982	531,982	436,373	07/30/2030
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO		09/13/2018	DIRECT		12,431,383	10,258,000	10,229,688	10,234,696		1,542		1,542		10,236,230		2,195,153	2,195,153	509,481	05/15/2037
92912E-AA-1	VALEANT PHARMACEUTICALS INTERNATIONAL IN		11/27/2018	VARIOUS		744,435	740,000	740,000	740,000						740,000		3,910	3,910	75,046	07/15/2021
92914X-AJ-8	VOYA 152 D - CDO	C	11/01/2018	Paydown		20,000,000	20,000,000	19,066,000	19,272,150		85,169		85,169		19,357,319		642,681	642,681	791,919	07/23/2027
929227-2X-3	WAMU 03S5 119 - CMO/RMBS		12/01/2018	Paydown		407,923	407,923	389,899	401,795		6,369		6,369		407,923				8,606	06/25/2033
92922F-RE-0	WAMU 04CB1 3A3 - CMO/RMBS		12/01/2018	Paydown		2,102,280	2,102,280	1,953,816	1,969,151		133,130		133,130		2,102,280				55,386	06/25/2034
92929Q-AQ-0	WASTE MANAGEMENT HOLDINGS INC		12/10/2018	AMHERST SEC DTC&MBS		5,962,300	5,000,000	5,926,700	5,486,685		(42,355)		(42,355)		5,444,331		517,969	517,969	484,181	08/01/2026
92938E-AT-0	WFRBS 13C16 ASB - CMBS		12/01/2018	Paydown		229,360	229,360	236,240	232,359		(2,999)		(2,999)		229,360				7,589	09/17/2046
929903-AM-4	WELLS FARGO BANK NA		09/18/2018	VARIOUS		8,116,902	7,500,000	7,166,125	7,239,972		6,600		6,600		7,246,572		870,329	870,329	463,299	08/01/2035
931142-AU-7	WAL MART STORES INC		09/13/2018	DIRECT		17,213,790	15,000,000	13,931,850	14,559,031		45,784		45,784		14,604,814		2,608,976	2,608,976	922,500	10/15/2023
931142-CB-7	WAL MART STORES INC		12/07/2018	US BANCORP INVESTMENTS INC.		2,848,600	2,500,000	2,536,625	2,530,791		(831)		(831)		2,529,961		318,639	318,639	167,708	09/01/2035
93627C-AA-9	WARRIOR MET COAL INC		12/18/2018	VARIOUS		70,250	70,000	71,925	71,871		(202)		(202)		71,669		(1,419)	(1,419)	7,040	11/01/2024
94155U-AA-7	WATERJET HOLDINGS INC		04/16/2018	VARIOUS		280,242	275,000	288,750	278,811		(892)		(892)		277,919		(2,919)	(2,919)	20,327	02/01/2020
948214-AC-5	WPARK 1 A2 - CDO	C	11/01/2018	Paydown		39,900,000	39,900,000	39,620,700	39,681,454		93,764		93,764		39,775,217		124,783	124,783	1,230,812	01/20/2027
94973V-AN-7	ANTHEM INC		09/13/2018	DIRECT		17,536,094	15,084,000	14,845,965	14,886,229		4,569		4,569		14,890,793		2,645,301	2,645,301	715,862	06/15/2037
94978#-HS-9	OLD NATIONAL BANK - ABS		12/21/2018	Redemption @ 100.00		78,631	78,631	78,631	78,631						78,632				2,551	09/19/2027
94984H-AD-7	WFMBS 0612 A4 - CMO/RMBS		12/01/2018	Paydown		447,393	471,325	444,853	453,095		(5,702)		(5,702)		447,393				13,339	10/25/2036
95616A-AA-1	WEST STREET MERGER SUB, INC		12/04/2018	VARIOUS		1,542,375	1,615,000	1,618,625	1,618,440		(543)		(543)		1,617,897		(75,522)	(75,522)	109,608	09/01/2025
958102-AJ-4	WESTERN DIGITAL CORP		03/01/2018	VARIOUS		2,205,249	2,000,000	2,080,000	2,057,284		(1,317)		(1,317)		2,055,967		(55,967)	(55,967)	235,978	04/01/2023
958102-AM-7	WESTERN DIGITAL CORP		02/13/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		253,125	250,000	250,000							250,000		3,125	3,125		02/15/2026
961548-AQ-7	WESTVACO CORPORATION		03/22/2018	Call @ 100.00		225,000	225,000	244,627	235,738		(453)		(453)		235,285		(10,285)	(10,285)	6,436	03/15/2027
961548-AS-3	WESTVACO CORPORATION		06/12/2018	Call @ 100.00		726,000	726,000	769,778	742,893		(545)		(545)		742,347		(16,347)	(16,347)	27,225	06/15/2027
961548-AV-6	WESTVACO CORPORATION		09/13/2018	DIRECT		5,849,086	4,491,000	5,720,007	5,284,471		(32,044)		(32,044)		5,252,439		596,129	596,129	427,593	01/15/2030
96188#-AA-6	WETT HOLDINGS LLC		12/31/2018	Redemption @ 100.00		155,556	155,556	155,556	155,556						155,556				3,372	12/18/2024
969457-BU-3	WILLIAMS CO INC		07/25/2018	SG AMERICAS SECURITIES, LLC		608,613	625,000	589,425	595,373		2,910		2,910		598,283		10,329	10,329	23,378	01/15/2023
969457-BV-1	WILLIAMS COMPANIES INC		11/14/2018	VARIOUS		5,691,327	5,765,000	6,075,985	111,749		(332)		(332)		6,075,726		(384,400)	(384,400)	132,535	06/24/2044
969457-BW-9	WILLIAMS COMPANIES INC		08/14/2018	VARIOUS		520,115	515,000	503,050	504,595		789		789		505,384		14,731	14,731	13,821	06/24/2024
97063Q-AA-0	WESTF 17A A - ABS		12/15/2018	Paydown		667,809	667,809	667,241	667,266		543		543		667,809				16,085	08/15/2042
97064E-AA-6	WESTF 18A A - ABS		12/15/2018	Paydown		338,267	338,267	338,250			17		17		338,267				2,031	09/15/2043
973147-AD-3	WIND TRE SPA	C	07/10/2018	GOLDMAN		900,000	1,000,000	1,000,000	1,000,000						1,000,000		(100,000)	(100,000)	33,583	01/20/2026

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
97381W-AT-1	WINDSTREAM CORP		06/05/2018	VARIOUS		2,406,250	3,000,000	2,220,000	2,220,000		59,271		59,271		2,279,271		126,979	126,979	144,667	10/01/2021
97381W-AZ-7	WINDSTREAM CORP		02/26/2018	Barclays Bank		488,840	808,000	492,880	492,880		5,479		5,479		498,359		(9,519)	(9,519)	29,332	08/01/2023
976656-CD-8	WISCONSIN ELECTRIC POWER CO		06/20/2018	PERSHING LLC		1,985,320	2,000,000	1,979,460	1,991,666		1,065		1,065		1,992,731		(7,411)	(7,411)	45,397	09/15/2021
98212B-AD-5	WPX ENERGY INC		05/23/2018	CORPORATE REORGANIZATIONS		615,065	583,000	556,765	562,965		1,740		1,740		564,705		50,360	50,360	29,927	01/15/2022
98212B-AF-0	WPX ENERGY INC		06/13/2018	VARIOUS		1,035,272	950,000	950,000	950,000						950,000		43,938	43,938	97,246	08/01/2020
B0R9M3-AC-3	BARRY CALLEBAUT SERVICES NV	C	12/06/2018	CREDIT SUISSE SECURITIES EUROPE LTD		880,813	850,000	834,037	840,187		1,580		1,580		841,768		39,045	39,045	46,047	06/15/2023
BL1257-32-0	KINDRED HEALTHCARE INC		11/01/2018	Redemption @ 100.00		969,864	969,864	965,015	962,010		1,196		1,196		963,205		6,659	6,659	37,926	04/09/2021
BL1390-82-4	IAP		11/01/2018	Call @ 100.00		541	541	487	514		8		8		523		18	18	11	07/18/2019
BL2386-07-8	ON SEMICONDUCTOR		11/01/2018	Unknown		533,076	555,438	545,231	546,374		937		937		547,311		(14,235)	(14,235)		03/31/2023
C0104*-AB-8	AIR CANADA PASS THROUGH TRUST SERIES 201		12/01/2018	Paydown		555,275	553,272	566,713							566,713	(11,438)		(11,438)		10/15/2027
C1465*-AK-9	CGI GROUP INC.	A	09/13/2018	Redemption @ 100.00		2,142,857	2,142,857	2,142,857	2,142,857						2,142,857				60,107	09/12/2024
G2003*-AA-4	CAMPO PALOMAS FINANCE LIMITED	C	12/01/2018	VARIOUS		572,220	572,220	572,220	572,220						572,220				12,763	11/15/2036
G4989@-AA-6	JACINTA SOLAR FARM FINANCE LIM	C	11/15/2018	VARIOUS		392,000	392,000	392,000							392,000				3,602	05/15/2042
G5351#-AA-1	LAIRD PLC		09/04/2018	Redemption @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				136,787	09/25/2020
G5351#-AB-9	LAIRD PLC		09/04/2018	VARIOUS		7,575,448	7,400,000	7,400,000	7,400,000						7,400,000				455,575	09/25/2021
G5825#-AA-9	MARKIT GROUP HOLDINGS LIMITED	D	05/09/2018	VARIOUS		20,313,190	20,000,000	20,000,000	20,000,000						20,000,000				796,113	11/04/2022
G82920-AJ-1	SOUTHERN GAS NETWORKS PLC	B	11/02/2018	Maturity @ 100.00		14,907,450	14,919,525	20,810,978	15,891,927		(393,947)		(393,947)	2,744,002	18,242,003	(3,334,553)		(3,334,553)	764,007	11/02/2018
K7784*-AA-3	P/F EYSTUR-OG SANDOYARTUNLAR	B	09/01/2018	Adjustment					20,653,760					(1,530,800)						01/31/2040
N2611U-AC-9	Diamond BC BV	D	11/01/2018	Call @ 100.00		1,238	1,238	1,234	1,233						1,233		4	4	9	09/06/2024
N7203C-AB-4	TNT NV	B	08/14/2018	Maturity @ 100.00		7,651,200	7,665,600	11,855,436	8,332,549		(255,872)		(255,872)	1,547,319	9,623,995	(1,972,795)		(1,972,795)	573,840	08/14/2018
W7912C-AE-0	SECURITAS AB	B	03/14/2018	Maturity @ 100.00		11,123,550	11,157,300	11,753,786	10,807,936		(809)		(809)	925,812	10,807,127	316,423		316,423	250,280	03/14/2018
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,383,646,331	3,229,692,680	3,314,515,486	3,255,628,016	259	(4,501,125)	221,955	(4,722,820)	3,686,333	3,245,502,452	(5,002,364)	133,570,447	128,568,083	146,826,711	XXX
293791-AV-1	ENTERPRISE PRODUCTS OPERATING LP		11/01/2018	Call @ 100.00		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				298,413	08/01/2066
638611-AA-1	NATIONWIDE FINANCIAL SERVICES CAPITAL TR		11/01/2018	DIRECT		16,923,286	15,000,000	15,150,075	15,121,825		(696)		(696)		15,121,129		1,802,157	1,802,157	1,224,345	03/01/2037
92553P-BC-5	VIACOM INC		11/01/2018	VARIOUS		111,800	107,000	106,708	106,708		5		5		106,713		5,087	5,087	2,945	02/28/2057
92553P-BD-3	VIACOM INC		09/01/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		107,573	105,000	106,174	106,065		41		41		106,105		1,467	1,467	2,742	02/28/2057
92978A-AA-0	WACHOVIA CAPITAL TRUST III		09/27/2018	MERRILL LYNCH PIERCE FENNER		6,572,979	6,631,000	6,584,606	6,588,606		1,014		1,014		6,589,620		(16,642)	(16,642)	297,516	03/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X		11/01/2018	DIRECT		24,373,307	22,547,000	22,588,231	22,330,047		5,581		5,581		22,335,625		2,037,682	2,037,682	998,707	12/01/2086
4899999. Subtotal - Bonds - Hybrid Securities						54,588,944	50,890,000	51,035,793	50,753,251		5,945		5,945		50,759,193		3,829,751	3,829,751	2,824,667	XXX
000000-00-0	CSC Holdings LLC		10/15/2018	Redemption @ 100.00		2,500	2,500	2,488			1		1		2,489		11	11		
000000-00-0	Cineworld Finance US Inc		12/31/2018	Redemption @ 100.00		3,900	3,900	3,900							3,900				127	
78466D-BE-3	SS&C TECHNOLOGIES		11/01/2018	Call @ 100.00		5,522	5,522	5,508			1		1		5,508		13	13	60	
N2611U-AC-9	Diamond BC BV	D	11/01/2018	Call @ 100.00		7,838	7,838	7,848							7,848		(9)	(9)	105	
8299999. Subtotal - Bonds - Bank Loans						19,760	19,760	19,743			1		1		19,745		15	15	292	XXX
8399997. Total - Bonds - Part 4						3,820,602,094	3,675,961,390	3,737,922,853	3,596,238,609	259	(2,247,100)	1,482,289	(3,729,130)	4,131,333	3,681,853,048	(5,002,364)	133,998,896	128,996,532	154,973,470	XXX
8399998. Total - Bonds - Part 5						2,255,017,285	2,246,811,988	2,274,650,708			48,037	5,435,301	(5,387,264)		2,269,291,025		(14,374,662)	(14,374,662)	12,980,900	XXX
8399999. Total - Bonds						6,075,619,379	5,922,773,378	6,012,573,561	3,596,238,609	259	(2,199,063)	6,917,590	(9,116,394)	4,131,333	5,951,144,072	(5,002,364)	119,624,234	114,621,870	167,954,370	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
001055-10-2	AFLAC ORD		09/11/2018	ISI GROUP INC.	1,848.000	86,153		67,147	81,109	(13,962)			(13,962)		67,147		19,006	19,006	1,441	
00206R-10-2	AT&T ORD		09/11/2018	VARIOUS	15,244.000	497,862		628,190	592,687	35,504			35,504		628,190		(130,328)	(130,328)	22,866	
002824-10-0	ABBOTT LABORATORIES ORD		09/11/2018	ISI GROUP INC.	4,409.000	293,591		197,600	251,622	(54,021)			(54,021)		197,600		95,991	95,991	3,704	
00287Y-10-9	ABBVIE ORD		09/11/2018	VARIOUS	3,970.000	369,646		258,975	383,939	(124,964)			(124,964)		258,975		110,671	110,671	10,441	
00507V-10-9	ACTIVISION BLIZZARD ORD		09/11/2018	ISI GROUP INC.	1,795.000	142,683		93,879	113,659	(19,780)			(19,780)		93,879		48,804	48,804	610	
00724F-10-1	ADOBE ORD		09/11/2018	ISI GROUP INC.	1,260.000	336,403		165,583	220,802	(55,220)			(55,220)		165,583		170,820	170,820		
00817Y-10-8	AETNA ORD		09/11/2018	ISI GROUP INC.	853.000	172,457		111,555	153,873	(42,318)			(42,318)		111,555		60,903	60,903	1,280	
00846U-10-1	AGILENT TECHNOLOGIES ORD		09/11/2018	ISI GROUP INC.	784.000	53,006		41,717	52,504	(10,788)			(10,788)		41,717		11,289	11,289	350	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		09/11/2018	VARIOUS	558.000	93,812		75,308	91,557	(16,249)			(16,249)		75,308		18,504	18,504	1,318	
012653-10-1	ALBEMARLE ORD		03/28/2018	VARIOUS	389.000	40,002		45,517	49,749	(4,232)			(4,232)		45,517		(5,515)	(5,515)	76	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		09/11/2018	ISI GROUP INC.	448.000	57,321		54,147	58,504	(4,358)			(4,358)		54,147		3,174	3,174	820	

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
015351-10-9	ALEXION PHARMACEUTICALS ORD		09/11/2018	ISI GROUP INC.	620.000	72,855		73,966	74,146	(180)			(180)		73,966		(1,111)	(1,111)		
016255-10-1	ALIGN TECHNOLOGY ORD		09/11/2018	ISI GROUP INC.	213.000	81,533		36,755	47,326	(10,571)			(10,571)		36,755		44,778	44,778		
018581-10-8	ALLIANCE DATA SYSTEMS ORD		09/11/2018	ISI GROUP INC.	142.000	33,756		35,548	35,994	(446)			(446)		35,548		(1,792)	(1,792)	243	
018802-10-8	ALLIANT ENERGY ORD		09/11/2018	ISI GROUP INC.	1,728.000	75,323		76,490	73,630	2,860			2,860		76,490		(1,167)	(1,167)	1,737	
020002-10-1	ALLSTATE ORD		09/11/2018	ISI GROUP INC.	868.000	85,193		70,594	90,888	(20,294)			(20,294)		70,594		14,599	14,599	1,198	
02077Y-40-6	ALPHA NATURAL RESOURCES HOLDINGS ORD		11/09/2018	Unknown	1,070.000	3,256		3,256	21,158	(17,902)			(17,902)		3,256				2,916	
02079K-10-7	ALPHABET CL C ORD		09/11/2018	ISI GROUP INC.	773.000	910,080		661,490	808,867	(147,377)			(147,377)		661,490		248,589	248,589		
02079K-30-5	ALPHABET CL A ORD		09/11/2018	ISI GROUP INC.	720.000	856,774		621,435	758,448	(137,013)			(137,013)		621,435		235,339	235,339		
02209S-10-3	ALTRIA GROUP ORD		09/11/2018	ISI GROUP INC.	4,763.000	283,204		340,927	340,126	801			801		340,927		(57,723)	(57,723)	6,668	
023135-10-6	AMAZON COM ORD		09/11/2018	ISI GROUP INC.	993.000	1,973,204		897,461	1,161,284	(263,823)			(263,823)		897,461		1,075,744	1,075,744		
023608-10-2	AMEREN ORD		09/11/2018	ISI GROUP INC.	891.000	58,217		50,654	52,560	(1,906)			(1,906)		50,654		7,563	7,563	1,223	
02376R-10-2	AMERICAN AIRLINES GROUP ORD		06/29/2018	VARIOUS	1,145.000	49,338		48,617	59,574	(10,958)			(10,958)		48,617		721	721	229	
025537-10-1	AMERICAN ELECTRIC POWER ORD		09/11/2018	ISI GROUP INC.	824.000	60,126		55,340	60,622	(5,282)			(5,282)		55,340		4,787	4,787	1,533	
025816-10-9	AMERICAN EXPRESS ORD		09/11/2018	VARIOUS	37,646.000	3,765,015		2,695,389	3,738,624	(1,043,236)			(1,043,236)		2,695,389		1,069,626	1,069,626	32,319	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		09/11/2018	VARIOUS	2,243.000	131,661		138,617	133,638	4,979			4,979		138,617		(6,956)	(6,956)	674	
03027X-10-0	AMERICAN TOWER REIT		09/11/2018	VARIOUS	45,551.000	6,416,017		5,182,054	6,498,761	(1,316,707)			(1,316,707)		5,182,054		1,233,962	1,233,962	29,114	
030420-10-3	AMERICAN WATER WORKS ORD		09/11/2018	ISI GROUP INC.	625.000	55,349		50,104	57,181	(7,077)			(7,077)		50,104		5,246	5,246	828	
03073E-10-5	AMERISOURCEBERGEN ORD		09/11/2018	ISI GROUP INC.	422.000	35,486		36,857	38,748	(1,891)			(1,891)		36,857		(1,372)	(1,372)	481	
03076C-10-6	AMERIPRISE FINANCE ORD		09/11/2018	ISI GROUP INC.	384.000	54,804		49,759	65,076	(15,318)			(15,318)		49,759		5,045	5,045	1,010	
031100-10-0	AMETEK ORD		09/11/2018	ISI GROUP INC.	799.000	63,504		46,210	57,904	(11,694)			(11,694)		46,210		17,294	17,294	224	
031162-10-0	AMGEN ORD		09/11/2018	VARIOUS	17,612.000	3,274,151		2,183,318	3,062,727	(879,409)			(879,409)		2,183,318		1,090,834	1,090,834	42,103	
032095-10-1	AMPHENOL CL A ORD		09/11/2018	VARIOUS	787.000	74,610		55,326	69,099	(13,773)			(13,773)		55,326		19,284	19,284	306	
032511-10-7	ANADARKO PETROLEUM ORD		09/11/2018	ISI GROUP INC.	1,494.000	93,463		86,095	80,138	5,956			5,956		86,095		7,369	7,369	1,121	
032654-10-5	ANALOG DEVICES ORD		09/11/2018	ISI GROUP INC.	927.000	86,432		75,165	82,531	(7,366)			(7,366)		75,165		11,267	11,267	1,335	
03349M-10-5	ANDEAVOR ORD		09/11/2018	ISI GROUP INC.	526.000	81,492		50,254	60,143	(9,889)			(9,889)		50,254		31,238	31,238	931	
03350F-10-6	ANDEAVOR LOGISTICS UNT		04/30/2018	BARCLAYS CAPITAL INC	5,234.000	229,074		253,840							253,840		(24,766)	(24,766)		
03634H-11-8	ANR RTS		01/01/2018	Reclassification	0.000					(28,737)			(28,737)							
03634H-50-6	ANR CL C 1 ORD		11/09/2018	Unknown	4,029.000	10,785		10,785	79,595	(68,809)			(68,809)		10,785				10,979	
03673L-10-3	ANTERO RESOURCES MIDSTREAM UNT		10/03/2018	JEFFERIES	15,248.000	449,502		404,325							404,325		45,177	45,177	12,275	
036752-10-3	ANTHEM ORD		09/11/2018	ISI GROUP INC.	682.000	180,155		115,204	153,457	(38,253)			(38,253)		115,204		64,951	64,951	1,535	
03675Y-10-3	ANTERO MIDSTREAM ORD		10/03/2018	VARIOUS	14,839.000	265,621		249,522							249,522		16,098	16,098	3,457	
037411-10-5	APACHE ORD		09/11/2018	VARIOUS	1,336.000	57,626		66,170	56,406	9,764			9,764		66,170		(8,544)	(8,544)	897	
03748R-10-1	APARTMENT INVST MGT CL A REIT ORD		03/08/2018	INVESTMENT TECHNOLOGY GROUP	148,760.000	5,728,881		4,283,594	6,502,300	(2,218,706)			(2,218,706)		4,283,594		1,445,287	1,445,287	56,529	
037833-10-0	APPLE ORD		09/11/2018	ISI GROUP INC.	12,846.000	2,875,411		1,847,967	2,173,929	(325,962)			(325,962)		1,847,967		1,027,444	1,027,444	26,848	
038222-10-5	APPLIED MATERIAL ORD		09/04/2018	VARIOUS	2,687.000	121,985		106,249	137,359	(31,110)			(31,110)		106,249		15,736	15,736	866	
039483-10-2	ARCHER DANIELS MIDLAND ORD		09/11/2018	ISI GROUP INC.	1,397.000	69,486		63,505	55,992	7,513			7,513		63,505		5,981	5,981	1,404	
03965L-10-0	ARCONIC ORD		05/24/2018	Not Available	1,209.000	22,330		31,439	32,945	(1,506)			(1,506)		31,439		(9,109)	(9,109)	145	
052769-10-6	AUTODESK ORD		09/11/2018	ISI GROUP INC.	521.000	78,597		47,009	54,616	(7,608)			(7,608)		47,009		31,588	31,588		
053015-10-3	AUTOMATIC DATA PROCESSING ORD		09/11/2018	VARIOUS	17,102.000	2,214,052		1,186,888	2,004,183	(817,295)			(817,295)		1,186,888		1,027,164	1,027,164	15,747	
053332-10-2	AUTOZONE ORD		09/11/2018	VARIOUS	95.000	62,709		65,235	67,580	(2,345)			(2,345)		65,235		(2,526)	(2,526)		
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		09/11/2018	VARIOUS	43,598.000	6,815,258		5,245,607	7,778,319	(2,532,712)			(2,532,712)		5,245,607		1,569,650	1,569,650	1,020	
054937-10-7	BB AND T ORD		09/11/2018	ISI GROUP INC.	2,057.000	106,675		92,010	102,274	(10,264)			(10,264)		92,010		14,665	14,665	2,376	
05722G-10-0	BAKER HUGHES CL A ORD		02/20/2018	Merril Lynch Pierce Fenner Smith	1,144.000	29,892		68,297	36,196	32,101			32,101		68,297		(38,405)	(38,405)	206	
058498-10-6	BALL ORD		09/11/2018	ISI GROUP INC.	1,296.000	55,442		49,696	49,054	643			643		49,696		5,746	5,746	389	
060505-10-4	BANK OF AMERICA ORD		09/11/2018	ISI GROUP INC.	24,592.000	758,407		579,479	725,956	(146,477)			(146,477)		579,479		178,929	178,929	9,591	
064058-10-0	BANK OF NEW YORK MELLON ORD		09/11/2018	ISI GROUP INC.	2,722.000	142,168		128,315	146,607	(18,292)			(18,292)		128,315		13,853	13,853	2,069	
071813-10-9	BAXTER INTERNATIONAL ORD		09/11/2018	ISI GROUP INC.	1,283.000	97,327		68,728	82,933	(14,205)			(14,205)		68,728		28,599	28,599	693	
075887-10-9	BECTON DICKINSON ORD		09/11/2018	VARIOUS	650.290	165,920		122,980	139,201	(16,221)			(16,221)		122,980		42,940	42,940	1,463	
084670-70-2	BERKSHIRE HATHWAY CL B ORD		09/11/2018	ISI GROUP INC.	4,676.000	1,005,748		779,820	926,877	(147,056)			(147,056)		779,820		225,927	225,927		
086516-10-1	BEST BUY ORD		09/11/2018	ISI GROUP INC.	643.000	49,870		31,211	44,026	(12,815)			(12,815)		31,211		18,659	18,659	579	
09062X-10-3	BIOGEN ORD		09/11/2018	VARIOUS	530.000	173,561		144,531	168,842	(24,311)			(24,311)		144,531		29,030	29,030		
09247X-10-1	BLACKROCK ORD		08/22/2018	VARIOUS	6,827.000	3,486,987		1,977,682	3,507,098	(1,529,416)			(1,529,416)		1,977,682		1,509,306	1,509,306	22,954	
097023-10-5	BOEING ORD		09/11/2018	ISI GROUP INC.	1,363.000	470,556		240,788	401,962	(161,175)			(161,175)		240,788		229,768	229,768	6,992	
09857L-10-8	BOOKING HOLDINGS ORD		09/11/2018	ISI GROUP INC.	123.000	231,350		219,358	213,742	5,616			5,616		219,358		11,992	11,992		
101121-10-1	BOSTON PROPERTIES REIT ORD		09/11/2018	ISI GROUP INC.	395.000	50,524		52,547	51,362	1,185			1,185		52,547		(2,023)	(2,023)	632	
101137-10-7	BOSTON SCIENTIFIC ORD		09/11/2018	ISI GROUP INC.	3,407.000	123,093		85,376	84,460	917			917		85,376		37,717	37,717		

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
110122-10-8	BRISTOL MYERS SQUIBB ORD		09/11/2018	VARIOUS	4,053.000	229,431		219,754	248,368	(28,614)			(28,614)		219,754		9,677	9,677	4,159	
11135F-10-1	BROADCOM ORD		09/11/2018	VARIOUS	1,017.000	232,292		226,026	261,267	(35,241)			(35,241)		226,026		6,266	6,266	3,560	
112463-10-4	BROCKDALE SENIOR LIVING ORD		03/07/2018	INVESTMENT TECHNOLOGY GROUP	64,596.000	464,144		930,738	626,581	304,157			304,157		930,738		(466,595)	(466,595)		
118230-10-1	BUCKEYE PARTNERS UNT		12/26/2018	CITIGROUP GLOBAL MARKETS, INC	9,693.000	256,089		392,022							392,022		(135,933)	(135,933)	31,745	
124857-20-2	CBS CL B ORD		09/11/2018	ISI GROUP INC.	1,052.000	58,270		71,799	62,068	9,731			9,731		71,799		(13,530)	(13,530)	568	
12503M-10-8	CBOE GLOBAL MARKETS ORD		05/24/2018	Not Available	450.000	46,246		56,871	56,066	806			806		56,871		(10,625)	(10,625)	122	
12504L-10-9	CBRE GROUP CL A ORD		09/11/2018	VARIOUS	1,362.000	62,703		51,554	58,988	(7,434)			(7,434)		51,554		11,149	11,149		
125269-10-0	CF INDUSTRIES HOLDINGS ORD		09/11/2018	ISI GROUP INC.	735.000	38,455		30,209	31,267	(1,058)			(1,058)		30,209		8,246	8,246	662	
12541W-20-9	CH ROBINSON WORLDWIDE ORD		09/11/2018	ISI GROUP INC.	362.000	36,073		27,773	32,251	(4,478)			(4,478)		27,773		8,300	8,300	500	
125509-10-9	CIGNA ORD		09/11/2018	VARIOUS	625.000	114,160		93,740	126,931	(33,191)			(33,191)		93,740		20,420	20,420	25	
125720-10-5	CME GROUP CL A ORD		09/11/2018	ISI GROUP INC.	886.000	153,294		104,114	129,400	(25,286)			(25,286)		104,114		49,180	49,180	1,861	
125896-10-0	CMS ENERGY ORD		09/11/2018	ISI GROUP INC.	1,138.000	57,389		52,525	53,827	(1,302)			(1,302)		52,525		4,863	4,863	1,221	
126408-10-3	CSX ORD		09/11/2018	ISI GROUP INC.	2,296.000	170,131		108,544	126,303	(17,759)			(17,759)		108,544		61,587	61,587	1,515	
126650-10-0	CVS HEALTH ORD		09/11/2018	VARIOUS	24,646.000	1,798,391		1,506,423	1,786,835	(280,412)			(280,412)		1,506,423		291,968	291,968	13,421	
127097-10-3	CABOT OIL & GAS ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	1,171.000	27,225		28,127	33,491	(5,363)			(5,363)		28,127		(902)	(902)	70	
127387-10-8	CADENCE DESIGN SYSTEMS ORD		02/20/2018	Merril Lynch Pierce Fenner Smith	1,319.000	51,519		57,627	55,161	2,467			2,467		57,627		(6,108)	(6,108)		
133131-10-2	CAMDEN PROPERTY REIT ORD		03/08/2018	INVESTMENT TECHNOLOGY GROUP	80,160.000	6,343,980		6,277,262	7,379,530	(1,102,268)			(1,102,268)		6,277,262		66,718	66,718		
136375-10-2	CANADIAN NATIONAL RAILWAY ORD		08/22/2018	VARIOUS	50,780.000	4,155,344		2,977,073	4,200,764	(1,389,607)			(1,389,607)	165,916	2,977,073	(416,989)	1,595,259	1,178,271	22,255	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		09/11/2018	ISI GROUP INC.	1,391.000	137,179		119,002	138,516	(19,513)			(19,513)		119,002		18,176	18,176	1,669	
14149Y-10-8	CARDINAL HEALTH ORD		07/26/2018	VARIOUS	45,310.000	2,632,091		2,320,987	2,776,144	(455,156)			(455,156)		2,320,987		311,104	311,104	28,048	
143130-10-2	CARMAX ORD		02/20/2018	Merril Lynch Pierce Fenner Smith	525.000	34,674		29,757	33,668	(3,911)			(3,911)		29,757		4,917	4,917		
143658-30-0	CARNIVAL ORD		09/11/2018	ISI GROUP INC.	1,103.000	68,220		65,650	73,206	(7,556)			(7,556)		65,650		2,570	2,570	1,599	
149123-10-1	CATERPILLAR ORD		09/11/2018	ISI GROUP INC.	1,498.000	212,743		138,235	236,055	(97,819)			(97,819)		138,235		74,508	74,508	3,625	
151020-10-4	CELGENE ORD		09/11/2018	VARIOUS	1,978.000	176,321		245,550	206,424	39,126			39,126		245,550		(69,229)	(69,229)		
15135B-10-1	CENTENE ORD		09/11/2018	VARIOUS	568.000	76,660		44,952	57,300	(12,348)			(12,348)		44,952		31,708	31,708		
15189T-10-7	CENTERPOINT ENERGY ORD		09/11/2018	ISI GROUP INC.	1,846.000	53,072		52,597	52,353	245			245		52,597		475	475	1,537	
156700-10-6	CENTURYLINK ORD		09/11/2018	ISI GROUP INC.	2,879.000	64,777		61,541	48,022	13,519			13,519		61,541		3,235	3,235	4,664	
156782-10-4	CERNER ORD		03/28/2018	JP MORGAN SECURITIES INC.	831.000	47,997		50,240	56,001	(5,762)			(5,762)		50,240		(2,242)	(2,242)		
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		09/11/2018	VARIOUS	513.000	151,271		168,295	172,347	(4,053)			(4,053)		168,295		(17,023)	(17,023)		
166764-10-0	CHEVRON ORD		09/11/2018	ISI GROUP INC.	4,608.000	529,959		496,638	576,876	(80,238)			(80,238)		496,638		33,322	33,322	15,483	
171340-10-2	CHURCH AND DWIGHT ORD		09/11/2018	ISI GROUP INC.	1,187.000	70,020		57,263	59,552	(2,289)			(2,289)		57,263		12,757	12,757	775	
171798-10-1	CIMAREX ENERGY ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	286.000	28,218		33,785	34,895	(1,110)			(1,110)		33,785		(5,567)	(5,567)	38	
17275R-10-2	CISCO SYSTEMS ORD		09/11/2018	ISI GROUP INC.	12,414.000	583,699		415,042	475,456	(60,414)			(60,414)		415,042		168,657	168,657	11,793	
172908-10-5	CINTAS ORD		09/11/2018	ISI GROUP INC.	360.000	77,464		48,951	56,099	(7,147)			(7,147)		48,951		28,512	28,512		
172967-42-4	CITIGROUP ORD		09/11/2018	VARIOUS	6,819.000	478,767		407,026	507,402	(100,376)			(100,376)		407,026		71,741	71,741	5,524	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		09/11/2018	ISI GROUP INC.	1,410.000	57,837		49,110	59,192	(10,082)			(10,082)		49,110		8,727	8,727	1,001	
189054-10-9	CLOROX ORD		09/11/2018	ISI GROUP INC.	429.000	64,414		57,017	63,809	(6,792)			(6,792)		57,017		7,396	7,396	1,184	
191216-10-0	COCA-COLA ORD		09/11/2018	VARIOUS	95,664.000	4,326,459		3,953,633	4,389,064	(435,432)			(435,432)		3,953,633		372,826	372,826	56,341	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		09/11/2018	ISI GROUP INC.	1,527.000	116,967		89,998	108,448	(18,449)			(18,449)		89,998		26,968	26,968	916	
194162-10-3	COLGATE PALMOLIVE ORD		09/11/2018	VARIOUS	55,826.000	3,915,660		3,536,768	4,212,072	(675,304)			(675,304)		3,536,768		378,892	378,892	40,599	
20030N-10-1	COMCAST CL A ORD		09/11/2018	VARIOUS	11,806.000	427,797		443,551	472,830	(29,279)			(29,279)		443,551		(15,755)	(15,755)	6,258	
200340-10-7	COMERICA ORD		09/11/2018	ISI GROUP INC.	693.000	68,135		49,860	60,159	(10,299)			(10,299)		49,860		18,275	18,275	444	
205887-10-2	CONAGRA BRANDS ORD		09/11/2018	ISI GROUP INC.	1,617.000	59,731		61,879	60,912	967			967		61,879		(2,148)	(2,148)	1,031	
20605P-10-1	CONCHO RESOURCES ORD		09/11/2018	VARIOUS	408.000	57,887		52,383	61,290	(8,907)			(8,907)		52,383		5,504	5,504		
20825C-10-4	CONOCOPHILLIPS ORD		09/11/2018	ISI GROUP INC.	3,008.000	214,949		148,144	165,109	(16,965)			(16,965)		148,144		66,805	66,805	2,572	
209115-10-4	CONSOLIDATED EDISON ORD		09/11/2018	ISI GROUP INC.	768.000	61,585		59,781	65,242	(5,460)			(5,460)		59,781		1,804	1,804	1,647	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		09/11/2018	ISI GROUP INC.	427.000	91,911		69,524	97,599	(28,075)			(28,075)		69,524		22,386	22,386	854	
21241B-10-0	CONTURA ENERGY ORD		11/13/2018	CORPORATE REORGANIZATIONS	1.210	90		184	72	112			112		184		(94)	(94)		
216648-40-2	COOPER ORD		09/11/2018	ISI GROUP INC.	138.000	36,392		34,380	30,067	4,313			4,313		34,380		2,012	2,012	8	

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
219350-10-5	CORNING ORD		09/11/2018	ISI GROUP INC.	2,245.000	75,296		60,278	71,818	(11,539)			(11,539)		60,278		15,018	15,018	1,212	
22160K-10-5	COSTCO WHOLESALE ORD		09/11/2018	VARIOUS	23,750.000	5,005,021		3,518,912	4,420,350	(901,438)			(901,438)		3,518,912		1,486,109	1,486,109	17,498	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		09/11/2018	ISI GROUP INC.	1,043.000	116,919		100,191	115,783	(15,592)			(15,592)		100,191		16,727	16,727	2,190	
231021-10-6	CUMMINS ORD		09/11/2018	VARIOUS	387.000	52,120		57,946	68,360	(10,414)			(10,414)		57,946		(5,826)	(5,826)	910	
23331A-10-9	D R HORTON ORD		09/11/2018	ISI GROUP INC.	1,122.000	48,223		40,313	57,301	(16,988)			(16,988)		40,313		7,910	7,910	421	
233331-10-7	DTE ENERGY ORD		09/11/2018	ISI GROUP INC.	457.000	51,736		46,463	50,023	(3,560)			(3,560)		46,463		5,273	5,273	807	
23355L-10-6	DXC TECHNOLOGY ORD		06/01/2018	Unknown	703.000	55,972		55,972	66,715	(10,743)			(10,743)		55,972				127	
235851-10-2	DANAHER ORD		09/11/2018	VARIOUS	18,376.000	1,866,847		1,690,061	1,705,660	(15,599)			(15,599)		1,690,061		176,786	176,786	4,860	
23918K-10-8	DAVITA ORD		09/11/2018	ISI GROUP INC.	404.000	26,886		27,331	29,189	(1,858)			(1,858)		27,331		(445)	(445)		
244199-10-5	DEERE ORD		09/11/2018	ISI GROUP INC.	769.000	114,264		84,547	120,356	(35,809)			(35,809)		84,547		29,717	29,717	992	
247361-70-2	DELTA AIR LINES ORD		09/11/2018	ISI GROUP INC.	1,616.000	94,147		74,869	90,496	(15,627)			(15,627)		74,869		19,278	19,278	1,551	
24906P-10-9	DENTSPLY SIRONA ORD		04/24/2018	VARIOUS	887.000	45,765		55,326	58,391	(3,065)			(3,065)		55,326		(9,561)	(9,561)	42	
25179M-10-3	DEVON ENERGY ORD		09/11/2018	ISI GROUP INC.	1,570.000	65,123		54,540	64,998	(10,458)			(10,458)		54,540		10,582	10,582	220	
253868-10-3	DIGITAL REALTY REIT ORD		09/11/2018	ISI GROUP INC.	508.000	62,498		54,931	57,861	(2,930)			(2,930)		54,931		7,567	7,567	1,026	
254687-10-6	WALT DISNEY ORD		09/11/2018	VARIOUS	25,214.000	2,696,415		1,973,083	2,710,757	(737,674)			(737,674)		1,973,083		723,332	723,332	3,219	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		09/11/2018	ISI GROUP INC.	1,205.000	95,037		80,677	92,689	(12,012)			(12,012)		80,677		14,360	14,360	1,326	
25470M-10-9	DISH NETWORK CL A ORD		03/28/2018	JP MORGAN SECURITIES INC.	569.000	21,098		35,864	27,170	8,694			8,694		35,864		(14,766)	(14,766)		
256677-10-5	DOLLAR GENERAL ORD		09/11/2018	VARIOUS	788.000	85,392		56,834	73,292	(16,458)			(16,458)		56,834		28,558	28,558	662	
256746-10-8	DOLLAR TREE ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	718.000	67,951		54,907	77,049	(22,142)			(22,142)		54,907		13,044	13,044		
257454-10-8	DOMINION ENERGY MIDSTREAM PARTNE UNT		12/20/2018	CREDIT SUISSE SECURITIES (USA)	61,037.000	1,155,983		919,596							919,596		236,387	236,387	64,333	
25746U-10-9	DOMINION ENERGY ORD		09/11/2018	VARIOUS	1,412.000	103,202		109,783	114,457	(4,674)			(4,674)		109,783		(6,581)	(6,581)	2,197	
260003-10-8	DOVER ORD		05/09/2018	Unknown	577.000	49,645		49,645	58,271	(8,627)			(8,627)		49,645				271	
26078J-10-0	DOWDUPONT ORD		09/11/2018	ISI GROUP INC.	5,738.000	402,056		359,012	408,660	(49,648)			(49,648)		359,012		43,045	43,045	6,541	
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD	C	07/10/2018	Unknown	616.000	58,835		58,835	59,789	(954)			(954)		58,835				64,267	
26441C-20-4	DUKE ENERGY ORD		09/11/2018	ISI GROUP INC.	1,256.000	102,199		103,319	105,642	(2,324)			(2,324)		103,319		(1,119)	(1,119)	3,401	
26875P-10-1	EOG RESOURCES ORD		09/11/2018	ISI GROUP INC.	1,457.000	169,316		140,168	157,225	(17,057)			(17,057)		140,168		29,148	29,148	783	
26884L-10-9	EQT ORD		02/20/2018	Merril Lynch Pierce Fenner Smith	691.000	36,850		41,548	39,332	2,216			2,216		41,548		(4,697)	(4,697)	21	
269246-40-1	E TRADE FINANCIAL ORD		09/11/2018	ISI GROUP INC.	1,166.000	63,535		58,172	57,799	373			373		58,172		5,363	5,363		
277432-10-0	EASTMAN CHEMICAL ORD		09/11/2018	ISI GROUP INC.	617.000	59,145		51,475	57,159	(5,683)			(5,683)		51,475		7,669	7,669	691	
278642-10-3	EBAY ORD		07/24/2018	JEFFERIES & COMPANY, INC.	2,548.000	85,382		86,046	96,162	(10,116)			(10,116)		86,046		(664)	(664)		
278865-10-0	ECOLAB ORD		09/11/2018	VARIOUS	21,213.000	3,156,023		2,086,442	2,846,360	(759,919)			(759,919)		2,086,442		1,069,581	1,069,581	12,608	
281020-10-7	EDISON INTERNATIONAL ORD		02/20/2018	Merril Lynch Pierce Fenner Smith	978.000	58,757		72,945	43,636	11,537			11,537		72,945		(14,188)	(14,188)		
28140H-20-3	EDUCATION REALTY TRUST REIT ORD		03/07/2018	INVESTMENT TECHNOLOGY GROUP	102,133.000	3,231,681		2,936,491	3,566,484	(629,993)			(629,993)		2,936,491		295,190	295,190	39,832	
28176E-10-8	EDWARDS LIFESCIENCES ORD		09/11/2018	ISI GROUP INC.	559.000	80,445		54,484	63,005	(8,521)			(8,521)		54,484		25,961	25,961		
285512-10-9	ELECTRONIC ARTS ORD		09/11/2018	VARIOUS	808.000	91,035		76,384	84,888	(8,504)			(8,504)		76,384		14,651	14,651		
291011-10-4	EMERSON ELECTRIC ORD		09/11/2018	ISI GROUP INC.	1,722.000	131,232		102,925	120,006	(17,081)			(17,081)		102,925		28,307	28,307	2,506	
29273V-10-0	ENERGY TRANSFER UNT		09/27/2018	Barclays Capital	21,869.000	375,114		347,835							347,835		27,279	27,279	13,340	
29278N-10-3	ENERGY TRANSFER PARTNERS UNT		09/12/2018	WELLS FARGO	32,514.000	738,897		598,706							598,706		140,191	140,191	36,741	
29364G-10-3	ENTERGY ORD		09/11/2018	ISI GROUP INC.	640.000	54,067		50,261	52,090	(1,829)			(1,829)		50,261		3,806	3,806	1,709	
294429-10-5	EQUIFAX ORD		09/11/2018	ISI GROUP INC.	363.000	48,943		47,541	42,805	4,736			4,736		47,541		1,401	1,401	425	
29444U-70-0	EQUINIX REIT ORD		09/11/2018	VARIOUS	4,040.000	1,577,987		1,304,152	1,831,009	(526,857)			(526,857)		1,304,152		273,836	273,836	10,137	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		03/08/2018	INVESTMENT TECHNOLOGY GROUP	64,012.000	5,366,312		1,884,561	5,698,348	(3,813,787)			(3,813,787)		1,884,561		3,481,751	3,481,751		
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		09/11/2018	ISI GROUP INC.	975.000	66,289		60,596	62,176	(1,580)			(1,580)		60,596		5,693	5,693	1,544	
297178-10-5	ESSEX PROPERTY REIT ORD		09/11/2018	VARIOUS	27,975.000	6,333,635		3,757,095	6,752,326	(2,995,231)			(2,995,231)		3,757,095		2,576,541	2,576,541	818	
30040W-10-8	EVERSOURCE ENERGY ORD		09/11/2018	ISI GROUP INC.	794.000	50,228		46,767	50,165	(3,398)			(3,398)		46,767		3,461	3,461	802	
30161N-10-1	EXELON ORD		09/11/2018	ISI GROUP INC.	2,388.000	105,524		85,102	94,111	(9,009)			(9,009)		85,102		20,422	20,422	2,472	
30212P-30-3	EXPEDIA GROUP ORD		02/20/2018	Merril Lynch Pierce Fenner Smith	443.000	45,282		57,224	53,058	4,166			4,166		57,224		(11,941)	(11,941)		
30219G-10-8	EXPRESS SCRIPTS HOLD ORD		09/11/2018	ISI GROUP INC.	1,434.000	128,542		94,458	107,034	(12,576)			(12,576)		94,458		34,085	34,085		

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
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		03/07/2018	INVESTMENT TECHNOLOGY GROUP	37,514.000	3,230,804		1,318,754	3,280,599	(1,961,846)			(1,961,846)		1,318,754		1,912,050	1,912,050		
30231G-10-2	EXXON MOBIL ORD		09/11/2018	VARIOUS	47,994.000	3,825,214		4,039,633	4,014,218	25,415			25,415		4,039,633		(214,420)	(214,420)	73,245	
302491-30-3	FMC ORD		02/20/2018	Merril Lynch Pierce Fenner Smith	383.000	32,642		32,352	36,255	(3,903)			(3,903)		32,352		290	290		
30303M-10-2	FACEBOOK CL A ORD		09/11/2018	ISI GROUP INC.	5,915.000	981,463		849,794	1,043,761	(193,967)			(193,967)		849,794		131,670	131,670		
311900-10-4	FASTENAL ORD		09/11/2018	ISI GROUP INC.	1,133.000	66,971		56,756	61,964	(5,208)			(5,208)		56,756		10,215	10,215	1,292	
31428X-10-6	FEDEX ORD		09/11/2018	ISI GROUP INC.	633.000	157,836		124,268	157,959	(33,691)			(33,691)		124,268		33,569	33,569	1,139	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		09/11/2018	ISI GROUP INC.	866.000	94,523		68,804	81,482	(12,678)			(12,678)		68,804		25,719	25,719	554	
316773-10-0	FIFTH THIRD BANCORP ORD		09/11/2018	ISI GROUP INC.	2,061.000	60,551		52,143	62,531	(10,387)			(10,387)		52,143		8,408	8,408	701	
337738-10-8	FISERV ORD		09/11/2018	ISI GROUP INC.	1,078.000	87,080		62,335	70,679	(8,344)			(8,344)		62,335		24,744	24,744		
337932-10-7	FIRSTENERGY ORD		09/11/2018	ISI GROUP INC.	1,706.000	64,776		54,088	52,238	1,851			1,851		54,088		10,687	10,687	1,842	
345370-86-0	FORD MOTOR ORD		09/11/2018	ISI GROUP INC.	10,962.000	101,945		125,310	136,915	(11,605)			(11,605)		125,310		(23,365)	(23,365)	6,358	
34959J-10-8	FORTIVE ORD		09/11/2018	ISI GROUP INC.	732.000	62,227		44,022	52,960	(8,938)			(8,938)		44,022		18,204	18,204	154	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		09/11/2018	ISI GROUP INC.	844.000	46,774		56,067	57,763	(1,696)			(1,696)		56,067		(9,293)	(9,293)	506	
354613-10-1	FRANKLIN RESOURCES ORD		09/11/2018	ISI GROUP INC.	1,216.000	37,829		51,701	52,689	(988)			(988)		51,701		(13,872)	(13,872)	4,207	
35671D-85-7	FREEPORT MCMORAN ORD		09/11/2018	VARIOUS	4,096.000	55,582		53,235	77,660	(24,425)			(24,425)		53,235		2,348	2,348	410	
36174X-10-1	GGP ORD	C	08/27/2018	CORPORATE REORGANIZATIONS	1,831.000	13,804		40,900	42,827	(1,927)			(1,927)		40,900		(27,096)	(27,096)	27,615	
363576-10-9	ARTHUR J GALLAGHER ORD		09/11/2018	ISI GROUP INC.	871.000	64,558		51,391	55,117	(3,726)			(3,726)		51,391		13,167	13,167	1,071	
366651-10-7	GARTNER ORD		09/11/2018	ISI GROUP INC.	365.000	56,582		44,720	44,950	(230)			(230)		44,720		11,862	11,862		
369550-10-8	GENERAL DYNAMICS ORD		09/11/2018	VARIOUS	14,166.000	2,998,856		1,617,485	2,882,073	(1,264,588)			(1,264,588)		1,617,485		1,381,371	1,381,371	30,686	
369604-10-3	GENERAL ELECTRIC ORD		09/11/2018	VARIOUS	22,027.000	283,893		656,423	384,371	272,052			272,052		656,423		(372,530)	(372,530)	4,039	
370334-10-4	GENERAL MILLS ORD		09/11/2018	ISI GROUP INC.	1,433.000	66,978		83,916	84,963	(1,046)			(1,046)		83,916		(16,939)	(16,939)	2,107	
37045V-10-0	GENERAL MOTORS ORD		09/11/2018	VARIOUS	3,659.000	124,072		125,065	149,982	(24,918)			(24,918)		125,065		(992)	(992)	3,984	
372460-10-5	GENUINE PARTS ORD		09/11/2018	ISI GROUP INC.	619.000	63,119		55,708	58,811	(3,103)			(3,103)		55,708		7,410	7,410	1,337	
375558-10-3	GILEAD SCIENCES ORD		09/11/2018	ISI GROUP INC.	3,288.000	237,456		220,658	235,552	(14,895)			(14,895)		220,658		16,799	16,799	3,748	
37940X-10-2	GLOBAL PAYMENTS ORD		09/11/2018	ISI GROUP INC.	564.000	71,514		47,989	56,535	(8,546)			(8,546)		47,989		23,525	23,525	11	
38141G-10-4	GOLDMAN SACHS GROUP ORD		09/11/2018	VARIOUS	944.000	219,895		215,980	240,493	(24,513)			(24,513)		215,980		3,915	3,915	2,047	
384802-10-4	WW GRAINGER ORD		09/11/2018	ISI GROUP INC.	185.000	66,483		41,214	43,706	(2,493)			(2,493)		41,214		25,269	25,269	740	
40412C-10-1	HCA HEALTHCARE ORD		09/11/2018	ISI GROUP INC.	761.000	100,276		67,771	66,846	925			925		67,771		32,505	32,505	799	
40414L-10-9	HCP REIT ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	1,504.000	36,396		42,248	39,224	3,024			3,024		42,248		(5,852)	(5,852)		
40434L-10-5	HP ORD		09/11/2018	ISI GROUP INC.	4,399.000	108,522		77,477	92,423	(14,946)			(14,946)		77,477		31,045	31,045	1,838	
406216-10-1	HALLIBURTON ORD		09/11/2018	ISI GROUP INC.	2,269.000	84,723		110,836	110,886	(50)			(50)		110,836		(26,113)	(26,113)	1,225	
413875-10-5	HARRIS ORD		09/11/2018	ISI GROUP INC.	385.000	62,104		44,973	54,535	(9,562)			(9,562)		44,973		17,130	17,130	703	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		09/11/2018	ISI GROUP INC.	1,003.000	49,417		48,284	56,449	(8,164)			(8,164)		48,284		1,133	1,133	802	
427866-10-8	HERSHEY FOODS ORD		09/11/2018	ISI GROUP INC.	503.000	52,427		54,822	57,096	(2,273)			(2,273)		54,822		(2,395)	(2,395)	1,023	
42809H-10-7	HESS ORD		09/11/2018	ISI GROUP INC.	796.000	51,238		37,396	37,786	(390)			(390)		37,396		13,842	13,842	398	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		06/29/2018	JP MORGAN SECURITIES LLC	4,441.000	64,838		60,173	63,773	(3,599)			(3,599)		60,173		4,664	4,664	833	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		09/11/2018	ISI GROUP INC.	772.000	59,752		50,275	61,652	(11,377)			(11,377)		50,275		9,477	9,477	347	
436440-10-1	HOLOGIC ORD		09/11/2018	ISI GROUP INC.	1,051.000	40,684		44,467	44,930	(463)			(463)		44,467		(3,784)	(3,784)		
437076-10-2	HOME DEPOT ORD		09/11/2018	ISI GROUP INC.	3,033.000	648,568		446,208	574,844	(128,636)			(128,636)		446,208		202,360	202,360	9,372	
438516-10-6	HONEYWELL INTERNATIONAL ORD		09/11/2018	VARIOUS	24,973.000	3,816,566		2,036,161	3,829,859	(1,793,698)			(1,793,698)		2,036,161		1,780,405	1,780,405	33,496	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		09/11/2018	ISI GROUP INC.	2,817.000	59,945		52,694	55,917	(3,223)			(3,223)		52,694		7,251	7,251	1,127	
444859-10-2	HUMANA ORD		09/11/2018	ISI GROUP INC.	357.000	118,833		74,891	88,561	(13,670)			(13,670)		74,891		43,942	43,942	357	
446150-10-4	HUNTINGTON BANCSHARES ORD		09/11/2018	ISI GROUP INC.	3,864.000	62,751		52,412	56,260	(3,848)			(3,848)		52,412		10,339	10,339	850	
45168D-10-4	IDEXX LABORATORIES ORD		09/11/2018	ISI GROUP INC.	242.000	58,665		39,503	37,844	1,659			1,659		39,503		19,162	19,162		
452308-10-9	ILLINOIS TOOL ORD		09/11/2018	ISI GROUP INC.	766.000	108,403		100,892	127,807	(26,915)			(26,915)		100,892		7,511	7,511	1,195	
452327-10-9	ILLUMINA ORD		09/11/2018	ISI GROUP INC.	349.000	122,955		59,595	76,253	(16,658)			(16,658)		59,595		63,359	63,359		
45337C-10-2	INCYTE ORD		04/24/2018	VARIOUS	405.000	27,989		54,934	38,358	16,577			16,577		54,934		(26,945)	(26,945)		
458140-10-0	INTEL ORD		09/11/2018	VARIOUS	11,667.000	524,387		420,764	538,549	(117,785)			(117,785)		420,764		103,623	103,623	10,500	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		09/11/2018	ISI GROUP INC.	1,506.000	117,617		89,351	106,263	(16,912)			(16,912)		89,351		28,266	28,266	723	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		09/11/2018	ISI GROUP INC.	2,203.000	322,691		376,098	337,984	38,114			38,114		376,098		(53,407)	(53,407)	10,222	
460146-10-3	INTERNATIONAL PAPER ORD		09/11/2018	ISI GROUP INC.	1,082.000	55,820		54,316	62,691	(8,375)			(8,375)		54,316		1,503	1,503	1,542	
461202-10-3	INTUIT ORD		09/11/2018	ISI GROUP INC.	637.000	143,966		75,721	100,506	(24,785)			(24,785)		75,721		68,245	68,245	745	
46120E-60-2	INTUITIVE SURGICAL ORD		09/11/2018	ISI GROUP INC.	275.000	150,255		73,045	100,359	(27,314)			(27,314)		73,045		77,211	77,211		

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
46187W-10-7	INVITATION HOMES ORD		03/07/2018	VARIOUS	315,544.000	6,926,809		7,023,831	7,437,372	(413,542)			(413,542)		7,023,831		(97,021)	(97,021)	34,710	
46266C-10-5	IQVIA HOLDINGS ORD		09/11/2018	ISI GROUP INC.	556.000	69,488		56,751	54,432	2,319			2,319		56,751		12,737	12,737		
46625H-10-0	JPMORGAN CHASE ORD		09/11/2018	VARIOUS	8,637.000	988,500		755,921	923,641	(167,720)			(167,720)		755,921		232,579	232,579	14,268	
478160-10-4	JOHNSON & JOHNSON ORD		09/11/2018	VARIOUS	29,293.000	3,888,153		2,692,879	4,092,818	(1,399,939)			(1,399,939)		2,692,879		1,195,274	1,195,274	45,959	
482480-10-0	KLA TENCOR ORD		09/11/2018	ISI GROUP INC.	529.000	55,867		51,855	55,582	(3,727)			(3,727)		51,855		4,012	4,012	1,106	
485170-30-2	KANSAS CITY SOUTHERN ORD		09/11/2018	ISI GROUP INC.	303.000	36,029		32,909	31,882	1,027			1,027		32,909		3,120	3,120	327	
487836-10-8	KELLOGG ORD		09/11/2018	ISI GROUP INC.	861.000	63,240		60,917	58,531	2,387			2,387		60,917		2,322	2,322	1,412	
489398-10-7	KENNEDY WILSON HOLDINGS ORD		03/07/2018	INVESTMENT TECHNOLOGY GROUP	35,121.000	581,593		782,937	609,349	173,587			173,587		782,937		(201,343)	(201,343)		
493267-10-8	KEYCORP ORD		09/11/2018	ISI GROUP INC.	2,886.000	61,038		51,198	58,211	(7,013)			(7,013)		51,198		9,840	9,840	1,140	
49410M-10-2	KILLAM APARTMENT REIT UNT		03/08/2018	ROYAL BANK OF CANADA	99,508.000	1,038,342		884,967	1,129,338	(212,446)			(212,446)	(31,925)	884,967	1,878	151,497	153,375		
494368-10-3	KIMBERLY CLARK ORD		09/11/2018	ISI GROUP INC.	874.000	100,631		114,948	105,457	9,492			9,492		114,948		(14,317)	(14,317)	2,622	
49456B-10-1	KINDER MORGAN CL P ORD		09/11/2018	VARIOUS	4,814.000	78,859		102,161	86,989	15,172			15,172		102,161		(23,303)	(23,303)	977	
500754-10-6	KRAFT HEINZ ORD		03/28/2018	JP MORGAN SECURITIES INC.	1,271.000	78,343		115,601	98,833	16,768			16,768		115,601		(37,258)	(37,258)	794	
501044-10-1	KROGER ORD		09/11/2018	ISI GROUP INC.	2,431.000	76,284		68,678	66,731	1,947			1,947		68,678		7,606	7,606	948	
501797-10-4	L BRANDS ORD		04/24/2018	VARIOUS	697.000	25,404		31,930	41,973	(10,044)			(10,044)		31,930		(6,526)	(6,526)	418	
502413-10-7	L3 TECHNOLOGIES ORD		09/11/2018	VARIOUS	289.000	60,302		49,866	57,179	(7,312)			(7,312)		49,866		10,436	10,436	338	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		09/11/2018	ISI GROUP INC.	361.000	61,651		52,966	57,583	(4,617)			(4,617)		52,966		8,685	8,685		
512807-10-8	LAM RESEARCH ORD		09/11/2018	VARIOUS	428.000	67,647		57,278	78,782	(21,504)			(21,504)		57,278		10,369	10,369	1,099	
518439-10-4	ESTEE LAUDER CL A ORD		09/11/2018	ISI GROUP INC.	562.000	77,645		46,933	71,509	(24,576)			(24,576)		46,933		30,712	30,712	641	
521865-20-4	LEAR ORD		03/06/2018	CORPORATE REORGANIZATIONS	0.920	170		170							170					
526057-10-4	LENNAR CL A ORD		09/11/2018	VARIOUS	614.000	31,524		32,166	38,829	(6,663)			(6,663)		32,166		(642)	(642)	58	
53223X-10-7	LIFE STORAGE ORD		03/07/2018	INVESTMENT TECHNOLOGY GROUP	11,740.000	934,790		898,934	1,045,682	(146,748)			(146,748)		898,934		35,856	35,856	11,740	
532457-10-8	ELI LILLY ORD		09/11/2018	ISI GROUP INC.	2,303.000	243,263		194,209	194,511	(303)			(303)		194,209		49,054	49,054	3,886	
534187-10-9	LINCOLN NATIONAL ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	754.000	62,829		50,328	57,960	(7,632)			(7,632)		50,328		12,501	12,501	249	
539830-10-9	LOCKHEED MARTIN ORD		09/11/2018	VARIOUS	12,906.000	4,382,030		1,410,507	4,143,471	(2,732,964)			(2,732,964)		1,410,507		2,971,523	2,971,523	36,844	
540424-10-8	LOEWS ORD		09/11/2018	ISI GROUP INC.	1,119.000	56,061		53,117	55,984	(2,867)			(2,867)		53,117		2,944	2,944	210	
548661-10-7	LOWE'S COMPANIES ORD		09/11/2018	ISI GROUP INC.	2,261.000	258,135		184,779	210,137	(25,359)			(25,359)		184,779		73,356	73,356	2,939	
55261F-10-4	M&T BANK ORD		09/11/2018	ISI GROUP INC.	379.000	67,795		58,556	64,805	(6,250)			(6,250)		58,556		9,239	9,239	966	
552953-10-1	MGM RESORTS INTERNATIONAL ORD		09/11/2018	VARIOUS	1,661.000	47,124		53,105	55,461	(2,355)			(2,355)		53,105		(5,981)	(5,981)	460	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		10/03/2018	CITIGROUP GLOBAL MARKETS, INC	4,787.000	330,147		319,226							319,226		10,921	10,921	9,071	
565849-10-6	MARATHON OIL ORD		09/11/2018	ISI GROUP INC.	2,634.000	54,075		38,490	44,594	(6,104)			(6,104)		38,490		15,585	15,585	395	
56585A-10-2	MARATHON PETROLEUM ORD		09/11/2018	VARIOUS	1,333.000	110,112		66,583	87,951	(21,368)			(21,368)		66,583		43,529	43,529	1,700	
571748-10-2	MARSH & MCLENNAN ORD		09/11/2018	VARIOUS	44,269.000	3,713,506		1,976,762	3,603,054	(1,626,292)			(1,626,292)		1,976,762		1,736,744	1,736,744	40,343	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		09/11/2018	ISI GROUP INC.	748.000	95,249		69,384	101,526	(32,142)			(32,142)		69,384		25,865	25,865	860	
573284-10-6	MARTIN MARIETTA MATERIALS ORD		09/11/2018	ISI GROUP INC.	185.000	35,610		39,571	40,892	(1,321)			(1,321)		39,571		(3,961)	(3,961)	252	
574599-10-6	MASCO ORD		09/11/2018	ISI GROUP INC.	1,401.000	53,321		50,587	61,560	(10,973)			(10,973)		50,587		2,735	2,735	441	
576360-10-4	MASTERCARD CL A ORD		09/11/2018	ISI GROUP INC.	2,332.000	497,736		262,823	352,972	(90,148)			(90,148)		262,823		234,912	234,912	1,749	
580135-10-1	MCDONALD'S ORD		09/11/2018	VARIOUS	20,275.000	3,283,610		2,036,584	3,489,733	(1,453,149)			(1,453,149)		2,036,584		1,247,025	1,247,025	32,442	
581550-10-3	MCKESSON ORD		09/11/2018	VARIOUS	18,255.000	2,645,274		3,001,252	2,846,867	154,385			154,385		3,001,252		(355,978)	(355,978)	8,019	
58933Y-10-5	MERCK & CO ORD		09/11/2018	VARIOUS	63,223.000	3,912,113		3,232,533	3,557,558	(325,025)			(325,025)		3,232,533		679,580	679,580	35,058	
59156R-10-8	METLIFE ORD		09/11/2018	ISI GROUP INC.	2,628.000	118,784		122,739	132,872	(10,133)			(10,133)		122,739		(3,955)	(3,955)	3,259	
592688-10-5	METTLER TOLEDO ORD		09/11/2018	VARIOUS	88.000	51,972		45,765	54,518	(8,752)			(8,752)		45,765		6,207	6,207		
594918-10-4	MICROSOFT ORD		09/11/2018	VARIOUS	88,728.000	9,034,854		3,381,075	7,589,793	(4,208,718)			(4,208,718)		3,381,075		5,653,780	5,653,780	68,120	
595017-10-4	MICROCHIP TECHNOLOGY ORD		09/11/2018	VARIOUS	622.000	51,658		46,578	54,661	(8,083)			(8,083)		46,578		5,079	5,079	525	
595112-10-3	MICRON TECHNOLOGY ORD		09/11/2018	ISI GROUP INC.	2,731.000	119,043		79,956	112,299	(32,343)			(32,343)		79,956		39,087	39,087		
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		09/11/2018	VARIOUS	61,997.000	5,401,144		5,051,628	6,234,418	(1,182,790)			(1,182,790)		5,051,628		349,516	349,516	58,157	
608190-10-4	MOHAWK INDUSTRIES ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	207.000	43,962		49,272	57,111	(7,840)			(7,840)		49,272		(5,310)	(5,310)		
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD		03/28/2018	JP MORGAN SECURITIES INC.	698.000	51,581		63,550	57,285	6,265			6,265		63,550		(11,969)	(11,969)	286	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		09/11/2018	ISI GROUP INC.	3,743.000	160,385		161,174	160,200	973			973		161,174		(788)	(788)	1,647	

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
				CORPORATE																
61166W-10-1	MONSANTO COMPANY	C	06/07/2018	REORGANIZATIONS	1,034.000	132,352		118,436	120,751	(2,314)			(2,314)		118,436		13,916	13,916	1,117	
61174X-10-9	MONSTER BEVERAGE ORD		05/24/2018	Not Available	1,044.000	54,578		47,784	66,075	(18,291)			(18,291)		47,784		6,794	6,794		
615369-10-5	MOODYS ORD		09/11/2018	ISI GROUP INC.	416.000	73,926		46,555	61,406	(14,851)			(14,851)		46,555		27,372	27,372	549	
617446-44-8	MORGAN STANLEY ORD		09/11/2018	VARIOUS	3,720.000	179,802		158,918	195,188	(36,270)			(36,270)		158,918		20,884	20,884	2,976	
620076-30-7	MOTOROLA SOLUTIONS ORD		09/11/2018	ISI GROUP INC.	609.000	77,604		52,628	55,017	(2,389)			(2,389)		52,628		24,976	24,976	633	
637071-10-1	NATIONAL OILWELL VARCO ORD		09/11/2018	ISI GROUP INC.	1,033.000	45,834		37,222	37,209	14			14		37,222		8,611	8,611	103	
64110D-10-4	NETAPP ORD		09/11/2018	VARIOUS	1,005.000	81,318		46,894	55,597	(8,703)			(8,703)		46,894		34,424	34,424	690	
64110L-10-6	NETFLIX ORD		09/11/2018	ISI GROUP INC.	1,060.000	377,270		156,065	203,478	(47,413)			(47,413)		156,065		221,206	221,206		
				Merril Lynch Pierce																
651229-10-6	NEWELL BRANDS ORD		02/20/2018	Fenner Smith	1,140.000	31,497		53,569	35,226	18,343			18,343		53,569		(22,071)	(22,071)		
651639-10-6	NEWMONT MINING ORD		09/11/2018	VARIOUS	1,523.000	45,795		52,191	57,143	(4,952)			(4,952)		52,191		(6,396)	(6,396)	426	
65339F-10-1	NEXTERA ENERGY ORD		09/11/2018	ISI GROUP INC.	925.000	159,227		119,075	144,476	(25,401)			(25,401)		119,075		40,152	40,152	3,080	
654106-10-3	NIKE CL B ORD		09/11/2018	VARIOUS	101,585.000	7,393,882		4,447,993	6,354,142	(1,906,149)			(1,906,149)		4,447,993		2,945,889	2,945,889	28,644	
655044-10-5	NOBLE ENERGY ORD		09/11/2018	ISI GROUP INC.	1,433.000	42,044		47,576	41,758	5,818			5,818		47,576		(5,532)	(5,532)	459	
655844-10-8	NORFOLK SOUTHERN ORD		09/11/2018	ISI GROUP INC.	759.000	135,085		86,154	109,979	(23,825)			(23,825)		86,154		48,931	48,931	1,700	
665859-10-4	NORTHERN TRUST ORD		09/11/2018	ISI GROUP INC.	551.000	58,604		47,513	55,039	(7,527)			(7,527)		47,513		11,091	11,091	463	
666807-10-2	NORTHROP GRUMMAN ORD		09/11/2018	VARIOUS	10,595.000	3,544,231		1,240,720	3,251,711	(2,010,992)			(2,010,992)		1,240,720		2,303,512	2,303,512	16,751	
670346-10-5	NUCOR ORD		09/11/2018	ISI GROUP INC.	989.000	62,000		58,997	62,881	(3,883)			(3,883)		58,997		3,002	3,002	752	
67066G-10-4	NVIDIA ORD		09/11/2018	ISI GROUP INC.	1,477.000	402,906		187,877	285,800	(97,922)			(97,922)		187,877		215,028	215,028	665	
67103H-10-7	O'REILLY AUTOMOTIVE ORD		09/11/2018	VARIOUS	299.000	99,841		75,732	71,921	3,810			3,810		75,732		24,109	24,109		
674599-10-5	OCCIDENTAL PETROLEUM ORD		09/11/2018	ISI GROUP INC.	1,862.000	143,577		118,703	137,155	(18,452)			(18,452)		118,703		24,874	24,874	4,320	
681919-10-6	OMNICOM GROUP ORD		09/11/2018	ISI GROUP INC.	796.000	54,764		65,246	57,973	7,274			7,274		65,246		(10,482)	(10,482)	955	
682680-10-3	ONEOK ORD		09/11/2018	ISI GROUP INC.	1,103.000	71,705		59,692	58,955	737			737		59,692		12,013	12,013	2,636	
68389X-10-5	ORACLE ORD		09/11/2018	VARIOUS	7,569.000	369,507		339,334	357,862	(18,528)			(18,528)		339,334		30,173	30,173	4,207	
				Merril Lynch Pierce																
69331C-10-8	PG&E ORD		02/20/2018	Fenner Smith	1,242.000	49,617		82,655	55,679	26,976			26,976		82,655		(33,038)	(33,038)		
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		08/22/2018	VARIOUS	27,219.000	3,926,075		2,017,211	3,927,430	(1,910,219)			(1,910,219)		2,017,211		1,908,864	1,908,864	48,188	
693506-10-7	PPG INDUSTRIES ORD		09/11/2018	ISI GROUP INC.	661.000	74,414		69,464	77,218	(7,754)			(7,754)		69,464		4,950	4,950	912	
				JP MORGAN SECURITIES																
69351T-10-6	PPL ORD		03/28/2018	INC.	1,664.000	45,659		61,768	51,501	10,267			10,267		61,768		(16,109)	(16,109)	682	
				CREDIT SUISSE																
693656-10-0	PVH ORD		09/04/2018	SECURITIES (USA)	394.000	53,749		52,816	54,061	(1,245)			(1,245)		52,816		933	933	44	
693718-10-8	PACCAR ORD		09/11/2018	ISI GROUP INC.	1,002.000	69,187		66,575	71,222	(4,647)			(4,647)		66,575		2,613	2,613	812	
701094-10-4	PARKER HANNIFIN ORD		09/11/2018	ISI GROUP INC.	359.000	64,687		58,281	71,649	(13,369)			(13,369)		58,281		6,407	6,407	783	
704326-10-7	PAYCHEX ORD		09/11/2018	ISI GROUP INC.	862.000	64,253		50,384	58,685	(8,301)			(8,301)		50,384		13,869	13,869	1,396	
70450Y-10-3	PAYPAL HOLDINGS ORD		09/11/2018	ISI GROUP INC.	2,853.000	260,818		129,755	210,038	(80,283)			(80,283)		129,755		131,063	131,063		
70788V-10-2	PENN VIRGINIA ORD		08/03/2018	B.RILEY & CO., LLC	5,918.000	499,981		151,285	231,456	(80,171)			(80,171)		151,285		348,696	348,696		
70788V-30-0	PENN VIRGINIA CORPORATION		08/03/2018	B.RILEY & CO., LLC	6,882.000	580,310		45,077	269,155	(224,078)			(224,078)		45,077		535,232	535,232		
712704-10-5	PEOPLES UNITED FINANCIAL ORD		09/11/2018	ISI GROUP INC.	4,023.000	74,022		75,713	75,230	483			483		75,713		(1,691)	(1,691)	2,102	
713448-10-8	PEPSICO ORD		09/11/2018	VARIOUS	36,957.000	4,055,476		3,885,107	4,431,883	(546,776)			(546,776)		3,885,107		170,369	170,369	48,428	
717081-10-3	PFIZER ORD		09/11/2018	ISI GROUP INC.	14,447.000	611,100		494,232	523,270	(29,038)			(29,038)		494,232		116,868	116,868	14,736	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		09/11/2018	VARIOUS	3,718.000	294,494		419,662	392,807	26,855			26,855		419,662		(125,168)	(125,168)	6,729	
718546-10-4	PHILLIPS 66 ORD		09/11/2018	ISI GROUP INC.	1,043.000	117,378		81,667	105,499	(23,833)			(23,833)		81,667		35,711	35,711	2,399	
723484-10-1	PINNACLE WEST ORD		09/11/2018	ISI GROUP INC.	620.000	49,401		55,360	52,812	2,548			2,548		55,360		(5,959)	(5,959)	1,293	
				CREDIT SUISSE																
723787-10-7	PIONEER NATURAL RESOURCE ORD		09/04/2018	SECURITIES (USA)	438.000	74,937		79,170	75,708	3,462			3,462		79,170		(4,234)	(4,234)	70	
737630-10-3	POTLATCHDELTIC ORD		03/08/2018	VARIOUS	127,570.000	6,502,986		4,886,764	6,365,743	(1,478,979)			(1,478,979)		4,886,764		1,616,222	1,616,222	22,138	
74005P-10-4	PRAXAIR ORD	C	09/11/2018	VARIOUS	23,927.000	3,696,567		2,662,587	3,701,028	(1,038,441)			(1,038,441)		2,662,587		1,033,979	1,033,979	35,009	
				INVESTMENT TECHNOLOGY																
74039L-10-3	PREFERRED APARTMENT COMM REIT ORD		03/07/2018	GROUP	87,590.000	1,214,656		1,257,137	1,773,698	(516,561)			(516,561)		1,257,137		(42,481)	(42,481)		
74144T-10-8	T ROWE PRICE GROUP ORD		09/11/2018	ISI GROUP INC.	597.000	65,824		40,721	62,643	(21,922)			(21,922)		40,721		25,103	25,103	836	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		09/11/2018	VARIOUS	808.000	43,631		51,744	57,012	(5,268)			(5,268)		51,744		(8,113)	(8,113)	1,069	
742718-10-9	PROCTER & GAMBLE ORD		09/11/2018	VARIOUS	27,759.000	2,255,122		2,249,376	2,550,497	(301,121)			(301,121)		2,249,376		5,746	5,746	38,805	
743315-10-3	PROGRESSIVE ORD		09/11/2018	ISI GROUP INC.	1,416.000	96,258		55,635	79,749	(24,114)			(24,114)		55,635		40,624	40,624	1,593	
74340W-10-3	PROLOGIS REIT		09/11/2018	VARIOUS	1,320.000	86,883		68,970	85,153	(16,183)			(16,183)		68,970		17,913	17,913	897	
744320-10-2	PRUDENTIAL FINANCIAL ORD		09/11/2018	ISI GROUP INC.	1,064.000	103,898		113,263	122,339	(9,076)			(9,076)		113,263		(9,365)	(9,365)	2,873	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		09/11/2018	ISI GROUP INC.	1,309.000	69,049		57,949	67,414	(9,464)			(9,464)		57,949		11,099	11,099	1,767	

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
74460D-10-9	PUBLIC STORAGE REIT ORD		09/11/2018	VARIOUS	47,185.000	9,422,627		6,748,051	9,861,665	(3,113,614)			(3,113,614)		6,748,051		2,674,576	2,674,576	47,699	
747525-10-3	QUALCOMM ORD		09/11/2018	VARIOUS	3,668.000	260,645		207,279	234,825	(27,547)			(27,547)		207,279		53,366	53,366	6,349	
74834L-10-0	QUEST DIAGNOSTICS ORD		09/11/2018	ISI GROUP INC.	599.000	64,901		57,309	58,996	(1,687)			(1,687)		57,309		7,592	7,592	869	
754730-10-9	RAYMOND JAMES ORD		09/11/2018	ISI GROUP INC.	647.000	60,151		57,098	57,777	(679)			(679)		57,098		3,053	3,053	518	
754907-10-3	RAYONIER REIT ORD		03/07/2018	CITIGROUP GLOBAL MARKETS INC.	30,381.000	1,039,322		756,335	960,951	(204,616)			(204,616)		756,335		282,987	282,987		
755111-50-7	RAYTHEON ORD		09/11/2018	ISI GROUP INC.	721.000	142,410		109,433	135,440	(26,006)			(26,006)		109,433		32,977	32,977	1,826	
756109-10-4	REALTY INCOME REIT ORD		09/11/2018	ISI GROUP INC.	987.000	57,245		57,638	56,279	1,359			1,359		57,638		(392)	(392)	1,734	
756577-10-2	RED HAT ORD		09/11/2018	ISI GROUP INC.	437.000	65,934		37,796	52,484	(14,688)			(14,688)		37,796		28,138	28,138		
75886F-10-7	REGENERON PHARMACEUTICALS ORD		09/11/2018	VARIOUS	199.000	72,783		82,760	74,816	7,944			7,944		82,760		(9,978)	(9,978)		
7591EP-10-0	REGIONS FINANCIAL ORD		09/11/2018	ISI GROUP INC.	3,246.000	63,751		47,359	56,091	(8,732)			(8,732)		47,359		16,391	16,391	1,039	
760759-10-0	REPUBLIC SERVICES ORD		09/11/2018	ISI GROUP INC.	854.000	64,237		53,853	57,739	(3,886)			(3,886)		53,853		10,384	10,384	884	
761152-10-7	RESMED ORD		09/11/2018	ISI GROUP INC.	353.000	39,295		26,320	29,896	(3,576)			(3,576)		26,320		12,976	12,976	378	
761565-40-7	Rex Energy		11/01/2018	Various	0.000			12,804	2,730	10,074			10,074							
773903-10-9	ROCKWELL AUTOMAT ORD		09/11/2018	ISI GROUP INC.	306.000	56,450		47,528	60,083	(12,555)			(12,555)		47,528		8,922	8,922	819	
774341-10-1	ROCKWELL COLLINS ORD		09/11/2018	ISI GROUP INC.	438.000	60,982		45,711	59,402	(13,691)			(13,691)		45,711		15,271	15,271	434	
776696-10-6	ROPER TECHNOLOGIES ORD		09/11/2018	ISI GROUP INC.	246.000	75,123		50,691	63,714	(13,023)			(13,023)		50,691		24,432	24,432	304	
778296-10-3	ROSS STORES ORD		09/11/2018	ISI GROUP INC.	1,214.000	119,517		77,571	97,424	(19,852)			(19,852)		77,571		41,946	41,946	546	
78409V-10-4	S&P GLOBAL ORD		09/11/2018	ISI GROUP INC.	579.000	121,270		74,899	98,083	(23,183)			(23,183)		74,899		46,371	46,371	869	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		09/11/2018	ISI GROUP INC.	330.000	52,222		55,107	53,909	1,198			1,198		55,107		(2,885)	(2,885)		
79466L-30-2	SALESFORCE.COM ORD		09/11/2018	ISI GROUP INC.	1,711.000	261,489		141,935	174,916	(32,981)			(32,981)		141,935		119,554	119,554		
806857-10-8	SCHLUMBERGER ORD	C	09/11/2018	VARIOUS	59,480.000	4,118,365		4,438,568	4,008,357	430,211			430,211		4,438,568		(320,203)	(320,203)	36,928	
808513-10-5	CHARLES SCHWAB ORD		09/11/2018	ISI GROUP INC.	3,112.000	158,617		126,285	159,863	(33,578)			(33,578)		126,285		32,332	32,332	1,027	
816851-10-9	SEMPRA ENERGY ORD		09/11/2018	ISI GROUP INC.	619.000	72,552		68,010	66,183	1,826			1,826		68,010		4,543	4,543	1,108	
822634-10-1	SHELL MIDSTREAM PARTNERS UNT	C	08/08/2018	WELLS FARGO	11,954.000	260,410		259,230							259,230		1,180	1,180	4,160	
824348-10-6	SHERWIN WILLIAMS ORD		09/11/2018	ISI GROUP INC.	196.000	92,005		60,490	80,368	(19,878)			(19,878)		60,490		31,516	31,516	506	
82836G-10-2	SILVERBOW RESOURCES ORD		06/15/2018	VARIOUS	11,123.000	306,923		212,229	330,576	(118,346)			(118,346)		212,229		94,694	94,694		
828806-10-9	SIMON PROP GRP REIT ORD		09/11/2018	ISI GROUP INC.	805.000	148,352		139,840	138,251	1,590			1,590		139,840		8,511	8,511	4,750	
83088M-10-2	SKYWORKS SOLUTIONS ORD		09/04/2018	VARIOUS	463.000	40,715		45,525	43,962	1,564			1,564		45,525		(4,811)	(4,811)	174	
832696-40-5	JM SMUCKER ORD		09/11/2018	ISI GROUP INC.	374.000	40,833		43,402	46,466	(3,064)			(3,064)		43,402		(2,569)	(2,569)	901	
842587-10-7	SOUTHERN ORD		09/11/2018	ISI GROUP INC.	2,438.000	107,661		121,827	117,243	4,583			4,583		121,827		(14,166)	(14,166)	4,340	
844741-10-8	SOUTHWEST AIRLINES ORD		09/11/2018	ISI GROUP INC.	1,245.000	78,397		67,242	81,485	(14,243)			(14,243)		67,242		11,154	11,154	554	
854502-10-1	STANLEY BLACK AND DECKER ORD		09/11/2018	VARIOUS	371.000	52,545		49,124	62,955	(13,831)			(13,831)		49,124		3,421	3,421	302	
855244-10-9	STARBUCKS ORD		09/11/2018	VARIOUS	44,969.000	2,528,064		2,490,701	2,582,570	(91,869)			(91,869)		2,490,701		37,364	37,364	28,135	
857477-10-3	STATE STREET ORD		07/24/2018	JEFFERIES & COMPANY, INC.	928.000	81,422		74,293	90,582	(16,290)			(16,290)		74,293		7,129	7,129	1,169	
863667-10-1	STRYKER ORD		09/11/2018	ISI GROUP INC.	799.000	137,226		105,770	123,717	(17,948)			(17,948)		105,770		31,457	31,457	751	
866674-10-4	SUN COMMUNITIES REIT ORD		03/07/2018	INVESTMENT TECHNOLOGY GROUP	38,465.000	3,359,374		2,543,841	3,568,783	(1,024,942)			(1,024,942)		2,543,841		815,533	815,533		
867914-10-3	SUNTRUST BANKS ORD		09/11/2018	ISI GROUP INC.	1,281.000	95,049		71,057	82,740	(11,683)			(11,683)		71,057		23,992	23,992	1,665	
871503-10-8	SYMANTEC ORD		05/24/2018	VARIOUS	1,970.000	51,718		58,666	55,278	3,388			3,388		58,666		(6,949)	(6,949)	96	
871607-10-7	SYNOPSYS ORD		09/11/2018	ISI GROUP INC.	650.000	66,579		51,097	55,406	(4,309)			(4,309)		51,097		15,482	15,482		
87165B-10-3	SYNCHRONY FINANCIAL ORD		09/11/2018	VARIOUS	2,128.000	69,362		68,742	82,162	(13,420)			(13,420)		68,742		620	620	1,032	
871829-10-7	SYSCO ORD		09/11/2018	ISI GROUP INC.	1,206.000	90,376		62,350	73,240	(10,890)			(10,890)		62,350		28,026	28,026	1,302	
872540-10-9	TJX ORD		09/11/2018	VARIOUS	53,904.000	5,111,370		3,233,842	4,121,500	(887,658)			(887,658)		3,233,842		1,877,528	1,877,528	37,929	
876030-10-7	TAPESTRY ORD		09/11/2018	VARIOUS	1,359.000	68,188		54,657	60,109	(5,452)			(5,452)		54,657		13,531	13,531	1,335	
87612E-10-6	TARGET ORD		09/11/2018	VARIOUS	1,513.000	131,142		81,763	98,723	(16,961)			(16,961)		81,763		49,380	49,380	2,683	
882508-10-4	TEXAS INSTRUMENTS ORD		09/11/2018	ISI GROUP INC.	2,383.000	252,690		191,435	248,881	(57,445)			(57,445)		191,435		61,255	61,255	4,432	
883203-10-1	TEXTRON ORD		09/11/2018	ISI GROUP INC.	1,020.000	71,379		50,059	57,722	(7,663)			(7,663)		50,059		21,320	21,320	41	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		09/11/2018	VARIOUS	999.000	235,294		156,493	189,690	(33,197)			(33,197)		156,493		78,801	78,801	325	
88579Y-10-1	3M ORD		09/11/2018	VARIOUS	1,477.000	309,267		282,677	347,641	(64,964)			(64,964)		282,677		26,590	26,590	5,640	
887317-30-3	WARNER MEDIA, LLC		06/15/2018	Unknown	1,986.000	201,354		193,481	181,659	11,822			11,822		193,481		7,872	7,872	1,599	
891027-10-4	TORCHMARK ORD		09/11/2018	ISI GROUP INC.	636.000	53,964		56,998	57,692	(693)			(693)		56,998		(3,034)	(3,034)	299	
893641-10-0	TRANSDIGM GROUP ORD		09/11/2018	ISI GROUP INC.	124.000	44,261		27,127	34,053	(6,925)			(6,925)		27,127		17,134	17,134		
89417E-10-9	TRAVELERS COMPANIES ORD		09/11/2018	ISI GROUP INC.	685.000	87,569		82,467	92,913	(10,446)			(10,446)		82,467		5,102	5,102	1,548	
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD		09/11/2018	ISI GROUP INC.	1,735.000	77,588		60,725	59,910	815			815		60,725		16,863	16,863	625	
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD		09/11/2018	ISI GROUP INC.	2,207.000	97,769		57,426	75,303	(17,877)			(17,877)		57,426		40,343	40,343	795	
902494-10-3	TYSON FOODS CL A ORD		09/11/2018	ISI GROUP INC.	718.000	45,607		44,509	58,208	(13,699)			(13,699)		44,509		1,098	1,098	646	

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
902653-10-4	UDR REIT ORD		09/11/2018	VARIOUS	172,832.000	5,831,482		4,645,934	6,657,489	(2,011,555)			(2,011,555)		4,645,934		1,185,548	1,185,548	54,516	
902973-30-4	US BANCORP ORD		09/11/2018	ISI GROUP INC.	3,643.000	197,412		187,833	195,192	(7,359)			(7,359)		187,833		9,579	9,579	2,186	
90384S-30-3	ULTA BEAUTY ORD		09/11/2018	VARIOUS	181.000	44,119		48,469	40,482	7,987			7,987		48,469		(4,350)	(4,350)		
907818-10-8	UNION PACIFIC ORD		09/11/2018	VARIOUS	35,658.000	5,147,088		3,272,083	4,781,738	(1,509,654)			(1,509,654)		3,272,083		1,875,004	1,875,004	38,337	
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD		09/11/2018	ISI GROUP INC.	928.000	82,693		63,645	62,547	1,098			1,098		63,645		19,048	19,048		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		09/11/2018	VARIOUS	38,423.000	4,435,225		3,391,025	4,578,100	(1,187,075)			(1,187,075)		3,391,025		1,044,200	1,044,200	58,531	
911363-10-9	UNITED RENTAL ORD		06/29/2018	JP MORGAN SECURITIES LLC	232.000	34,245		30,698	39,883	(9,185)			(9,185)		30,698		3,547	3,547		
913017-10-9	UNITED TECHNOLOGIES ORD		09/11/2018	VARIOUS	23,857.000	3,077,831		2,251,365	3,043,437	(792,072)			(792,072)		2,251,365		826,466	826,466	28,662	
91324P-10-2	UNITEDHEALTH GRP ORD		09/11/2018	VARIOUS	20,267.000	5,035,233		1,621,199	4,468,063	(2,846,864)			(2,846,864)		1,621,199		3,414,034	3,414,034	24,647	
91529Y-10-6	UNUM ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	1,048.000	40,379		51,508	57,525	(6,016)			(6,016)		51,508		(11,129)	(11,129)	482	
918204-10-8	VF ORD		09/11/2018	VARIOUS	34,636.000	2,882,380		1,944,193	2,563,064	(618,871)			(618,871)		1,944,193		938,187	938,187	21,516	
91913Y-10-0	VALERO ENERGY ORD		09/11/2018	ISI GROUP INC.	1,081.000	124,411		71,605	99,355	(27,749)			(27,749)		71,605		52,805	52,805	2,594	
92276F-10-0	VENTAS REIT ORD		09/11/2018	VARIOUS	893.000	48,006		58,143	53,589	4,554			4,554		58,143		(10,137)	(10,137)	1,319	
92343V-10-4	VERIZON COMMUNICATIONS ORD		09/11/2018	ISI GROUP INC.	10,128.000	554,096		496,816	536,075	(39,259)			(39,259)		496,816		57,279	57,279	17,927	
92345Y-10-6	VERISK ANALYTICS ORD		09/11/2018	ISI GROUP INC.	592.000	71,442		48,109	56,832	(8,723)			(8,723)		48,109		23,332	23,332		
92532F-10-0	VERTEX PHARMACEUTICALS ORD		09/11/2018	ISI GROUP INC.	648.000	115,731		79,471	97,109	(17,638)			(17,638)		79,471		36,260	36,260		
92553P-20-1	VIACOM CL B ORD		09/11/2018	VARIOUS	1,061.000	29,394		45,582	32,689	12,893			12,893		45,582		(16,188)	(16,188)	270	
92826C-83-9	VISA CL A ORD		09/11/2018	VARIOUS	40,112.000	5,291,002		3,260,232	4,573,570	(1,313,339)			(1,313,339)		3,260,232		2,030,770	2,030,770	14,935	
929042-10-9	VORNADO REALTY REIT ORD		09/11/2018	ISI GROUP INC.	736.000	55,729		58,163	57,540	623			623		58,163		(2,434)	(2,434)	1,447	
929160-10-9	VULCAN MATERIALS ORD		09/11/2018	VARIOUS	451.000	49,648		54,150	57,895	(3,745)			(3,745)		54,150		(4,502)	(4,502)	379	
92939U-10-6	WEC ENERGY GROUP ORD		09/11/2018	ISI GROUP INC.	804.000	55,435		48,730	53,410	(4,679)			(4,679)		48,730		6,705	6,705	1,333	
931142-10-3	WALMART ORD		09/11/2018	VARIOUS	3,634.000	347,108		261,067	358,858	(97,791)			(97,791)		261,067		86,042	86,042	5,517	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		09/11/2018	VARIOUS	34,967.000	2,393,814		2,827,535	2,539,304	288,231			288,231		2,827,535		(433,721)	(433,721)	22,935	
94106L-10-9	WASTE MANAGEMENT ORD		09/11/2018	ISI GROUP INC.	955.000	88,174		69,333	82,417	(13,084)			(13,084)		69,333		18,841	18,841	1,332	
941848-10-3	WATERS ORD		09/04/2018	CREDIT SUISSE SECURITIES (USA)	291.000	54,780		48,348	56,218	(7,870)			(7,870)		48,348		6,432	6,432		
949746-10-1	WELLS FARGO ORD		09/11/2018	ISI GROUP INC.	11,168.000	640,700		618,537	677,560	(59,023)			(59,023)		618,537		22,163	22,163	13,513	
950400-10-4	WELLTOWER ORD		09/11/2018	VARIOUS	900.000	53,603		64,044	57,393	6,651			6,651		64,044		(10,441)	(10,441)	1,373	
958102-10-5	WESTERN DIGITAL ORD		09/04/2018	VARIOUS	775.000	54,514		64,486	61,636	2,850			2,850		64,486		(9,972)	(9,972)	775	
96145D-10-5	WESTROCK ORD		09/11/2018	ISI GROUP INC.	906.000	50,074		48,787	57,268	(8,481)			(8,481)		48,787		1,287	1,287	1,169	
962166-10-4	WEYERHAEUSER REIT		09/11/2018	VARIOUS	200,106.000	6,843,123		4,847,018	7,055,738	(2,208,720)			(2,208,720)		4,847,018		1,996,105	1,996,105	64,634	
963320-10-6	WHIRLPOOL ORD		09/04/2018	CREDIT SUISSE SECURITIES (USA)	238.000	29,509		41,081	40,136	945			945		41,081		(11,572)	(11,572)	809	
969457-10-0	WILLIAMS ORD		10/09/2018	VARIOUS	137,710.190	3,952,755		4,372,936	68,816	(1,937)			(1,937)		4,372,936		(420,181)	(420,181)	21,863	
98310W-10-8	WYNDHAM DESTINATIONS ORD		06/01/2018	Unknown	508.000	57,211		57,211	58,862	(1,651)			(1,651)		57,211				335	
983134-10-7	WYNN RESORTS ORD		09/04/2018	VARIOUS	211.000	30,629		33,486	35,572	(2,087)			(2,087)		33,486		(2,857)	(2,857)	406	
98389B-10-0	XCEL ENERGY ORD		09/11/2018	ISI GROUP INC.	1,094.000	53,288		48,585	52,632	(4,048)			(4,048)		48,585		4,704	4,704	831	
983919-10-1	XILINX ORD		09/11/2018	VARIOUS	756.000	56,291		44,772	50,970	(6,198)			(6,198)		44,772		11,520	11,520	722	
988498-10-1	YUM BRANDS ORD		09/11/2018	ISI GROUP INC.	830.000	73,222		52,755	67,736	(14,982)			(14,982)		52,755		20,467	20,467	896	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		09/11/2018	ISI GROUP INC.	492.000	60,643		59,709	59,370	339			339		59,709		934	934	236	
98978V-10-3	ZOETIS CL A ORD		09/11/2018	ISI GROUP INC.	1,165.000	102,787		61,955	83,927	(21,972)			(21,972)		61,955		40,832	40,832	440	
D4960A-10-3	LEG IMMOBILIEN N ORD	B	03/08/2018	CITIBANK, FRANKFURT	9,662.000	1,027,346		743,075	1,105,567	(283,808)			(283,808)	(78,684)	743,075	124,815	159,456	284,272		
G0177J-10-8	ALLERGAN ORD	C	09/11/2018	VARIOUS	840.000	156,322		199,660	137,466	62,194			62,194		199,660		(43,337)	(43,337)	1,639	
G0408V-10-2	AON CL A ORD	C	09/11/2018	ISI GROUP INC.	631.000	95,286		75,161	84,554	(9,393)			(9,393)		75,161		20,125	20,125	732	
G1151C-10-1	ACCENTURE CL A ORD	C	09/11/2018	VARIOUS	30,288.000	4,834,955		2,404,280	4,636,790	(2,232,510)			(2,232,510)		2,404,280		2,430,675	2,430,675	35,502	
G1858L-10-7	CAIRN HOMES ORD	B	03/08/2018	VARIOUS	344,214.000	760,226		482,879	808,064	(267,848)			(267,848)	(57,337)	482,879	90,344	187,004	277,348		
G29183-10-3	EATON ORD	C	09/11/2018	ISI GROUP INC.	1,111.000	94,489		82,403	87,780	(5,377)			(5,377)		82,403		12,086	12,086	2,200	
G40432-11-7	GRAINGER REIT	B	03/08/2018	VARIOUS	552,688.000	2,071,700		1,990,828	2,164,443	(99,727)			(99,727)	(73,888)	1,990,828	118,395	(37,523)	80,872		
G42089-11-3	DIAGEO ORD	B	10/04/2018	VARIOUS	110,899.000	3,909,551		3,226,964	4,088,007	(1,124,935)			(1,124,935)	264,095	3,226,964	(351,629)	1,024,247	672,618	58,847	
G47567-10-5	IHS MARKIT ORD	D	01/26/2018	Merril Lynch Pierce Fenner Smith	1,245.000	60,593		56,892	56,212	681			681		56,892		3,700	3,700		
G47791-10-1	INGERSOLL RAND ORD	C	09/11/2018	ISI GROUP INC.	650.000	66,312		52,800	57,980	(5,181)			(5,181)		52,800		13,513	13,513	930	
G491BT-10-8	INVESCO ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	1,468.000	41,515		47,375	53,641	(6,265)			(6,265)		47,375		(5,861)	(5,861)	866	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	D	09/11/2018	ISI GROUP INC.	2,535.000	95,289		104,391	96,609	7,782			7,782		104,391		(9,102)	(9,102)	1,318	
G5960L-10-3	MEDTRONIC ORD	C	09/11/2018	VARIOUS	46,194.000	4,049,193		2,510,973	3,730,166	(1,219,192)			(1,219,192)		2,510,973		1,538,220	1,538,220	31,934	

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
G6095L-10-9	APTIV ORD	D	09/11/2018	ISI GROUP INC.	743.000	63,117		50,686	63,029	(12,343)			(12,343)		50,686		12,431	12,431	490	
G6518L-10-8	NIELSEN HOLDINGS ORD	C	09/11/2018	VARIOUS	1,093.000	30,619		45,587	39,785	5,801			5,801		45,587		(14,968)	(14,968)	869	
G7945M-10-7	SEAGATE TECHNOLOGY ORD	C	09/11/2018	ISI GROUP INC.	688.000	33,691		31,173	28,786	2,387			2,387		31,173		2,518	2,518	867	
G7S00T-10-4	PENTAIR ORD	C	04/30/2018	VARIOUS	770.000	51,193		51,008	54,377	(3,369)			(3,369)		51,008		185	185	489	
G87110-10-5	TECHNIPFMC ORD	D	09/11/2018	ISI GROUP INC.	1,501.000	44,189		46,990	46,996	(6)			(6)		46,990		(2,801)	(2,801)	585	
G96629-10-3	WILLIS TOWERS WATSON ORD	D	09/11/2018	ISI GROUP INC.	325.000	48,200		42,231	48,974	(6,744)			(6,744)		42,231		5,970	5,970	390	
G97822-10-3	PERRIGO ORD	C	09/11/2018	ISI GROUP INC.	394.000	29,483		26,327	34,345	(8,018)			(8,018)		26,327		3,156	3,156	225	
H1467J-10-4	CHUBB ORD	D	09/11/2018	VARIOUS	33,433.000	4,508,325		3,419,608	4,830,327	(1,465,207)			(1,465,207)		3,419,608		1,088,717	1,088,717	33,778	
H84989-10-4	TE CONNECTIVITY ORD	C	09/11/2018	ISI GROUP INC.	883.000	80,246		65,059	83,929	(18,870)			(18,870)		65,059		15,187	15,187	1,130	
J11151-10-7	DAITO TR CONST ORD	B	02/14/2018	VARIOUS	4,035.000	721,556		629,361	822,939	(217,016)			(217,016)	23,437	629,361	(8,648)	100,843	92,195		
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	09/11/2018	ISI GROUP INC.	824.000	87,780		73,517	90,904	(17,387)			(17,387)		73,517		14,263	14,263	2,472	
N59465-10-9	MYLAN ORD		09/11/2018	VARIOUS	1,488.000	55,181		57,581	62,957	(5,376)			(5,376)		57,581		(2,399)	(2,399)		
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	444.000	47,370		44,993	52,960	(7,968)			(7,968)		44,993		2,377	2,377	266	
W2R68N-13-4	HEMBLA ORD	B	03/06/2018	Unknown	32,064.000	380,406		380,406	478,757	(100,663)			(100,663)	2,311	380,406					
464287-59-8	ISHARES:RUSS 1000 VL ETF		09/04/2018	CREDIT SUISSE SECURITIES (USA)	1,222,780.000	155,772,209		127,392,600	152,040,465	(24,647,868)			(24,647,868)		127,392,600		28,379,609	28,379,609	1,707,478	
78462F-10-3	SPDR S&P 500 ETF		08/24/2018	CREDIT SUISSE SECURITIES (USA)	13,133.000	3,775,251		2,604,288	3,504,672	(900,384)			(900,384)		2,604,288		1,170,963	1,170,963	30,762	
922908-36-3	VANGUARD 500 INDEX ETF		08/30/2018	CREDIT SUISSE SECURITIES (USA)	1,032,470.000	272,831,159		198,145,619	253,254,566	(55,108,948)			(55,108,948)		198,145,619		74,689,745	74,689,745	2,313,765	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						754,694,678	XXX	567,119,864	722,046,379	(163,291,766)			(163,291,766)	213,925	567,107,060	(441,833)	188,023,687	187,581,854	6,743,011	XXX
723682-10-0	PIONEER FUND A	C	12/14/2018	VARIOUS	941.497	27,820		32,367	26,796	5,273			5,273		32,367		(4,546)	(4,546)	367	
72375Q-10-8	PIONEER MID CAP VAL A	C	11/30/2018	VARIOUS	227.520	5,517		5,464	5,703	(276)			(276)		5,464		53	53	36	
72387W-40-8	PIONEER SEL MC GR A	C	12/14/2018	VARIOUS	836.499	36,861		24,271	34,699	(10,811)			(10,811)		24,271		12,590	12,590	383	
724010-10-3	PIONEER CORE EQTY A	C	11/30/2018	VARIOUS	211.010	4,421		3,298	4,282	(1,036)			(1,036)		3,298		1,123	1,123	52	
9299999. Subtotal - Common Stocks - Mutual Funds						74,619	XXX	65,400	71,481	(6,850)			(6,850)		65,400		9,220	9,220	837	XXX
9799997. Total - Common Stocks - Part 4						754,769,297	XXX	567,185,264	722,117,860	(163,298,616)			(163,298,616)	213,925	567,172,460	(441,833)	188,032,907	187,591,073	6,743,849	XXX
9799998. Total - Common Stocks - Part 5						196,997,265	XXX	194,125,449							194,125,695	15,962	2,855,609	2,871,571	1,036,056	XXX
9799999. Total - Common Stocks						951,766,563	XXX	761,310,713	722,117,860	(163,298,616)			(163,298,616)	213,925	761,298,155	(425,871)	190,888,515	190,462,644	7,779,904	XXX
9899999. Total - Preferred and Common Stocks						951,766,563	XXX	761,310,713	722,117,860	(163,298,616)			(163,298,616)	213,925	761,298,155	(425,871)	190,888,515	190,462,644	7,779,904	XXX
9999999 - Totals						7,027,385,942	XXX	6,773,884,275	4,318,356,469	(163,298,357)	(2,199,063)	6,917,590	(172,415,010)	4,345,258	6,712,442,227	(5,428,235)	310,512,749	305,084,514	175,734,274	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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-ES-3	UNITED STATES TREASURY		09/18/2018	VARIOUS	09/18/2018	VARIOUS	16,200,000	20,393,571	20,318,865	20,384,046		(9,526)		(9,526)			(65,181)	(65,181)	418,451	399,701
912810-FG-8	UNITED STATES TREASURY		09/12/2018	RBC CAPITAL MARKETS, LLC	09/18/2018	MORGAN STANLEY CO	4,570,000	5,502,744	5,456,847	5,501,493		(1,251)		(1,251)			(44,646)	(44,646)	22,819	18,907
912810-FP-8	UNITED STATES TREASURY		09/12/2018	MORGAN STANLEY CO	12/20/2018	MORGAN STANLEY CO	5,425,000	6,767,899	6,834,864	6,685,198		(23,092)	59,610	(82,701)			149,666	149,666	101,424	22,979
912810-FT-0	UNITED STATES TREASURY		09/12/2018	MERRILL LYNCH PIERCE FENNER	09/18/2018	NOMURA SECURITIES/FIXED INCOME	2,700,000	3,248,754	3,206,239	3,248,362		(392)		(392)			(42,122)	(42,122)	11,556	9,575
912810-QC-5	UNITED STATES TREASURY		09/13/2018	VARIOUS	09/21/2018	VARIOUS	32,000,000	39,119,707	38,682,704	39,115,704		(4,003)		(4,003)			(433,000)	(433,000)	137,140	113,478
912810-QE-1	UNITED STATES TREASURY		09/13/2018	DIRECT	10/26/2018	MORGAN STANLEY CO	46,100,000	57,349,481	55,603,780	56,668,962		(55,909)	651,979	(707,888)			(1,065,182)	(1,065,182)	337,449	168,021
912810-QK-7	UNITED STATES TREASURY		09/13/2018	VARIOUS	09/24/2018	VARIOUS	53,100,000	59,858,305	59,001,479	59,853,471		(4,834)		(4,834)			(851,991)	(851,991)	208,292	162,150
912810-QN-1	UNITED STATES TREASURY		09/13/2018	DIRECT	10/26/2018	VARIOUS	59,200,000	75,172,438	72,655,400	74,134,877		(42,903)	994,658	(1,037,561)			(1,479,477)	(1,479,477)	474,639	221,598
912810-QT-8	UNITED STATES TREASURY		09/13/2018	DIRECT	10/12/2018	VARIOUS	59,200,000	59,546,875	57,193,650	58,613,326		651	934,201	(933,550)			(1,419,675)	(1,419,675)	744,620	608,288
912810-QU-5	UNITED STATES TREASURY		09/13/2018	VARIOUS	10/10/2018	VARIOUS	46,200,000	46,462,582	45,492,565	46,289,648		(135)	172,799	(172,934)			(797,082)	(797,082)	169,124	113,774
912810-QX-9	UNITED STATES TREASURY		09/13/2018	DIRECT	10/03/2018	VARIOUS	39,900,000	37,548,082	37,205,313	37,475,528		1,356	73,910	(72,554)			(270,215)	(270,215)	107,982	86,468
912810-RB-6	UNITED STATES TREASURY		09/13/2018	DIRECT	10/10/2018	VARIOUS	5,800,000	5,572,305	5,301,836	5,483,524		602	89,382	(88,781)			(181,688)	(181,688)	67,516	54,828
912810-RD-2	UNITED STATES TREASURY		09/13/2018	DIRECT	09/26/2018	Barclays Capital	5,800,000	6,452,613	6,336,250	6,452,000		(613)		(613)			(115,750)	(115,750)	79,789	71,515
912810-RE-0	UNITED STATES TREASURY		09/13/2018	DIRECT	10/16/2018	VARIOUS	51,000,000	55,666,699	54,334,874	55,386,919		(5,053)	274,727	(279,780)			(1,052,045)	(1,052,045)	229,025	145,690
912810-RJ-9	UNITED STATES TREASURY		09/13/2018	VARIOUS	10/04/2018	VARIOUS	56,000,000	54,962,090	53,548,643	54,543,081		1,733	420,742	(419,009)			(994,438)	(994,438)	631,590	552,391
912810-RS-9	UNITED STATES TREASURY		09/13/2018	DIRECT	10/30/2018	VARIOUS	30,500,000	27,063,389	26,395,351	26,950,644		2,947	115,692	(112,745)			(555,293)	(555,293)	276,929	250,713
912810-RV-2	UNITED STATES TREASURY		09/13/2018	DIRECT	10/30/2018	VARIOUS	54,300,000	53,259,603	52,005,244	53,058,582		1,366	202,517	(201,151)			(1,053,338)	(1,053,338)	199,826	128,372
912810-SD-1	UNITED STATES TREASURY		09/13/2018	VARIOUS	10/12/2018	VARIOUS	145,800,000	142,830,442	139,488,741	142,007,889		3,417	825,970	(822,553)			(2,519,148)	(2,519,148)	551,083	344,690
912828-2Y-5	UNITED STATES TREASURY		09/13/2018	VARIOUS	10/30/2018	VARIOUS	25,250,000	24,172,715	24,081,354	24,178,090		5,375		5,375			(96,736)	(96,736)	260,720	243,359
912828-3F-5	UNITED STATES TREASURY		02/06/2018	JP MORGAN CHASE INTL	05/17/2018	VARIOUS	71,800,000	69,482,159	67,815,703	69,153,305		35,975	364,827	(328,852)			(1,337,602)	(1,337,602)	572,162	293,010
912828-3J-7	UNITED STATES TREASURY		09/14/2018	NOMURA SECURITIES/FIXED INCOME	11/30/2018	CITIGROUP GLOBAL MARKETS, INC	(2,000,000)	(1,908,351)	(1,906,649)	(1,908,351)							1,703	1,703		
912828-3P-3	UNITED STATES TREASURY		02/21/2018	JP MORGAN CHASE INTL	07/10/2018	VARIOUS	59,800,000	58,589,569	57,849,709	58,613,507		23,938		23,938			(763,798)	(763,798)	285,296	94,873
912828-3V-0	UNITED STATES TREASURY		02/22/2018	JP MORGAN CHASE INTL	04/05/2018	VARIOUS	50,500,000	49,725,792	49,679,115	49,735,423		9,630		9,630			(56,308)	(56,308)	157,928	30,773
912828-3W-8	UNITED STATES TREASURY		07/10/2018	VARIOUS	10/05/2018	VARIOUS	185,850,000	183,792,090	184,049,034	183,818,824		26,734		26,734			230,210	230,210	1,205,074	523,172
912828-3Z-1	UNITED STATES TREASURY		03/21/2018	JP MORGAN CHASE INTL	04/26/2018	VARIOUS	92,175,000	91,814,224	92,145,038	91,817,099		2,875		2,875			327,938	327,938	248,146	102,176
912828-4F-4	UNITED STATES TREASURY		04/24/2018	VARIOUS	12/13/2018	VARIOUS	38,200,000	37,742,421	37,634,179	37,749,743		7,323		7,323			(115,564)	(115,564)	148,839	41,408
912828-4M-9	UNITED STATES TREASURY		05/23/2018	VARIOUS	09/17/2018	VARIOUS	55,325,000	55,041,521	55,220,991	55,045,967		4,446		4,446			175,024	175,024	216,674	51,102
912828-4N-7	UNITED STATES TREASURY		12/01/2018	VARIOUS	12/20/2018	VARIOUS	169,150,000	168,391,603	168,628,893	168,352,308		16,229	55,524	(39,295)			276,585	276,585	1,004,468	468,324
912828-4R-8	UNITED STATES TREASURY		07/02/2018	VARIOUS	09/17/2018	VARIOUS	31,475,000	31,462,023	31,530,039	31,462,930		906		906			67,109	67,109	231,410	40,511
912828-4V-9	UNITED STATES TREASURY		11/14/2018	VARIOUS	12/20/2018	VARIOUS	252,550,000	249,492,202	249,991,652	249,440,944		24,787	76,045	(51,258)			550,709	550,709	1,377,215	907,512
912828-4X-5	UNITED STATES TREASURY		09/12/2018	Barclays Capital	12/12/2018	VARIOUS	8,000,000	7,960,313	7,959,898	7,960,889		577		577			(991)	(991)	24,309	7,901
912828-4Z-0	UNITED STATES TREASURY		10/01/2018	VARIOUS	12/13/2018	VARIOUS	74,600,000	73,866,076	73,281,141	73,811,261		5,304	60,118	(54,814)			(530,120)	(530,120)	180,900	70,361
912828-5C-0	UNITED STATES TREASURY		11/14/2018	VARIOUS	12/18/2018	VARIOUS	105,050,000	104,694,119	105,128,584	104,698,524		4,405		4,405			430,060	430,060	438,853	189,981
912828-5F-3	UNITED STATES TREASURY		11/14/2018	NOMURA SECURITIES/FIXED INCOME	12/12/2018	NOMURA SECURITIES/FIXED INCOME	7,000,000	6,985,531	7,005,973	6,985,775		243		243			20,199	20,199	26,933	17,139
912828-5J-5	UNITED STATES TREASURY		11/16/2018	Barclays Capital	12/11/2018	NATWEST SECURITIES	600,000	600,727	607,852	600,721		(5)		(5)			7,130	7,130	2,088	945
912828-5M-8	UNITED STATES TREASURY		12/06/2018	VARIOUS	12/20/2018	MERRILL LYNCH PIERCE FENNER	16,175,000	16,539,456	16,623,521	16,538,250		(1,206)		(1,206)			85,271	85,271	49,355	29,737
912828-5N-6	UNITED STATES TREASURY		12/06/2018	VARIOUS	12/21/2018	VARIOUS	15,575,000	15,673,885	15,704,422	15,673,371		(514)		(514)			31,051	31,051	26,215	8,566
912828-J4-3	UNITED STATES TREASURY		09/12/2018	MORGAN STANLEY CO	09/13/2018	CITIGROUP GLOBAL MARKETS, INC	15,640,000	15,086,491	15,080,329	15,086,914		423		423			(6,585)	(6,585)	10,585	9,829
912828-ND-8	UNITED STATES TREASURY		09/12/2018	BARCLAYS CAPITAL INC FIXED INC	09/14/2018	NOMURA SECURITIES/FIXED INCOME	16,910,000	17,124,678	17,110,750	17,123,335		(1,343)		(1,343)			(12,586)	(12,586)	201,036	194,603
912828-QN-3	UNITED STATES TREASURY		09/12/2018	RBC CAPITAL MARKETS, LLC	09/14/2018	BMO CAPITAL MARKETS CORP	19,000,000	19,161,797	19,141,694	19,161,189		(608)		(608)			(19,495)	(19,495)	201,681	195,228
912828-X8-8	UNITED STATES TREASURY		09/12/2018	MORGAN STANLEY CO	10/10/2018	VARIOUS	8,900,000	8,518,273	8,363,410	8,458,687		2,934	62,600	(59,666)			(95,277)	(95,277)	84,164	69,501
912828-XZ-8	UNITED STATES TREASURY		07/27/2018	VARIOUS	09/17/2018	VARIOUS	114,415,000	113,674,320	113,636,240	113,682,737		8,418		8,418			(46,497)	(46,497)	403,618	157,541
912828-Y7-9	UNITED STATES TREASURY		08/28/2018	VARIOUS	11/16/2018	VARIOUS	60,310,000	60,332,972	60,078,595	60,333,087		115		115			(254,493)	(254,493)	219,523	49,248
0599999. Subtotal - Bonds - U.S. Governments							2,206,045,000	2,234,794,183	2,215,504,114	2,229,427,783		41,321	5,435,301	(5,393,980)			(13,923,669)	(13,923,669)	12,346,446	7,269,936
002824-BF-6	ABBOTT LABORATORIES		09/06/2018	VARIOUS	10/01/2018	VARIOUS	7,652,000	7,638,206	7,752,923	7,638,617		411		411			13,383	13,383	152,215	70,333
12508E-AG-6	CDK GLOBAL INC		06/04/2018	JP MORGAN SECURITIES INC.	07/25/2018	BARCLAYS CAPITAL INC FIXED INC	155,000	155,000	159,604	155,000							4,604	4,604	961	
12652A-AA-1	CRC ESCROW ISSUER LLC		03/01/2018	VARIOUS	07/25/2018	MARKETAXESS CORPORATION	375,000	364,259	360,041	364,775		516		516			(4,733)	(4,733)	15,313	6,913
14312L-AN-7	CGMS 162R A2R - CDO	C	11/01/2018	CITIGROUP GLOBAL MARKETS, INC	11/01/2018	CITIGROUP GLOBAL MARKETS, INC	9,500,000	9,500,000	9,500,000	9,500,000										

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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
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP		01/16/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON	07/09/2018	PERSHING LLC	1,004,000	1,000,285	961,320	1,000,587		302		302			(39,268)	(39,268)	15,374	
26963P-AA-2	EAGLE INTERMEDIATE GLOBAL HOLDING BV	C	04/20/2018	JP MORGAN SECURITIES INC.	09/20/2018	JP MORGAN CHASE BANK/HSBCSI	420,000	420,000	411,600	420,000							(8,400)	(8,400)	12,250	
29279V-AA-2	ENERGIZER GAMMA ACQUISITION INC		06/29/2018	VARIOUS	12/03/2018	VARIOUS	360,000	366,569	343,038	366,316		(252)		(252)			(23,279)	(23,279)	9,199	
35905A-AA-7	FRONTDOOR INC		08/14/2018	JP MORGAN SECS INC., - FIXED INCOME	08/14/2018	JP MORGAN CHASE BANK/HSBCSI	595,000	595,000	603,925	595,000							8,925	8,925	112	112
361841-AK-5	GLP CAPITAL LP		05/07/2018	WELLS FARGO SECURITIES	10/31/2018	BNY/SUNTRUST CAPITAL MARKETS	1,000,000	1,000,000	1,017,500	1,000,000							17,500	17,500	25,715	
559665-AA-2	MAGNOLIA OIL & GAS OPERATING LLC		07/17/2018	CITIGROUP GLOBAL MARKETS INC.	07/17/2018	CITIGROUP GLOBAL MARKETS INC.	225,000	225,000	226,350	225,000							1,350	1,350		
58013M-ER-1	MCDONALDS CORP		09/17/2018	BNP PARIBAS SECURITIES BOND	12/13/2018	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS	7,000,000	6,129,760	5,886,370	6,134,674		4,914		4,914			(248,304)	(248,304)	157,184	97,271
65441V-AA-9	NINE ENERGY SERVICE INC		10/18/2018	JP MORGAN CHASE BANK/HSBCSI	10/19/2018	JP MORGAN SECS INC., - FIXED INCOME	900,000	900,000	918,000	900,000							18,000	18,000		
702150-AD-5	PARTY CITY HOLDINGS INC		07/26/2018	GOLDMAN	07/26/2018	GOLDMAN	445,000	445,000	449,450	445,000							4,450	4,450		
76119L-AA-9	RESIDEO FUNDING INC		10/04/2018	GOLDMAN	10/04/2018	Stifel Nicolaus & Co.	360,000	360,000	362,250	360,000							2,250	2,250		
78249L-AB-6	RUSSELL INVESTMENTS		11/01/2018	Not Available	11/01/2018	Barclays Capital	997,455	990,500	995,568	990,797		297		297			4,771	4,771	24,870	
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC		04/26/2018	MUFG SECURITIES AMERICAS INC.	12/10/2018	MUFG SECURITIES AMERICAS INC.	7,800,000	7,800,000	7,644,936	7,800,000							(155,064)	(155,064)	204,233	
79970Y-AE-5	SANCHEZ ENERGY CORP		02/14/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON	02/14/2018	MERRILL LYNCH CANADA INC	500,000	494,865	496,875	494,865							2,010	2,010		
85571B-AL-9	STARWOOD PROPERTY TRUST INC		03/12/2018	VARIOUS	10/24/2018	MERRILL LYNCH PIERCE FENNER	105,000	99,468	100,275	99,919		451		451			356	356	4,461	1,057
897051-AA-6	TRONOX INC		06/20/2018	MARKETAXESS CORPORATION	08/01/2018	GOLDMAN	5,000	5,013	4,981	5,013							(31)	(31)	106	69
90480T-AD-8	Covia Holdings Corporation (fka Unimin C	C	09/01/2018	Unknown	09/20/2018	Barclays Capital	1,000,000	1,000,000	950,369	1,000,000							(49,631)	(49,631)		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							40,398,455	39,488,924	39,145,373	39,495,564		6,640		6,640			(451,113)	(451,113)	621,990	175,754
78466D-BD-5	SS&C TECHNOLOGIES		11/01/2018	Not Available	12/01/2018	VARIOUS	368,532	367,602	367,798	367,678		77		77			120	120	12,464	
8299999. Subtotal - Bonds - Bank Loans							368,532	367,602	367,798	367,678		77		77			120	120	12,464	
8399998. Total - Bonds							2,246,811,988	2,274,650,708	2,255,017,285	2,269,291,025		48,037	5,435,301	(5,387,264)			(14,374,662)	(14,374,662)	12,980,900	7,445,690
8999998. Total - Preferred Stocks																				
000000-00-0	LIBERTY TIRE RECYCLING LLC		05/20/2016	Various	11/01/2018	Adjustment	0.000			246							(246)	(246)		
00130H-10-5	AES ORD		06/29/2018	JP MORGAN SECURITIES LLC	09/11/2018	ISI GROUP INC.	7,769.000	104,260	101,540	104,260							(2,720)	(2,720)	1,010	
00206R-10-2	AT&T ORD		12/01/2018	Unknown	12/01/2018	ISI GROUP INC.	2,853.882	98,504	93,207	98,504							(5,297)	(5,297)	1,427	
00724F-10-1	ADOBE ORD		03/28/2018	JP MORGAN SECURITIES INC.	09/11/2018	ISI GROUP INC.	126.000	28,844	33,640	28,844							4,796	4,796		
00751Y-10-6	ADVANCE AUTO PARTS ORD		06/29/2018	VARIOUS	09/11/2018	ISI GROUP INC.	434.000	56,952	72,577	56,952							15,625	15,625	6	
007903-10-7	ADVANCED MICRO DEVICES ORD		09/04/2018	VARIOUS	09/11/2018	ISI GROUP INC.	9,559.000	191,416	287,627	191,416							96,210	96,210		
00846U-10-1	AGILENT TECHNOLOGIES ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	167.000	10,822	11,291	10,822							469	469		
00971T-10-1	AKAMAI TECHNOLOGIES ORD		03/28/2018	VARIOUS	09/11/2018	ISI GROUP INC.	962.000	67,329	73,967	67,329							6,638	6,638		
016255-10-1	ALIGN TECHNOLOGY ORD		06/29/2018	JP MORGAN SECURITIES LLC	09/11/2018	ISI GROUP INC.	138.000	47,217	52,824	47,217							5,608	5,608		
023135-10-6	AMAZON COM ORD		03/28/2018	VARIOUS	09/11/2018	ISI GROUP INC.	51.000	76,338	101,343	76,338							25,005	25,005		
023608-10-2	AMEREN ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	191.000	10,648	12,480	10,648							1,832	1,832	262	
025816-10-9	AMERICAN EXPRESS ORD		04/24/2018	VARIOUS	05/18/2018	VARIOUS	5,878.000	577,233	558,031	577,233							(19,202)	(19,202)	2,034	
03027X-10-0	AMERICAN TOWER REIT		05/18/2018	VARIOUS	08/22/2018	VARIOUS	7,465.000	1,048,815	1,052,945	1,048,815							4,129	4,129	5,391	
030420-10-3	AMERICAN WATER WORKS ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	95.000	7,957	8,413	7,957							456	456	126	
031162-10-0	AMGEN ORD		05/23/2018	VARIOUS	08/22/2018	VARIOUS	567.000	99,855	111,027	99,855							11,172	11,172	276	
032511-10-7	ANADARKO PETROLEUM ORD		03/28/2018	JP MORGAN SECURITIES INC.	09/11/2018	VARIOUS	659.000	41,253	41,601	41,253							347	347	262	
03349M-10-5	ANDEAVOR ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	536.000	77,184	83,041	77,184							5,857	5,857	632	
037411-10-5	APACHE ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	241.000	10,859	10,623	10,859							(236)	(236)		
03755L-10-4	APERGY ORD		05/09/2018	Unknown	05/24/2018	VARIOUS	288.500	9,573	13,129	9,573							3,556	3,556		
037833-10-0	APPLE ORD		09/04/2018	CITIGROUP GLOBAL MARKETS, INC	09/11/2018	ISI GROUP INC.	212.000	48,414	47,453	48,414							(961)	(961)		
03965L-10-0	ARCONIC ORD		09/04/2018	CITIGROUP GLOBAL MARKETS, INC	09/11/2018	ISI GROUP INC.	2,805.000	61,991	62,298	61,991							308	308		
04621X-10-8	ASSURANT ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	564.000	60,641	57,183	60,641							(3,458)	(3,458)	316	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		04/24/2018	VARIOUS	05/17/2018	VARIOUS	921.000	107,432	109,205	107,432							1,773	1,773	566	

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
053611-10-9	AVERY DENNISON ORD		01/26/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	251.000	30,138	26,503	30,138							(3,635)	(3,635)	374	
05722G-10-0	BAKER HUGHES CL A ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	1,642.000	56,879	53,496	56,879							(3,383)	(3,383)	591	
058498-10-6	BALL ORD		01/26/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	284.000	11,033	12,149	11,033							1,116	1,116	85	
060505-10-4	BANK OF AMERICA ORD		02/20/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	3,066.000	98,787	94,554	98,787							(4,232)	(4,232)	1,196	
086516-10-1	BEST BUY ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	150.000	11,289	11,634	11,289							345	345		
09062X-10-3	BIOGEN ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	283.000	105,517	95,565	105,517							(9,952)	(9,952)		
09247X-10-1	BLACKROCK ORD		08/07/2018	VARIOUS	08/22/2018	JEFFERIES	343.000	171,585	163,484	171,585							(8,101)	(8,101)	282	
093671-10-5	H&R BLOCK ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	1,110.000	29,626	28,294	29,626							(1,332)	(1,332)	555	
097023-10-5	BOEING ORD		02/20/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	54.000	19,249	18,643	19,249							(607)	(607)	185	
101121-10-1	BOSTON PROPERTIES REIT ORD		01/26/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	94.000	11,586	12,023	11,586							438	438	150	
115637-20-9	BROWN FORMAN CL B ORD		02/20/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	432.000	29,730	27,421	29,730							(2,309)	(2,309)	796	
12504L-10-9	CBRE GROUP CL A ORD		02/20/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	488.000	21,931	22,760	21,931							829	829		
125896-10-0	CMS ENERGY ORD		01/26/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	226.000	10,005	11,397	10,005							1,392	1,392	242	
126408-10-3	CSX ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	531.000	36,724	39,347	36,724							2,623	2,623	117	
12650T-10-4	CSRA INC.		02/20/2018	Merrill Lynch Pierce Fenner Smith	03/28/2018	CORPORATE REORGANIZATIONS	1,529.000	61,970	63,071	61,970							1,101	1,101	158	
126650-10-0	CVS HEALTH ORD		02/01/2018	VARIOUS	02/07/2018	VARIOUS	3,731.000	301,499	282,490	301,499							(19,009)	(19,009)		
136375-10-2	CANADIAN NATIONAL RAILWAY ORD		03/19/2018	Unknown	04/18/2018	VARIOUS	14,986.000	1,158,133	1,149,475	1,158,133						14,949	(23,607)	(8,658)	2,064	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		01/26/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	98.000	10,316	9,665	10,316							(652)	(652)	118	
14149Y-10-8	CARDINAL HEALTH ORD		04/24/2018	VARIOUS	05/18/2018	VARIOUS	6,576.000	487,227	420,017	487,227							(67,209)	(67,209)	3,004	
15135B-10-1	CENTENE ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	250.000	32,503	36,070	32,503							3,567	3,567		
15189T-10-7	CENTERPOINT ENERGY ORD		01/26/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	314.000	8,839	9,027	8,839							188	188	261	
156700-10-6	CENTURYLINK ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	1,919.000	35,559	43,177	35,559							7,618	7,618	2,073	
166764-10-0	CHEVRON ORD		01/26/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	52.000	6,833	5,980	6,833							(852)	(852)	175	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		05/24/2018	VARIOUS	09/11/2018	ISI GROUP INC.	210.000	87,433	102,525	87,433							15,092	15,092		
17275R-10-2	CISCO SYSTEMS ORD		02/20/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	937.000	41,312	44,057	41,312							2,745	2,745	618	
191216-10-0	COCA-COLA ORD		08/07/2018	VARIOUS	08/22/2018	VARIOUS	18,261.000	819,643	819,773	819,643							130	130	3,752	
194162-10-3	COLGATE PALMOLIVE ORD		08/07/2018	VARIOUS	08/22/2018	VARIOUS	8,844.000	605,492	605,678	605,492							185	185	1,176	
20030N-10-1	COMCAST CL A ORD		01/26/2018	Merrill Lynch Pierce Fenner Smith	03/28/2018	JP MORGAN SECURITIES INC.	739.000	31,777	24,778	31,777							(6,999)	(6,999)		
20825C-10-4	CONOCOPHILLIPS ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	1,528.000	99,809	109,189	99,809							9,381	9,381	871	
22160K-10-5	COSTCO WHOLESALE ORD		07/30/2018	VARIOUS	08/22/2018	VARIOUS	2,492.000	472,414	498,589	472,414							26,175	26,175	22	
23331A-10-9	D R HORTON ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	325.000	13,127	13,968	13,127							842	842	41	
233331-10-7	DTE ENERGY ORD		01/26/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	123.000	12,846	13,925	12,846							1,079	1,079	217	
23355L-10-6	DXC TECHNOLOGY ORD		06/01/2018	Unknown	09/11/2018	ISI GROUP INC.	703.000	48,413	63,290	48,413							14,877	14,877	267	
235851-10-2	DANAHER ORD		07/17/2018	VARIOUS	08/22/2018	VARIOUS	14,707.000	1,472,647	1,497,820	1,472,647							25,173	25,173	1,976	
237194-10-5	DARDEN RESTAURANTS ORD		06/29/2018	JP MORGAN SECURITIES LLC	09/11/2018	ISI GROUP INC.	582.000	62,315	69,472	62,315							7,158	7,158	437	
23918K-10-8	DAVITA ORD		02/20/2018	Merrill Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	368.000	27,177	24,490	27,177							(2,687)	(2,687)		
254687-10-6	WALT DISNEY ORD		04/24/2018	Wall Street Access	06/15/2018	INSTINET	29.000	2,906	3,162	2,906							256	256		
25470F-10-4	DISCOVERY SRS A ORD		07/24/2018	VARIOUS	09/11/2018	ISI GROUP INC.	2,270.000	59,092	64,694	59,092							5,602	5,602		
260003-10-8	DOVER ORD		07/24/2018	VARIOUS	09/11/2018	ISI GROUP INC.	770.000	55,360	67,174	55,360							11,814	11,814	641	
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD	C	04/24/2018	VARIOUS	07/10/2018	Unknown	1,451.000	170,027	170,027	170,027									150,925	
26885J-10-3	EQGP HOLDINGS UNT		04/23/2018	COWEN AND COMPANY, LLC	08/08/2018	JP MORGAN CHASE BANK/HSBCSI	20,537.000	505,212	465,116	505,212							(40,096)	(40,096)	11,583	

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
269246-40-1	E TRADE FINANCIAL ORD		05/24/2018	Not Available	09/11/2018	ISI GROUP INC.	964.000	59,477	52,528	59,477							(6,949)	(6,949)		
278865-10-0	ECOLAB ORD		08/07/2018	VARIOUS	09/11/2018	VARIOUS	4,482.000	619,596	669,814	619,596							50,218	50,218	1,290	
29364G-10-3	ENTERGY ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	141.000	10,816	11,912	10,816							1,095	1,095	376	
29414D-10-0	ENVISION HEALTHCARE ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	268.000	9,927	12,172	9,927							2,246	2,246		
294429-10-5	EQUIFAX ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	114.000	14,501	15,370	14,501							870	870	44	
297178-10-5	ESSEX PROPERTY REIT ORD		02/13/2018	VARIOUS	09/11/2018	VARIOUS	8,387.000	1,850,833	1,889,806	1,850,833							38,973	38,973	156	
30040W-10-8	EVERSOURCE ENERGY ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	198.000	12,106	12,525	12,106							420	420	200	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	861.000	63,542	64,996	63,542							1,454	1,454	387	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		06/29/2018	VARIOUS	09/11/2018	ISI GROUP INC.	1,294.000	126,124	116,898	126,124							(9,226)	(9,226)	556	
30231G-10-2	EXXON MOBIL ORD		07/30/2018	GOLDMAN	08/22/2018	JEFFERIES	675.000	55,015	53,881	55,015							(1,135)	(1,135)	596	
30303M-10-2	FACEBOOK CL A ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	169.000	36,281	28,042	36,281							(8,239)	(8,239)		
315616-10-2	F5 NETWORKS ORD		04/24/2018	VARIOUS	09/11/2018	ISI GROUP INC.	414.000	64,774	79,114	64,774							14,340	14,340		
337932-10-7	FIRSTENERGY ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	190.000	5,911	7,214	5,911							1,303	1,303	205	
343412-10-2	FLUOR ORD		02/20/2018	Merril Lynch Pierce Fenner Smith	07/24/2018	VARIOUS	1,006.000	58,207	49,321	58,207							(8,886)	(8,886)	284	
34354P-10-5	FLOWSERVE ORD		09/04/2018	VARIOUS	09/11/2018	ISI GROUP INC.	1,790.000	89,138	94,457	89,138							5,319	5,319	122	
344849-10-4	FOOT LOCKER ORD		07/24/2018	VARIOUS	09/11/2018	ISI GROUP INC.	1,172.000	57,817	57,064	57,817							(753)	(753)	634	
345370-86-0	FORD MOTOR ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	997.000	12,024	9,272	12,024							(2,752)	(2,752)	578	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	251.000	13,898	13,910	13,898							12	12	50	
366651-10-7	GARTNER ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	71.000	9,954	11,006	9,954							1,052	1,052		
369550-10-8	GENERAL DYNAMICS ORD		08/02/2018	VARIOUS	08/22/2018	VARIOUS	4,195.000	874,566	859,224	874,566							(15,342)	(15,342)	3,239	
384802-10-4	WW GRAINGER ORD		03/28/2018	VARIOUS	09/11/2018	ISI GROUP INC.	187.000	50,947	67,201	50,947							16,254	16,254	509	
40412C-10-1	HCA HEALTHCARE ORD		03/28/2018	JP MORGAN SECURITIES INC.	09/11/2018	ISI GROUP INC.	146.000	14,307	19,238	14,307							4,932	4,932	102	
413875-10-5	HARRIS ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	41.000	5,868	6,614	5,868							746	746	75	
418056-10-7	HASBRO ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	380.000	36,396	38,592	36,396							2,196	2,196	695	
423452-10-1	HELMERICH AND PAYNE ORD		03/28/2018	VARIOUS	09/11/2018	VARIOUS	836.000	55,609	50,556	55,609							(5,053)	(5,053)	725	
427866-10-8	HERSHEY FOODS ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	163.000	15,007	16,989	15,007							1,982	1,982	118	
42809H-10-7	HESS ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	147.000	9,565	9,462	9,565							(103)	(103)		
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		03/28/2018	JP MORGAN SECURITIES INC.	06/29/2018	JP MORGAN SECURITIES LLC	862.000	15,516	12,585	15,516							(2,931)	(2,931)	97	
436440-10-1	HOLOGIC ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	413.000	17,234	15,987	17,234							(1,247)	(1,247)		
438516-10-6	HONEYWELL INTERNATIONAL ORD		05/22/2018	VARIOUS	08/22/2018	VARIOUS	1,021.000	154,056	155,388	154,056							1,333	1,333	104	
440452-10-0	HORMEL FOODS ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	1,883.000	68,183	78,313	68,183							10,130	10,130	353	
444859-10-2	HUMANA ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	72.000	21,165	23,966	21,165							2,801	2,801	36	
448579-10-2	HYATT HOTELS CL A ORD		02/16/2018	INVESTMENT TECHNOLOGY GROUP	03/07/2018	SANFORD C. BERNSTEIN AND CO. LLC	5,955.000	474,200	453,784	474,200							(20,416)	(20,416)		
45168D-10-4	IDEXX LABORATORIES ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	321.000	79,634	77,816	79,634							(1,818)	(1,818)		
452327-10-9	ILLUMINA ORD		09/04/2018	VARIOUS	09/11/2018	ISI GROUP INC.	272.000	88,967	95,827	88,967							6,860	6,860		
458140-10-0	INTEL ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/04/2018	CREDIT SUISSE SECURITIES (USA)	307.000	13,975	14,721	13,975							746	746	276	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	07/24/2018	JEFFERIES & COMPANY, INC.	1,457.000	35,187	31,777	35,187							(3,410)	(3,410)	306	
461202-10-3	INTUIT ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	52.000	8,713	11,752	8,713							3,039	3,039	41	
46187W-10-7	INVITATION HOMES ORD		01/12/2018	INVESTMENT TECHNOLOGY GROUP	03/07/2018	INVESTMENT TECHNOLOGY GROUP	10,859.000	248,392	238,487	248,392							(9,905)	(9,905)	1,194	
478160-10-4	JOHNSON & JOHNSON ORD		05/17/2018	VARIOUS	08/22/2018	VARIOUS	5,662.000	751,932	727,744	751,932							(24,188)	(24,188)	977	
49271V-10-0	KEURIG DR PEPPER ORD	C	07/10/2018	VARIOUS	07/24/2018	Not Available	2,067.000	228,863	50,227	228,863							(178,635)	(178,635)		
49446R-10-9	KIMCO REALTY REIT ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	3,605.000	60,131	62,077	60,131							1,946	1,946		
500255-10-4	KOHL'S ORD		02/20/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	1,071.000	69,786	86,343	69,786							16,557	16,557	1,960	

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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
518439-10-4	ESTEE LAUDER CL A ORD		03/28/2018	JP MORGAN SECURITIES INC.	09/11/2018	ISI GROUP INC.	122.000	18,083	16,855	18,083							(1,228)	(1,228)	93	
532457-10-8	ELI LILLY ORD		09/04/2018	CITIGROUP GLOBAL MARKETS, INC	09/11/2018	ISI GROUP INC.	1,730.000	181,010	182,738	181,010							1,728	1,728		
539830-10-9	LOCKHEED MARTIN ORD		07/30/2018	VARIOUS	08/22/2018	JEFFERIES	564.000	182,292	182,106	182,292							(186)	(186)	826	
55616P-10-4	MACYS ORD		07/24/2018	VARIOUS	09/11/2018	ISI GROUP INC.	1,538.000	48,881	55,952	48,881							7,071	7,071	458	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		09/19/2018	CITIGROUP GLOBAL MARKETS, INC	10/03/2018	CITIGROUP GLOBAL MARKETS, INC	2,724.000	187,349	187,867	187,349							519	519		
565849-10-6	MARATHON OIL ORD		05/24/2018	VARIOUS	09/11/2018	ISI GROUP INC.	1,481.000	30,669	30,405	30,669							(264)	(264)	126	
571748-10-2	MARSH & MCLENNAN ORD		05/25/2018	VARIOUS	08/22/2018	VARIOUS	2,520.000	209,224	212,487	209,224							3,263	3,263	554	
573284-10-6	MARTIN MARIETTA MATERIALS ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	86.000	19,282	16,554	19,282							(2,728)	(2,728)	41	
577081-10-2	MATTEL ORD		02/20/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	707.000	11,998	11,149	11,998							(849)	(849)		
579780-20-6	MCCORMICK ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	517.000	60,582	67,307	60,582							6,725	6,725		
580135-10-1	MCDONALD'S ORD		08/01/2018	VARIOUS	08/22/2018	VARIOUS	5,979.000	951,729	964,969	951,729							13,241	13,241	1,386	
581556-10-3	MCKESSON ORD		04/24/2018	VARIOUS	08/22/2018	JEFFERIES	1,736.000	269,122	225,414	269,122							(43,709)	(43,709)	590	
58933Y-10-5	MERCK & CO ORD		04/24/2018	Wall Street Access	05/17/2018	JP MORGAN SECURITIES LLC	77.000	4,667	4,566	4,667							(101)	(101)		
59156R-10-8	METLIFE ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	234.000	12,662	10,577	12,662							(2,085)	(2,085)	290	
594918-10-4	MICROSOFT ORD		04/24/2018	GOLDMAN	05/17/2018	JP MORGAN SECURITIES LLC	102.000	9,647	9,840	9,647							193	193	43	
595017-10-4	MICROCHIP TECHNOLOGY ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	162.000	15,110	13,481	15,110							(1,628)	(1,628)	59	
595112-10-3	MICRON TECHNOLOGY ORD		03/28/2018	VARIOUS	09/11/2018	ISI GROUP INC.	849.000	41,026	37,007	41,026							(4,019)	(4,019)		
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	116.000	10,976	12,066	10,976							1,090	1,090	214	
61945C-10-3	MOSAIC ORD		06/29/2018	VARIOUS	09/11/2018	ISI GROUP INC.	2,070.000	56,490	64,004	56,490							7,514	7,514	88	
629377-50-8	NRG ENERGY ORD		09/04/2018	VARIOUS	09/11/2018	ISI GROUP INC.	1,774.000	58,981	62,799	58,981							3,817	3,817	48	
631103-10-8	NASDAQ ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	757.000	68,091	70,968	68,091							2,877	2,877	333	
637071-10-1	NATIONAL OILWELL VARCO ORD		09/04/2018	VARIOUS	09/11/2018	ISI GROUP INC.	1,263.000	54,721	56,039	54,721							1,317	1,317	23	
63938C-10-8	NAVIENT ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	06/29/2018	JP MORGAN SECURITIES LLC	597.000	8,065	7,773	8,065							(293)	(293)	96	
640268-10-8	NEKTAR THERAPEUTICS ORD		03/28/2018	JP MORGAN SECURITIES INC.	06/29/2018	JP MORGAN SECURITIES LLC	233.000	24,940	11,375	24,940							(13,565)	(13,565)		
64110D-10-4	NETAPP ORD		04/24/2018	VARIOUS	09/11/2018	ISI GROUP INC.	1,473.000	96,354	125,365	96,354							29,011	29,011	748	
64110L-10-6	NETFLIX ORD		03/28/2018	VARIOUS	09/11/2018	VARIOUS	350.000	101,465	125,069	101,465							23,604	23,604		
654106-10-3	NIKE CL B ORD		04/24/2018	Wall Street Access	05/17/2018	JP MORGAN SECURITIES LLC	161.000	10,817	11,436	10,817							619	619		
655044-10-5	NOBLE ENERGY ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	398.000	13,174	11,677	13,174							(1,497)	(1,497)	127	
655664-10-0	NORDSTROM ORD		09/04/2018	CITIGROUP GLOBAL MARKETS, INC	09/11/2018	ISI GROUP INC.	999.000	64,965	65,583	64,965							619	619		
665859-10-4	NORTHERN TRUST ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	90.000	9,556	9,572	9,556							16	16	76	
666807-10-2	NORTHROP GRUMMAN ORD		05/25/2018	VARIOUS	09/11/2018	VARIOUS	1,744.000	566,594	526,071	566,594							(40,523)	(40,523)	2,835	
69331C-10-8	PG&E ORD		09/04/2018	VARIOUS	09/11/2018	VARIOUS	1,507.000	70,366	68,806	70,366							(1,560)	(1,560)		
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		07/30/2018	VARIOUS	08/22/2018	JEFFERIES	1,785.000	261,441	258,201	261,441							(3,240)	(3,240)	764	
69351T-10-6	PPL ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	03/28/2018	JP MORGAN SECURITIES INC.	245.000	7,842	6,723	7,842							(1,120)	(1,120)	100	
693656-10-0	PVH ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	09/04/2018	CREDIT SUISSE SECURITIES (USA)	120.000	19,181	16,370	19,181							(2,811)	(2,811)	9	
713448-10-8	PEPSICO ORD		08/03/2018	VARIOUS	08/22/2018	VARIOUS	7,470.000	842,751	822,329	842,751							(20,422)	(20,422)	5,455	
715347-10-0	PERSPECTA ORD		06/01/2018	Unknown	06/29/2018	VARIOUS	351.500	7,559	7,221	7,559							(339)	(339)	18	
723484-10-1	PINNACLE WEST ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	139.000	11,152	11,075	11,152							(77)	(77)	290	
74005P-10-4	PRAXAIR ORD	C	04/24/2018	VARIOUS	08/22/2018	VARIOUS	223.000	35,444	36,567	35,444							1,123	1,123	56	
74144T-10-8	T ROWE PRICE GROUP ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	315.000	38,238	34,731	38,238							(3,506)	(3,506)	221	
742718-10-9	PROCTER & GAMBLE ORD		05/21/2018	VARIOUS	08/22/2018	JEFFERIES	746.000	54,919	62,156	54,919							7,237	7,237	535	
743315-10-3	PROGRESSIVE ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	507.000	28,057	34,465	28,057							6,408	6,408	570	
74460D-10-9	PUBLIC STORAGE REIT ORD		07/31/2018	VARIOUS	08/22/2018	VARIOUS	4,658.000	915,047	929,477	915,047							14,430	14,430	5,583	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74736K-10-1	QORVO ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	346.000	28,109	25,382	28,109							(2,727)	(2,727)		
751212-10-1	RALPH LAUREN CL A ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	441.000	59,451	58,017	59,451							(1,434)	(1,434)	276	
754907-10-3	RAYONIER REIT ORD		02/12/2018	VARIOUS	03/07/2018	CITIGROUP GLOBAL MARKETS INC.	90,901.000	2,946,353	3,109,688	2,946,353							163,335	163,335		
755111-50-7	RAYTHEON ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	128.000	28,008	25,282	28,008							(2,725)	(2,725)	111	
756109-10-4	REALTY INCOME REIT ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	125.000	6,753	7,250	6,753							497	497	220	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		09/04/2018	VARIOUS	09/11/2018	ISI GROUP INC.	159.000	62,419	62,607	62,419							188	188		
7591EP-10-0	REGIONS FINANCIAL ORD		03/28/2018	JP MORGAN SECURITIES INC.	09/11/2018	ISI GROUP INC.	3,298.000	62,035	64,772	62,035							2,736	2,736	759	
761152-10-7	RESMED ORD		03/28/2018	VARIOUS	09/11/2018	ISI GROUP INC.	1,120.000	107,821	124,677	107,821							16,855	16,855	806	
773903-10-9	ROCKWELL AUTOMAT ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	55.000	9,376	10,146	9,376							770	770	51	
80589M-10-2	SCANA ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	98.000	3,968	3,487	3,968							(481)	(481)	12	
806857-10-8	SCHLUMBERGER ORD	C	08/07/2018	GOLDMAN	08/22/2018	VARIOUS	2,199.000	146,285	143,412	146,285							(2,873)	(2,873)		
808513-10-5	CHARLES SCHWAB ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	522.000	28,919	26,606	28,919							(2,313)	(2,313)	172	
816851-10-9	SEMPRA ENERGY ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	145.000	15,325	16,995	15,325							1,670	1,670	260	
824348-10-6	SHERWIN WILLIAMS ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	87.000	37,357	40,839	37,357							3,482	3,482	224	
83088M-10-2	SKYWORKS SOLUTIONS ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	VARIOUS	147.000	14,280	12,628	14,280							(1,652)	(1,652)	150	
832696-40-5	JM SMUCKER ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	100.000	12,695	10,918	12,695							(1,777)	(1,777)	241	
84756N-10-9	SPECTRA ENERGY PARTNERS UNT		04/24/2018	VARIOUS	05/18/2018	VARIOUS	42,745.000	1,498,345	1,395,537	1,498,345							(102,808)	(102,808)	17,353	
855244-10-9	STARBUCKS ORD		04/24/2018	VARIOUS	08/22/2018	VARIOUS	10,738.000	604,488	634,153	604,488							29,665	29,665	2,752	
871503-10-8	SYMANTEC ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	05/24/2018	MERRILL LYNCH PIERCE FENNER	310.000	8,311	6,504	8,311							(1,807)	(1,807)	23	
872540-10-9	TJX ORD		04/24/2018	VARIOUS	07/30/2018	VARIOUS	15,203.000	1,218,987	1,275,060	1,218,987							56,073	56,073	3,244	
874697-10-5	TALLGRASS ENERGY PARTNERS COM UNT		04/24/2018	VARIOUS	07/02/2018	Unknown	56,816.000	2,528,801	2,528,801	2,528,801									55,396	
883203-10-1	TEXTRON ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	378.000	24,298	26,452	24,298							2,154	2,154	8	
886547-10-8	TIFFANY ORD		06/29/2018	VARIOUS	09/11/2018	VARIOUS	2,370.000	306,167	292,168	306,167							(14,000)	(14,000)	613	
893641-10-0	TRANSDIGM GROUP ORD		03/28/2018	JP MORGAN SECURITIES INC.	09/11/2018	ISI GROUP INC.	59.000	18,255	21,060	18,255							2,805	2,805		
896945-20-1	TRIPADVISOR ORD		06/29/2018	VARIOUS	09/11/2018	ISI GROUP INC.	1,035.000	54,572	52,774	54,572							(1,798)	(1,798)		
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD		06/29/2018	VARIOUS	09/11/2018	ISI GROUP INC.	3,509.000	164,510	155,447	164,510							(9,063)	(9,063)	632	
902494-10-3	TYSON FOODS CL A ORD		07/24/2018	JEFFERIES & COMPANY, INC.	09/11/2018	ISI GROUP INC.	235.000	14,831	14,927	14,831							96	96	71	
902653-10-4	UDR REIT ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	183.000	6,740	7,402	6,740							662	662	118	
90384S-30-3	ULTA BEAUTY ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	75.000	17,546	21,504	17,546							3,957	3,957		
904311-20-6	UNDER ARMOUR CL C ORD		05/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	3,289.000	60,518	61,668	60,518							1,150	1,150		
907818-10-8	UNION PACIFIC ORD		05/22/2018	VARIOUS	08/22/2018	VARIOUS	1,389.000	191,837	192,018	191,837							181	181	1,014	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		07/30/2018	VARIOUS	08/22/2018	VARIOUS	328.000	38,651	39,802	38,651							1,151	1,151	253	
911363-10-9	UNITED RENTAL ORD		03/28/2018	JP MORGAN SECURITIES INC.	06/29/2018	JP MORGAN SECURITIES LLC	87.000	15,710	12,842	15,710							(2,869)	(2,869)		
913017-10-9	UNITED TECHNOLOGIES ORD		08/03/2018	VARIOUS	08/22/2018	JEFFERIES	1,429.000	187,860	190,411	187,860							2,551	2,551	1,020	
91324P-10-2	UNITEDHEALTH GRP ORD		04/24/2018	VARIOUS	09/11/2018	VARIOUS	532.000	120,940	127,205	120,940							6,264	6,264	71	
918204-10-8	VF ORD		04/24/2018	GOLDMAN	05/21/2018	JP MORGAN SECURITIES LLC	54.000	4,250	4,372	4,250							122	122		
91914J-10-2	VALERO ENERGY PARTNERS COM UNT		04/24/2018	VARIOUS	11/08/2018	GOLDMAN	48,688.000	1,999,960	2,039,270	1,999,960							39,310	39,310	79,337	
92276F-10-0	VENTAS REIT ORD		07/24/2018	VARIOUS	09/11/2018	ISI GROUP INC.	657.000	37,570	38,822	37,570							1,252	1,252	302	
92826C-83-9	VISA CL A ORD		05/22/2018	VARIOUS	07/31/2018	VARIOUS	578.000	75,067	79,559	75,067							4,492	4,492	11	
929042-10-9	VORNADO REALTY REIT ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	89.000	6,475	6,739	6,475							264	264	112	
92939U-10-6	WEC ENERGY GROUP ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	150.000	9,488	10,342	9,488							855	855	249	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		05/21/2018	VARIOUS	08/22/2018	JEFFERIES	844.000	54,906	58,833	54,906							3,927	3,927	391	
95040Q-10-4	WELLTOWER ORD		06/29/2018	VARIOUS	09/11/2018	ISI GROUP INC.	601.000	37,455	40,170	37,455							2,716	2,716	707	
962166-10-4	WEYERHAEUSER REIT		01/17/2018	JP MORGAN SECURITIES INC.	03/07/2018	INVESTMENT TECHNOLOGY GROUP	27,618.000	974,300	944,494	974,300							(29,805)	(29,805)	8,838	

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
96949L-10-5	WILLIAMS PARTNERS UNT		04/24/2018	VARIOUS	08/13/2018	CORPORATE REORGANIZATIONS	210,217.000	7,519,267	9,984,101	7,519,267							2,464,834	2,464,834	179,413	
98310W-10-8	WYNDHAM DESTINATIONS ORD		06/01/2018	Unknown	06/29/2018	JP MORGAN SECURITIES LLC	508.000	25,820	22,484	25,820							(3,336)	(3,336)	208	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD		06/01/2018	Unknown	06/29/2018	JP MORGAN SECURITIES LLC	508.000	31,391	29,880	31,391							(1,511)	(1,511)	127	
983134-10-7	WYNN RESORTS ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	07/24/2018	JEFFERIES & COMPANY, INC.	86.000	16,341	14,065	16,341							(2,276)	(2,276)	65	
98389B-10-0	XCEL ENERGY ORD		01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	233.000	10,615	11,349	10,615							734	734	177	
98978V-10-3	ZOETIS CL A ORD		04/24/2018	MERRILL LYNCH PIERCE FENNER	09/11/2018	ISI GROUP INC.	638.000	53,822	56,290	53,822							2,468	2,468	80	
G0177J-10-8	ALLERGAN ORD	C	09/04/2018	CITIGROUP GLOBAL MARKETS, INC	09/11/2018	ISI GROUP INC.	318.000	60,458	59,914	60,458							(545)	(545)		
G1151C-10-1	ACCENTURE CL A ORD	C	05/22/2018	VARIOUS	08/22/2018	VARIOUS	497.000	77,311	80,917	77,311							3,606	3,606		
G16249-10-7	BROOKFIELD PROPERTY PARTNERS UNT		08/27/2018	CORPORATE REORGANIZATIONS	11/30/2018	VARIOUS	688.456	13,804	13,624	13,804							(179)	(179)	215	
G3223R-10-8	EVEREST RE GROUP ORD	C	04/24/2018	VARIOUS	09/11/2018	ISI GROUP INC.	117.000	29,062	24,628	29,062							(4,434)	(4,434)	304	
G40432-11-7	GRAINGER REIT	B	01/09/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON	03/08/2018	INSTINET EUROPE LIMITED	64,726.000	254,330	243,130	254,330						5,388	(16,588)	(11,199)		
G42089-11-3	DIAGEO ORD	B	07/30/2018	VARIOUS	10/04/2018	VARIOUS	10,731.000	378,160	376,198	378,160						2,589	(4,551)	(1,962)	2,350	
G5960L-10-3	MEDTRONIC ORD	C	04/24/2018	VARIOUS	05/17/2018	VARIOUS	6,367.000	526,617	513,577	526,617							(13,040)	(13,040)	2,891	
G6700G-10-7	NVENT ELECTRIC PLC	C	04/30/2018	Unknown	05/24/2018	MERRILL LYNCH PIERCE FENNER	699.000	15,103	18,565	15,103							3,462	3,462		
G7945M-10-7	SEAGATE TECHNOLOGY ORD	C	03/28/2018	VARIOUS	09/11/2018	VARIOUS	1,029.000	56,944	54,458	56,944							(2,486)	(2,486)	680	
G7S00T-10-4	PENTAIR ORD	C	04/30/2018	Unknown	09/11/2018	ISI GROUP INC.	699.000	30,876	29,896	30,876							(980)	(980)	122	
G81276-10-0	SIGNET JEWELERS ORD	C	01/26/2018	Merril Lynch Pierce Fenner Smith	03/28/2018	VARIOUS	547.000	30,594	23,194	30,594							(7,400)	(7,400)	170	
G87110-10-5	TECHNIPFMC ORD	D	01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	260.000	9,012	7,654	9,012							(1,357)	(1,357)	101	
G96629-10-3	WILLIS TOWERS WATSON ORD	D	01/26/2018	Merril Lynch Pierce Fenner Smith	09/11/2018	ISI GROUP INC.	59.000	9,383	8,750	9,383							(633)	(633)	71	
H1467J-10-4	CHUBB ORD	D	04/24/2018	VARIOUS	05/21/2018	VARIOUS	1,788.000	254,359	243,007	254,359							(11,352)	(11,352)	1,233	
W2R68N-13-4	HEMBLA ORD	B	03/06/2018	Unknown	03/08/2018	SKANDINAVISKA ENSKILDA BANKEN	32,064.000	370,832	431,621	370,832						(6,964)	67,753	60,789		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								46,060,244	48,688,924	46,060,489						15,962	2,612,472	2,628,434	600,198	
464287-59-8	ISHARES:RUSS 1000 VL ETF		07/11/2018	VARIOUS	08/27/2018	CREDIT SUISSE SECURITIES (USA)	133,021.000	16,403,177	16,854,527	16,403,177							451,350	451,350	169,561	
78462F-10-3	SPDR S&P 500 ETF		07/31/2018	VARIOUS	08/24/2018	VARIOUS	369,277.000	100,031,962	98,149,939	100,031,962							(1,882,023)	(1,882,023)	216	
922908-36-3	VANGUARD 500 INDEX ETF		07/05/2018	VARIOUS	08/28/2018	CREDIT SUISSE SECURITIES (USA)	126,564.000	31,630,066	33,303,876	31,630,066							1,673,810	1,673,810	266,081	
9299999. Subtotal - Common Stocks - Mutual Funds								148,065,205	148,308,342	148,065,205							243,137	243,137	435,857	
9799998. Total - Common Stocks								194,125,449	196,997,265	194,125,695						15,962	2,855,609	2,871,571	1,036,056	
9899999. Total - Preferred and Common Stocks								194,125,449	196,997,265	194,125,695						15,962	2,855,609	2,871,571	1,036,056	
9999999 - Totals								2,468,776,157	2,452,014,550	2,463,416,719		48,037	5,435,301	(5,387,264)		15,962	(11,519,053)	(11,503,091)	14,016,956	7,445,690

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY		78417	91-1367496	8bi - Investment in US Insurance Company SCA's	NO		139,168,270	11,841,803	20,000.000	100.0
000000-00-0	Symetra National Life Insurance Co		90581	91-1079693	8bi - Investment in US Insurance Company SCA's	NO		11,638,845	595,017	20,000.000	100.0
000000-00-0	Symetra Reinsurance Company		00000	47-2354842	8bi - Investment in US Insurance Company SCA's	NO		7,157,945	2,566,262	20,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								157,965,060	15,003,082	XXX	XXX
1899999. Total Common Stocks								157,965,060	15,003,082	XXX	XXX
1999999 - Totals								157,965,060	15,003,082	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 2,111,135,116

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
		NONE			
0399999 - Total				XXX	XXX

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
.030415A SPXAV5E 12/09/19|.030415A|SPXAV5E EURO 12	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	03/04/2015	12/09/2019	2,250	382,091	169.83	10,716			17,015		17,015	(5,666)						
.030415B SPXAV5E 01/07/20|.030415B|SPXAV5E EURO 01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	03/04/2015	01/07/2020	3,113	525,584	168.85	16,121			26,054		26,054	(7,699)						
.030415C SPXAV5E 01/21/20|.030415C|SPXAV5E EURO 01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	03/04/2015	01/21/2020	1,104	186,713	169.08	5,673			9,060		9,060	(2,726)						
.030415D SPXAV5E 02/07/20|.030415D|SPXAV5E EURO 02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	03/04/2015	02/07/2020	4,934	835,506	169.33	25,093			39,623		39,623	(12,112)						
.030415E SPXAV5E 02/21/20|.030415E|SPXAV5E EURO 02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	03/04/2015	02/21/2020	3,793	648,279	170.9	17,674			26,138		26,138	(9,293)						
.080317A SPX EUR012/31/19|.080317A|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MSI I7331LVCZKQKX5T7XV54	08/03/2017	12/31/2019	20,476,190	21,500,000	2632.1925	836,350			1,123,244		1,123,244	169,175						
.080317B SPX EUR012/31/19|.080317B|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MSI I7331LVCZKQKX5T7XV54	08/03/2017	12/31/2019	1,953,488	2,100,000	2694.86375	63,840			87,198		87,198	15,720						
.080317C SPX EUR012/31/19|.080317C|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MSI I7331LVCZKQKX5T7XV54	08/03/2017	12/31/2019	1,636,364	1,800,000	2757.535	43,020			57,879		57,879	11,514						
.120717Z EEJ EUR011/14/19|.120717Z|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2017	11/14/2019	495	66,267	133.9	3,101			418		418	(2,887)						
SPXAV5E European Option 9/9/2019 170.23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/25/2014	09/09/2019	753	128,263	170.23	3,188	260		5,360		5,360	(2,353)						
SPXAV5E European Option 9/23/2019 169.87	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/25/2014	09/23/2019	766	130,122	169.87	3,337	272		5,690		5,690	(2,359)						
SPXAV5E European Option 10/7/2019 167.34	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/25/2014	10/07/2019	4,324	723,517	167.34	21,867	1,785		41,580		41,580	(12,245)						
SPXAV5E European Option 10/21/2019 166.99	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/25/2014	10/21/2019	2,456	410,117	166.99	12,705	1,036		24,384		24,384	(6,858)						
SPXAV5E European Option 11/7/2019 169.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/25/2014	11/07/2019	8,983	1,518,858	169.08	41,116	3,353		73,006		73,006	(26,661)						
SPXAV5E European Option 11/21/2019 169.95	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/25/2014	11/21/2019	2,597	441,325	169.95	11,336	926		19,330		19,330	(7,838)						
.042215Z SPX EURO 3/09/20|.042215Z|SPXAV5E EURO 03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	04/22/2015	03/09/2020	4,138	703,545	170.03	18,182	1,484		31,239		31,239	(12,024)						
.42215AA SPX EURO 3/23/20|.42215AA|SPXAV5E EURO 03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	04/22/2015	03/23/2020	2,201	376,170	170.88	9,335	761		15,327		15,327	(6,439)						
.42215AB SPX EURO 4/07/20|.42215AB|SPXAV5E EURO 04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	04/22/2015	04/07/2020	1,938	329,370	169.97	8,739	713		14,789		14,789	(5,585)						
.42215AC SPX EURO 4/21/20|.42215AC|SPXAV5E EURO 04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	04/22/2015	04/21/2020	4,085	696,723	170.55	17,440	1,423		29,558		29,558	(11,769)						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.D12218 SPX EUR001/22/19|.D12218|SPX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	01/22/2018	01/22/2019	760	2,153,256	2832.97		42,419		111		111	(42,308)						
.022218F MXEA EUR001/22/1|.022218F|MXEA EURO 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/22/2018	01/22/2019	900	1,944,396	2160.44		36,108					(36,108)						
.032118W EEJ EUR003/21/19|.032118W|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/21/2019	19,929	2,780,000	139.49375		69,778		39		39	(69,739)						
.041618D EEJ EUR004/08/19|.041618D|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/08/2019	5,411	730,000	134.92		16,425		420		420	(16,005)						
.021418R EEJ EUR002/14/19|.021418R|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/14/2019	27,330	3,750,000	137.21		95,250		16		16	(95,234)						
.032218I MXEA EUR002/28/1|.032218I|MXEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	02/28/2019	1,002	2,055,833	2051.73		44,128		46		46	(44,082)						
.011618L EEJ EUR001/14/19|.011618L|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/14/2019	2,413	340,000	140.92		6,698					(6,698)						
.041618O EEJ EUR004/15/19|.041618O|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	39,635	5,390,000	135.99		144,991		2,159		2,159	(142,832)						
.021418S EEJ EUR002/14/19|.021418S|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/14/2019	10,203	1,400,000	137.21		36,540		6		6	(36,534)						
.012918N EEJ EUR001/28/19|.012918N|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/28/2019	15,738	2,250,000	142.97		56,250					(56,250)						
.032118V EEJ EUR003/21/19|.032118V|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/21/2019	14,689	2,045,000	139.21875		52,966		35		35	(52,930)						
.040918H EEJ EUR003/28/19|.040918H|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/28/2019	7,169	970,000	135.31		19,594		336		336	(19,258)						
.042318S EEJ EUR004/22/19|.042318S|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/22/2019	8,665	1,175,000	135.61		27,495		661		661	(26,834)						
.031418C EEJ EUR002/28/19|.031418C|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	02/28/2019	2,741	375,000	136.83		11,363		9		9	(11,353)						
.021418Y EEJ EUR002/14/19|.021418Y|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/14/2019	1,102	155,000	140.64025		3,302					(3,301)						
.022118 SPX EUR002/21/19|.022118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/21/2018	02/21/2019	1,970	5,322,863	2701.33		140,524		19,471		19,471	(121,053)						
.031418N EEJ EUR003/07/19|.031418N|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/07/2019	1,509	210,000	139.14882		5,733		1		1	(5,732)						
.C12218 SPX EUR001/22/19|.C12218|SPX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	01/22/2018	01/22/2019	617	1,746,979	2832.97		30,747		86		86	(30,661)						
.A043018 SPX ASIAN04/29/1|.A043018|SPX ASIAN 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/30/2018	04/29/2019	1,191	3,153,192	2648.05		73,784		50,692		50,692	(23,092)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.R031418 SPX EUR003/14/19|.R031418| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	2,645	7,272,754	2749.48		168,728		21,050		21,050	(147,678)						
.K042318 SPX ASIAN04/22/1|.K042318| SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	04/23/2018	04/22/2019	1,223	3,267,047	2670.29		90,497		19,708		19,708	(70,790)						
.042318R EEJ EUR004/22/19|.042318R| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/22/2019	8,812	1,195,000	135.61		24,259		663		663	(23,595)						
.020718R EEJ EUR002/07/19|.020718R| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	02/07/2019	30,050	4,100,000	136.44		110,290		14		14	(110,276)						
.012918H EEJ EUR001/22/19|.012918H| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/22/2019	1,457	207,500	142.4		5,810					(5,810)						
.012918M EEJ EUR001/28/19|.012918M| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/28/2019	13,255	1,895,000	142.97		44,343					(44,343)						
.032818X EEJ EUR003/28/19|.032818X| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/28/2019	38,578	5,220,000	135.31		145,638		1,820		1,820	(143,818)						
.041618P EEJ EUR004/15/19|.041618P| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	1,650	225,000	136.329975		6,638		75		75	(6,562)						
.030718J EEJ EUR002/28/19|.030718J| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	02/28/2019	8,441	1,155,000	136.83		33,957		29		29	(33,928)						
.E12218 SPX EUR001/22/19|.E12218|S PX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	1,980	5,608,147	2832.97		117,210		297		297	(116,913)						
.032118X EEJ EUR003/21/19|.032118X| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/21/2019	10,740	1,510,000	140.59375		33,371		9		9	(33,362)						
.041618C EEJ EUR003/28/19|.041618C| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	03/28/2019	3,474	470,000	135.31		12,549		164		164	(12,385)						
.012218R EEJ EUR001/22/19|.012218R| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/22/2019	20,859	3,000,000	143.824		82,500					(82,500)						
.012218E EEJ EUR001/14/19|.012218E| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/14/2019	4,896	690,000	140.92		15,318					(15,318)						
.C032818 EEJ EUR003/28/19|.C032818| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/28/2019	15,502	2,150,000	138.69275		44,935		86		86	(44,849)						
.Y040918 SPX EUR004/08/19|.Y040918| SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	7,356	19,221,752	2613.16		526,676		273,954		273,954	(252,721)						
.012218F EEJ EUR001/14/19|.012218F| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/14/2019	745	105,000	140.92		2,552					(2,551)						
.C043018 SPX ASIAN04/29/1|.C043018| SPX ASIAN 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	796	2,108,642	2648.05		59,042		34,488		34,488	(24,553)						
.032218H MXEA EUR002/28/1|.032218H|M XEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	02/28/2019	447	917,123	2051.73		16,713		19		19	(16,694)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.031418B EEJ EUR002/28/19|.031418B| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	02/28/2019	3,289	450,000	136.83		12,600		11		11	(12,589)						
.N22118 SPX EUR002/21/19|.N22118|S PX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/21/2018	02/21/2019	3,624	9,790,797	2701.33		248,686		35,265		35,265	(213,422)						
.0314180 EEJ EUR003/07/19|.0314180| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/07/2019	713	100,000	140.2461		2,410					(2,410)						
.011618M EEJ EUR001/14/19|.011618M| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/14/2019	3,016	425,000	140.92		9,690					(9,690)						
.012218S EEJ EUR001/22/19|.012218S| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/22/2019	6,895	1,000,000	145.0344		24,100					(24,100)						
.B043018 SPX ASIAN04/29/1|.B043018| SPX ASIAN 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	1,611	4,265,744	2648.05		108,776		69,344		69,344	(39,432)						
.H043018 SPX EUR004/29/19|.H043018| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	2,007	5,313,418	2648.05		98,298		49,435		49,435	(48,863)						
.040918T EEJ EUR004/08/19|.040918T| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/08/2019	25,571	3,450,000	134.92		81,420		2,004		2,004	(79,416)						
.031418H EEJ EUR003/07/19|.031418H| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/07/2019	16,258	2,230,000	137.16		60,656		74		74	(60,582)						
.L042318 SPX ASIAN04/22/1|.L042318| SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770XOHC3ZE78	04/23/2018	04/22/2019	1,293	3,452,135	2670.29		104,254		20,841		20,841	(83,413)						
.012918G EEJ EUR001/22/19|.012918G| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/22/2019	3,406	485,000	142.4		13,192					(13,192)						
.0031418 SPX EUR003/14/19|.0031418| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	2,105	5,786,497	2749.48		130,196		16,438		16,438	(113,758)						
.041618Q EEJ EUR004/15/19|.041618Q| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	8,373	1,150,000	137.3499		30,245		220		220	(30,025)						
.022118A EEJ EUR001/28/19|.022118A| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	01/28/2019	1,119	160,000	142.97		2,224					(2,224)						
.012218L EEJ EUR001/14/19|.012218L| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/14/2019	1,113	160,000	143.7384		4,256					(4,256)						
.D22118 SPX ASIAN02/21/1|.D22118|S PX ASIAN 02/21/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	02/21/2018	02/21/2019	2,117	5,718,882	2701.33		130,110		12,596		12,596	(117,514)						
.030718I EEJ EUR002/28/19|.030718I| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	02/28/2019	10,561	1,445,000	136.83		41,327		37		37	(41,290)						
.X031418 SPX EUR003/14/19|.X031418| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	3,737	10,275,092	2749.48		313,390		34,257		34,257	(279,133)						
.022218A MXEA ASIAN01/28/1|.022218A|M XEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/22/2018	01/28/2019	949	2,060,488	2171.22		14,169					(14,169)						

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.022818T EEJ EUR002/28/19|.022818T|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/28/2019	9,282	1,270,000	136.83		29,718		32		32	(29,686)						
.N043018 SPX EUR004/29/19|.N043018|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/30/2018	04/29/2019	2,495	6,606,779	2648.05		173,097		80,876		80,876	(92,222)						
.J031418 SPX ASIAN03/14/1|.J031418|SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/14/2018	03/14/2019	1,490	4,095,522	2749.48		98,702		923		923	(97,779)						
.040918U EEJ EUR004/08/19|.040918U|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/08/2019	60,406	8,150,000	134.92		203,750		4,741		4,741	(199,009)						
.012918T EEJ EUR001/28/19|.012918T|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/28/2019	3,434	500,000	145.614945		12,050					(12,050)						
.T22118 SPX EUR002/21/19|.T22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/21/2018	02/21/2019	891	2,408,166	2701.33		81,155		9,602		9,602	(71,553)						
.020718Q EEJ EUR002/07/19|.020718Q|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	02/07/2019	43,242	5,900,000	136.44		155,170		20		20	(155,150)						
.021418 SPX EUR002/14/19|.021418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/14/2018	02/14/2019	10,586	28,567,508	2698.63		788,463		91,395		91,395	(697,068)						
.042418K MXEA EUR004/08/1|.042418K|MXEA EURO 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/24/2018	04/08/2019	445	900,809	2024.29		19,625		226		226	(19,399)						
.032218N MXEA EUR003/14/1|.032218N|MXEA EURO 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	03/14/2019	534	1,092,681	2046.22		21,344		63		63	(21,281)						
.V030718 SPX EUR003/07/19|.V030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	03/07/2018	03/07/2019	966	2,632,856	2726.8		76,090		9,776		9,776	(66,313)						
.T041618 SPX EUR004/15/19|.T041618|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	731	1,956,832	2677.84		64,184		20,757		20,757	(43,427)						
.M042318 SPX ASIAN04/22/1|.M042318|SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/23/2018	04/22/2019	609	1,625,857	2670.29		50,564		9,817		9,817	(40,747)						
.W030718 SPX EUR003/07/19|.W030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	03/07/2018	03/07/2019	670	1,826,620	2726.8		55,347		6,916		6,916	(48,431)						
.0040918 SPX ASIAN04/08/1|.0040918|SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	04/09/2018	04/08/2019	618	1,615,779	2613.16		52,674		52,244		52,244	(431)						
.010818Y EEJ EUR001/07/19|.010818Y|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2018	01/07/2019	7,151	1,020,000	142.6368		23,562					(23,562)						
.022818U EEJ EUR002/28/19|.022818U|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/28/2019	51,158	7,000,000	136.83		179,900		177		177	(179,723)						
.D20718 SPX ASIAN02/07/1|.D20718|SPX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/07/2018	02/07/2019	754	2,021,543	2681.66		56,199		29,504		29,504	(26,695)						
.M032818 SPX ASIAN03/28/1|.M032818|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/28/2018	03/28/2019	324	845,012	2605.0		28,561		22,923		22,923	(5,638)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.011618N EEJ EUR001/14/19|.011618N| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/14/2019	2,874	405,000	140.92		9,761					(9,760)						
.030718V EEJ EUR003/07/19|.030718V| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	41,195	5,735,000	139.2174		145,669		32		32	(145,637)						
.012918A EEJ EUR001/07/19|.012918A| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/07/2019	1,537	215,000	139.84		7,805					(7,804)						
.022118M EEJ EUR002/07/19|.022118M| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/07/2019	1,300	180,000	138.4866		5,400					(5,400)						
.030218A EEJ EUR002/28/19|.030218A| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/02/2018	02/28/2019	16,955	2,320,000	136.83		55,448		59		59	(55,389)						
.040918I EEJ EUR003/28/19|.040918I| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/28/2019	3,067	415,000	135.31		8,798		144		144	(8,654)						
.040918V EEJ EUR004/08/19|.040918V| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/08/2019	9,117	1,230,000	134.92		31,488		716		716	(30,772)						
.N21418 SPX EUR002/14/19|.N21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/14/2018	02/14/2019	2,366	6,384,149	2698.63		164,073		19,883		19,883	(144,189)						
.N022818 SPX EUR002/21/19|.N022818| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB ES7IP3U3RHIGC71XBU11	02/28/2018	02/21/2019	1,406	3,798,070	2701.33		131,349		14,776		14,776	(116,573)						
.012218Z SPX ASIAN01/22/1|.012218Z| SPX ASIAN 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/22/2018	01/22/2019	740	2,095,704	2832.97		50,559					(50,559)						
.021418L EEJ EUR002/07/19|.021418L| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	2,858	390,000	136.44		10,179		1		1	(10,178)						
.042418J MXEA EUR003/28/1|.042418J|MXEA EURO 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/24/2018	03/28/2019	764	1,529,375	2001.8		50,111		501		501	(49,610)						
.H22118 SPX EUR002/21/19|.H22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/21/2018	02/21/2019	539	1,456,316	2701.33		22,282		4,071		4,071	(18,211)						
.032218B MXEA ASIAN03/07/|.032218B|MXEA ASIAN 03/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	03/07/2019	727	1,474,320	2027.95		28,215					(28,215)						
.020718E EEJ EUR001/28/19|.020718E| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	01/28/2019	2,238	320,000	142.97		4,128					(4,128)						
.022218M MXEA EUR002/14/1|.022218M|MXEA EURO 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/22/2018	02/14/2019	1,457	2,963,290	2033.83		78,663		43		43	(78,620)						
.030718W EEJ EUR003/07/19|.030718W| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	4,219	590,000	139.83462		13,924		2		2	(13,922)						
.012318C MXEA ASIAN01/14/|.012318C|MXEA ASIAN 01/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	01/23/2018	01/14/2019	870	1,866,402	2145.29		50,286					(50,286)						
.X030718 SPX EUR003/07/19|.X030718| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	03/07/2018	03/07/2019	849	2,314,021	2726.8		73,123		8,908		8,908	(64,215)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.M21418 SPX EUR002/14/19|.M21418|S PX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/14/2018	02/14/2019	3,544	9,563,378	2698.63		229,521		28,984		28,984	(200,537)						
.022118L EEJ EUR002/14/19|.022118L| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/14/2019	22,885	3,140,000	137.21		94,514		13		13	(94,501)						
.E21418 SPX ASIAN02/14/1|.E21418|S PX ASIAN 02/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB ES7IP3U3RHIGC71XBU11	02/14/2018	02/14/2019	950	2,563,698	2698.63		66,143		17,726		17,726	(48,418)						
.L032818 SPX ASIAN03/28/1|.L032818| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	03/28/2018	03/28/2019	1,733	4,514,891	2605.0		146,282		122,438		122,438	(23,844)						
.022118Y EEJ EUR002/21/19|.022118Y| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/21/2019	4,982	700,000	140.51725		15,050					(15,050)						
.022218N MXEA EUR002/14/1|.022218N|M XEA EURO 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/22/2018	02/14/2019	865	1,759,263	2033.83		53,526		27		27	(53,500)						
.020718F EEJ EUR001/28/19|.020718F| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	01/28/2019	2,938	420,000	142.97		5,628					(5,628)						
.T032818 SPX EUR003/28/19|.T032818| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	9,129	23,781,097	2605.0		602,851		318,980		318,980	(283,871)						
.M11618 SPX EUR001/14/19|.M11618|S PX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	1,274	3,537,056	2776.42		99,391		78		78	(99,313)						
.T022818 SPX ASIAN02/28/1|.T022818| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	02/28/2018	02/28/2019	1,166	3,165,300	2713.83		76,917		1,091		1,091	(75,825)						
.011618Z SPX ASIAN01/14/1|.011618Z| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	584	1,621,949	2776.42		32,299					(32,299)						
.0030718 SPX EUR003/07/19|.0030718| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	03/07/2018	03/07/2019	4,130	11,262,739	2726.8		261,296		37,668		37,668	(223,628)						
.B041618 SPX ASIAN04/15/1|.B041618| SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	2,152	5,762,979	2677.84		135,430		55,401		55,401	(80,030)						
.U20718 SPX EUR002/07/19|.U20718|S PX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/07/2018	02/07/2019	533	1,429,620	2681.66		48,607		4,975		4,975	(43,632)						
.032818E EEJ EUR003/14/19|.032818E| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/14/2019	1,891	260,000	137.53		4,264		10		10	(4,254)						
.E11618 SPX ASIAN01/14/1|.E11618|S PX ASIAN 01/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	1,056	2,932,723	2776.42		74,685					(74,685)						
.030718C EEJ EUR002/28/19|.030718C| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	02/28/2019	5,883	805,000	136.83		17,227		20		20	(17,207)						
.022818N EEJ EUR002/21/19|.022818N| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	4,012	550,000	137.09		16,445		5		5	(16,440)						
.F11618 SPX ASIAN01/14/1|.F11618|S PX ASIAN 01/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	1,067	2,962,909	2776.42		77,024					(77,024)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.032818D EEJ EUR003/07/19|.032818D|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/07/2019	3,901	535,000	137.16		11,182		18		18	(11,164)						
.0042318 SPX EUR004/22/19|.0042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	4,279	11,427,263	2670.29		238,830		98,686		98,686	(140,144)						
.G030718 SPX ASIAN03/07/1|.G030718|SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	03/07/2018	03/07/2019	1,291	3,520,057	2726.8		86,241		5,237		5,237	(81,005)						
.020718D EEJ EUR001/28/19|.020718D|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	01/28/2019	2,238	320,000	142.97		4,000					(4,000)						
.012218N EEJ EUR001/22/19|.012218N|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/22/2019	5,407	770,000	142.4		18,018					(18,018)						
.041618W EEJ EUR004/15/19|.041618W|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	4,498	630,000	140.0697		11,970		23		23	(11,947)						
.042318E EEJ EUR004/15/19|.042318E|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/15/2019	1,985	270,000	135.99		5,130		107		107	(5,023)						
.032918D SPX ASIAN03/28/1|.032918D|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	03/29/2018	03/28/2019	230	599,150	2605.0		21,376		18,665		18,665	(2,711)						
.012918U EEJ EUR001/28/19|.012918U|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/28/2019	8,229	1,200,000	145.8294		28,200					(28,200)						
.041618X EEJ EUR004/15/19|.041618X|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	2,030	285,000	140.409675		5,187		8		8	(5,179)						
.030718B EEJ EUR002/28/19|.030718B|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	02/28/2019	4,385	600,000	136.83		12,480		15		15	(12,465)						
.031418V EEJ EUR003/14/19|.031418V|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	7,271	1,000,000	137.53		23,300		40		40	(23,260)						
.E22118 SPX ASIAN02/21/1|.E22118|SPX ASIAN 02/21/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	02/21/2018	02/21/2019	1,754	4,738,684	2701.33		116,188		10,438		10,438	(105,750)						
.U032818 SPX EUR003/28/19|.U032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	2,945	7,672,530	2605.0		202,938		106,210		106,210	(96,729)						
.L11618 SPX EUR001/14/19|.L11618|SPX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	6,367	17,677,741	2776.42		477,299		390		390	(476,909)						
.P042318 SPX EUR004/22/19|.P042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	1,826	4,876,352	2670.29		92,163		39,128		39,128	(53,035)						
.031418W EEJ EUR003/14/19|.031418W|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	27,630	3,800,000	137.53		97,280		152		152	(97,128)						
.N032118 SPX EUR003/21/19|.N032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/21/2018	03/21/2019	1,126	3,053,629	2711.93		67,791		14,952		14,952	(52,838)						
.B031418 EEJ EUR003/14/19|.B031418|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	8,689	1,210,000	139.249125		31,823		12		12	(31,811)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.C041618 SPX ASIAN04/15/1|.C041618| SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	898	2,404,888	2677.84		61,565		23,202		23,202	(38,363)						
.F22118 SPX ASIAN02/21/1|.F22118|SPX ASIAN 02/21/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	02/21/2018	02/21/2019	1,449	3,914,812	2701.33		106,158		8,623		8,623	(97,535)						
.S22118 SPX EUR002/21/19|.S22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZIWZ7FF32TIWEFA76	02/21/2018	02/21/2019	6,835	18,462,410	2701.33		594,490		72,594		72,594	(521,896)						
.T040918 SPX EUR004/08/19|.T040918| SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/09/2018	04/08/2019	6,482	16,938,137	2613.16		387,883		209,453		209,453	(178,430)						
.J032118 SPX EUR003/21/19|.J032118| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZIWZ7FF32TIWEFA76	03/21/2018	03/21/2019	486	1,318,806	2711.93		19,255		4,885		4,885	(14,369)						
.U022818 SPX ASIAN02/28/1|.U022818| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	02/28/2018	02/28/2019	1,397	3,791,329	2713.83		99,333		1,307		1,307	(98,025)						
.012218M EEJ EUR001/22/19|.012218M| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/22/2019	2,107	300,000	142.4		6,120					(6,120)						
.041618K EEJ EUR004/15/19|.041618K| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	10,515	1,430,000	135.99		33,462		572		572	(32,890)						
.P031418 SPX EUR003/14/19|.P031418| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZIWZ7FF32TIWEFA76	03/14/2018	03/14/2019	2,292	6,302,012	2749.48		132,342		17,183		17,183	(115,160)						
.042318A EEJ EUR003/14/19|.042318A| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	03/14/2019	1,054	145,000	137.53		2,538		6		6	(2,532)						
.040918Z EEJ EUR004/08/19|.040918Z| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/08/2019	26,617	3,645,000	136.9438		89,303		695		695	(88,608)						
.I030718 SPX ASIAN03/07/1|.I030718| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	03/07/2018	03/07/2019	533	1,453,821	2726.8		41,015		2,163		2,163	(38,852)						
.020718A EEJ EUR001/14/19|.020718A| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	01/14/2019	1,455	205,000	140.92		3,178					(3,177)						
.0032818 SPX EUR003/28/19|.0032818| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	1,758	4,580,037	2605.0		82,670		46,868		46,868	(35,802)						
.F043018 SPX EUR004/29/19|.F043018| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/30/2018	04/29/2019	342	905,977	2648.05		12,049		6,280		6,280	(5,769)						
.032818L EEJ EUR003/21/19|.032818L| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/21/2019	1,745	240,000	137.5		3,960		15		15	(3,945)						
.Z040918 SPX EUR004/08/19|.Z040918| SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/09/2018	04/08/2019	462	1,207,045	2613.16		34,642		17,783		17,783	(16,859)						
.0108180 EEJ EUR001/07/19|.0108180| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2018	01/07/2019	7,258	1,015,000	139.84		23,548					(23,548)						
.031418P EEJ EUR003/07/19|.031418P| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/07/2019	2,966	420,000	141.6177		8,568					(8,568)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.042318Y EEJ EUR004/22/19|.042318Y| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/22/2019	13,836	1,895,000	136.9661		49,649		536		536	(49,113)						
.M12918 SPX EUR001/28/19|.M12918|S PX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	1,380	3,937,961	2853.53		112,429		456		456	(111,973)						
.032818R EEJ EUR003/21/19|.032818R| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/21/2019	1,091	150,000	137.5		3,180		9		9	(3,171)						
.G022818 SPX ASIAN02/07/1|.G022818| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB ES7IP3U3RHIGC71XBU11	02/28/2018	02/07/2019	1,205	3,231,400	2681.66		120,476		47,161		47,161	(73,314)						
.H032818 SPX ASIAN03/28/1|.H032818| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	03/28/2018	03/28/2019	1,861	4,848,455	2605.0		118,302		128,910		128,910	10,608						
.0307180 EEJ EUR003/07/19|.0307180| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	6,416	880,000	137.16		20,592		29		29	(20,563)						
.021418F EEJ EUR002/07/19|.021418F| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	1,466	200,000	136.44		4,340		1		1	(4,339)						
.0328180 EEJ EUR003/21/19|.0328180| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/21/2019	24,436	3,360,000	137.5		69,888		208		208	(69,680)						
.G032818 SPX ASIAN03/28/1|.G032818| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	03/28/2018	03/28/2019	1,867	4,863,102	2605.0		111,851		127,465		127,465	15,613						
.H022818 SPX ASIAN02/14/1|.H022818| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB ES7IP3U3RHIGC71XBU11	02/28/2018	02/14/2019	1,014	2,736,411	2698.63		98,875		18,920		18,920	(79,955)						
.042418E MXEA EUR003/21/1|.042418E|M XEA EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/24/2018	03/21/2019	475	961,761	2024.76		22,449		131		131	(22,318)						
.041618J EEJ EUR004/08/19|.041618J| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/08/2019	5,411	730,000	134.92		22,776		425		425	(22,351)						
.A040918 EEJ EUR004/08/19|.A040918| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/08/2019	3,452	475,000	137.6184		10,735		61		61	(10,674)						
.020718L EEJ EUR001/28/19|.020718L| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	01/28/2019	1,380	200,000	144.900095		2,500					(2,500)						
.040918Y EEJ EUR004/08/19|.040918Y| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/08/2019	37,059	5,050,000	136.2692		133,825		1,418		1,418	(132,408)						
.A40918 SPX EUR004/08/19|.A40918|S PX EURO 04/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	4,643	12,133,555	2613.16		362,793		184,325		184,325	(178,468)						
.G043018 SPX EUR004/29/19|.G043018| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	1,198	3,171,305	2648.05		52,644		26,880		26,880	(25,764)						
.042318F EEJ EUR004/15/19|.042318F| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/15/2019	4,155	565,000	135.99		10,961		224		224	(10,737)						
.032818F EEJ EUR003/14/19|.032818F| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/14/2019	1,491	205,000	137.53		3,670		8		8	(3,661)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.040918A EEJ EUR002/28/19|.040918A| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	02/28/2019	2,193	300,000	136.83		6,390		8		8	(6,382)						
.F022818 SPX ASIAN01/28/1|.F022818| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB ES7IP3U3RHIGC71XBU11	02/28/2018	01/28/2019	880	2,511,106	2853.53		31,249					(31,249)						
.022818M EEJ EUR002/21/19|.022818M| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	8,826	1,210,000	137.09		35,453		12		12	(35,441)						
.010818R EEJ EUR001/07/19|.010818R| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2018	01/07/2019	20,202	2,825,000	139.84		69,778					(69,777)						
.I032818 SPX ASIAN03/28/1|.I032818| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	03/28/2018	03/28/2019	999	2,603,110	2605.0		66,640		69,768		69,768	3,128						
.042318M EEJ EUR004/15/19|.042318M| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/15/2019	1,581	215,000	135.99		5,311		86		86	(5,224)						
.011618S EEJ EUR001/14/19|.011618S| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/14/2019	21,078	3,000,000	142.3292		81,600					(81,600)						
.H030718 SPX ASIAN03/07/1|.H030718| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	03/07/2018	03/07/2019	1,265	3,450,305	2726.8		91,181		5,133		5,133	(86,048)						
.R030718 SPX EUR003/07/19|.R030718| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	03/07/2018	03/07/2019	2,237	6,099,813	2726.8		147,006		20,815		20,815	(126,190)						
.N12918 SPX EUR001/28/19|.N12918|SPX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	3,528	10,065,889	2853.53		295,434		1,176		1,176	(294,258)						
.032918C SPX ASIAN03/21/1|.032918C| SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	03/29/2018	03/21/2019	235	637,304	2711.93		14,222		441		441	(13,781)						
.042318G EEJ EUR004/15/19|.042318G| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/15/2019	1,949	265,000	135.99		5,274		105		105	(5,168)						
.011618R EEJ EUR001/14/19|.011618R| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/14/2019	16,321	2,300,000	140.92		61,640					(61,640)						
.030718P EEJ EUR003/07/19|.030718P| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	4,885	670,000	137.16		16,750		22		22	(16,728)						
.021418G EEJ EUR002/07/19|.021418G| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	3,775	515,000	136.44		11,536		2		2	(11,534)						
.021418T EEJ EUR002/14/19|.021418T| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/14/2019	21,864	3,000,000	137.21		79,800		13		13	(79,787)						
.040918B EEJ EUR003/07/19|.040918B| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/07/2019	2,187	300,000	137.16		6,330		10		10	(6,320)						
.022818L EEJ EUR002/21/19|.022818L| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	11,124	1,525,000	137.09		43,463		15		15	(43,447)						
.042418F MXEA EUR003/21/1|.042418F|MXEA EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/24/2018	03/21/2019	1,409	2,852,887	2024.76		78,045		411		411	(77,634)						

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.N11618 SPX EUR001/14/19|.N11618|S PX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	2,122	5,892,139	2776.42		170,283		131		131	(170,152)						
.020718M EEJ EUR001/28/19|.020718M| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	01/28/2019	2,093	305,000	145.757915		3,386					(3,385)						
.010818S EEJ EUR001/07/19|.010818S| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2018	01/07/2019	24,814	3,470,000	139.84		88,138					(88,138)						
.031418Z EEJ EUR003/14/19|.031418Z| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	12,179	1,675,000	137.53		46,565		67		67	(46,498)						
.040918M EEJ EUR003/28/19|.040918M| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/28/2019	1,922	260,000	135.31		6,708		91		91	(6,617)						
.020718X EEJ EUR002/07/19|.020718X| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	02/07/2019	2,853	400,000	140.1921		8,280					(8,280)						
.042418S MXEA EUR004/15/1|.042418S|M XEA EURO 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2019	733	1,497,944	2043.58		43,570		348		348	(43,222)						
.022218K MXEA EUR002/07/1|.022218K|M XEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/22/2018	02/07/2019	2,135	4,360,823	2042.54		116,635		23		23	(116,612)						
.012918I EEJ EUR001/22/19|.012918I| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/22/2019	23,560	3,355,000	142.4		96,289					(96,288)						
.I12218 SPX EUR001/22/19|.I12218|S PX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	1,253	3,550,703	2832.97		100,485		209		209	(100,277)						
.A12218 SPX ASIAN01/22/1|.A12218|S PX ASIAN 01/22/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/22/2018	01/22/2019	917	2,598,723	2832.97		66,192					(66,192)						
.I22818 SPX EUR002/28/19|.I22818|S PX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	935	2,538,210	2713.83		73,354		9,476		9,476	(63,878)						
.022118E EEJ EUR002/14/19|.022118E| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/14/2019	3,425	470,000	137.21		10,810		2		2	(10,808)						
.010818N EEJ EUR001/07/19|.010818N| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2018	01/07/2019	3,969	555,000	139.84		11,211					(11,211)						
.032118Q EEJ EUR003/21/19|.032118Q| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/21/2019	9,564	1,315,000	137.5		30,377		82		82	(30,295)						
.041618Y SPX ASIAN04/15/1|.041618Y| SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	545	1,459,316	2677.84		24,516		13,427		13,427	(11,090)						
.021418X EEJ EUR002/14/19|.021418X| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/14/2019	11,504	1,610,000	139.9542		37,191					(37,191)						
.J22818 SPX EUR002/28/19|.J22818|S PX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	689	1,870,609	2713.83		57,241		7,133		7,133	(50,108)						
.D10818 SPX ASIAN01/07/1|.D10818|S PX ASIAN 01/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	01/08/2018	01/07/2019	1,230	3,378,667	2747.71		79,399		26		26	(79,373)						

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.P21418 SPX EUR002/14/19|.P21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/14/2018	02/14/2019	1,516	4,091,258	2698.63		117,828		13,296		13,296	(104,532)						
.040918C EEJ EUR003/14/19|.040918C|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/14/2019	1,818	250,000	137.53		4,500		10		10	(4,490)						
.S040918 SPX EUR004/08/19|.S040918|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/09/2018	04/08/2019	3,077	8,041,425	2613.16		176,911		96,377		96,377	(80,535)						
.021418B EEJ EUR002/07/19|.021418B|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	7,696	1,050,000	136.44		19,425		4		4	(19,421)						
.041618Z SPX ASIAN04/15/1|.041618Z|SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	1,791	4,795,262	2677.84		96,864		45,499		45,499	(51,366)						
.040918N EEJ EUR003/28/19|.040918N|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/28/2019	16,259	2,200,000	135.31		58,740		767		767	(57,973)						
.043018W EEJ EUR004/29/19|.043018W|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/29/2019	9,758	1,360,000	139.3796		25,568		129		129	(25,439)						
.032918J SPX EUR003/14/19|.032918J|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/29/2018	03/14/2019	1,618	4,448,659	2749.48		110,558		15,236		15,236	(95,321)						
.032218C MXEA ASIAN03/14/|.032218C|MXEA ASIAN 03/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	03/14/2019	869	1,778,165	2046.22		29,303					(29,303)						
.0030718 SPX EUR003/07/19|.0030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	03/07/2018	03/07/2019	2,153	5,869,587	2726.8		122,674		18,551		18,551	(104,123)						
.X022818 SPX ASIAN02/28/1|.X022818|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	02/28/2018	02/28/2019	401	1,088,526	2713.83		34,180		375		375	(33,804)						
.042418L MXEA EUR004/08/1|.042418L|MXEA EURO 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/24/2018	04/08/2019	614	1,242,914	2024.29		30,270		326		326	(29,944)						
.K11618 SPX EUR001/14/19|.K11618|SPX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	3,231	8,971,361	2776.42		231,461		197		197	(231,264)						
.011618Q EEJ EUR001/14/19|.011618Q|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/14/2019	23,914	3,370,000	140.92		88,294					(88,294)						
.042418R MXEA EUR004/15/1|.042418R|MXEA EURO 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/24/2018	04/15/2019	777	1,587,862	2043.58		41,150		352		352	(40,798)						
.043018A EEJ EUR003/21/19|.043018A|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	03/21/2019	1,927	265,000	137.5		5,221		16		16	(5,204)						
.P030718 SPX EUR003/07/19|.P030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	03/07/2018	03/07/2019	1,607	4,383,130	2726.8		98,182		14,397		14,397	(83,785)						
.N042318 SPX EUR004/22/19|.N042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	347	927,299	2670.29		12,519		5,518		5,518	(7,001)						
.012918C EEJ EUR001/14/19|.012918C|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/14/2019	1,774	250,000	140.92		8,200					(8,200)						

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.P22118 SPX EUR002/21/19|.P22118|S PX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/21/2018	02/21/2019	8,249	22,283,369	2701.33		612,793		82,847		82,847	(529,945)						
.I022818 SPX ASIAN02/21/1|.I022818| SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJIIY9T8XKCSX06	02/28/2018	02/21/2019	476	1,285,833	2701.33		48,390		2,832		2,832	(45,558)						
.042318H EEJ EUR004/15/19|.042318H| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/15/2019	2,133	290,000	135.99		6,032		116		116	(5,916)						
.031418Y EEJ EUR003/14/19|.031418Y| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	9,271	1,275,000	137.53		34,170		51		51	(34,119)						
.022118K EEJ EUR002/14/19|.022118K| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/14/2019	7,580	1,040,000	137.21		29,952		4		4	(29,948)						
.042318B EEJ EUR003/21/19|.042318B| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	03/21/2019	4,000	550,000	137.5		11,495		34		34	(11,461)						
.H12218 SPX EUR001/22/19|.H12218|S PX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	7,203	20,406,166	2832.97		553,007		1,185		1,185	(551,823)						
.020718 SPX EUR002/07/19|.020718|S PX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	1,345	3,606,377	2681.66		95,569		11,638		11,638	(83,931)						
.022218L MXEA EUR002/07/1|.022218L|M XEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/22/2018	02/07/2019	517	1,055,993	2042.54		31,945		6		6	(31,940)						
.032218D MXEA ASIAN03/21/|.032218D|M XEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	03/21/2019	952	1,927,572	2024.76		38,689					(38,689)						
.P041618 SPX EUR004/15/19|.P041618| SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	4,658	12,473,620	2677.84		344,272		118,844		118,844	(225,428)						
.022818A EEJ EUR002/07/19|.022818A| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/07/2019	953	130,000	136.44		2,938					(2,938)						
.011618Y SPX ASIAN01/14/1|.011618Y| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	708	1,964,663	2776.42		34,604					(34,604)						
.040918D EEJ EUR003/14/19|.040918D| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/14/2019	2,181	300,000	137.53		6,090		12		12	(6,078)						
.C10818 SPX ASIAN01/07/1|.C10818|S PX ASIAN 01/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	01/08/2018	01/07/2019	1,495	4,106,727	2747.71		92,402		31		31	(92,370)						
.J030718 SPX ASIAN03/07/1|.J030718| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	03/07/2018	03/07/2019	1,953	5,325,203	2726.8		165,587		7,922		7,922	(157,665)						
.042418Q MXEA EUR004/15/1|.042418Q|M XEA EURO 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2019	1,353	2,764,964	2043.58		68,732		602		602	(68,130)						
.012918 SPX EUR001/28/19|.012918|S PX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	6,715	19,160,368	2853.53		610,258		2,286		2,286	(607,972)						
.032818I EEJ EUR003/14/19|.032818I| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/14/2019	2,799	385,000	137.53		7,893		15		15	(7,877)						

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.021418A EEJ EUR001/22/19|.021418A| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	01/22/2019	2,739	390,000	142.4		4,446					(4,446)						
.012918D EEJ EUR001/22/19|.012918D| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/22/2019	4,617	657,500	142.4		13,939					(13,939)						
.032818M EEJ EUR003/21/19|.032818M| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/21/2019	2,982	410,000	137.5		7,052		25		25	(7,027)						
.043018G EEJ EUR004/22/19|.043018G| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/22/2019	2,913	395,000	135.61		9,599		222		222	(9,376)						
.040918R EEJ EUR003/28/19|.040918R| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/28/2019	1,253	175,000	139.707575		3,115		3		3	(3,112)						
.H12918 SPX EUR001/28/19|.H12918|S PX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	01/29/2018	01/28/2019	1,718	4,901,834	2853.53		107,595		508		508	(107,088)						
.B10818 SPX ASIAN01/07/1|.B10818|S PX ASIAN 01/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	01/08/2018	01/07/2019	1,407	3,866,907	2747.71		82,365		30		30	(82,335)						
.022118J EEJ EUR002/14/19|.022118J| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/14/2019	12,718	1,745,000	137.21		48,337		7		7	(48,329)						
.021418H EEJ EUR002/07/19|.021418H| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	9,345	1,275,000	136.44		29,453		4		4	(29,448)						
.032818T EEJ EUR003/21/19|.032818T| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/21/2019	1,589	225,000	141.625		3,060		1		1	(3,059)						
.0041618 SPX EUR004/15/19|.0041618| SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	1,175	3,145,471	2677.84		83,355		29,217		29,217	(54,138)						
.M032118 SPX EUR003/21/19|.M032118| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/21/2018	03/21/2019	2,975	8,067,781	2711.93		169,423		38,150		38,150	(131,273)						
.032118B EEJ EUR002/21/19|.032118B| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	02/21/2019	1,422	195,000	137.09		5,129		2		2	(5,127)						
.K043018 SPX EUR004/29/19|.K043018| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/30/2018	04/29/2019	5,896	15,612,559	2648.05		352,844		172,371		172,371	(180,473)						
.I20718 SPX EUR002/07/19|.I20718|S PX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/07/2018	02/07/2019	2,543	6,820,320	2681.66		126,858		19,255		19,255	(107,603)						
.030718Q EEJ EUR003/07/19|.030718Q| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	59,784	8,200,000	137.16		210,740		273		273	(210,467)						
.010818T EEJ EUR001/07/19|.010818T| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2018	01/07/2019	21,096	2,950,000	139.84		76,700					(76,700)						
.022818W EEJ EUR002/28/19|.022818W| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/28/2019	25,689	3,515,000	136.83		94,554		89		89	(94,465)						
.022818Z EEJ EUR002/28/19|.022818Z| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/28/2019	25,201	3,500,000	138.88245		88,900		13		13	(88,887)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.022818V EEJ EUR002/28/19|.022818V| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/28/2019	7,710	1,055,000	136.83		27,747		27		27	(27,720)						
.0122180 EEJ EUR001/22/19|.012218Q| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/22/2019	15,098	2,150,000	142.4		57,835					(57,835)						
.032818J EEJ EUR003/21/19|.032818J| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/21/2019	2,618	360,000	137.5		5,688		22		22	(5,666)						
.D030718 SPX ASIAN03/07/1|.D030718| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	03/07/2018	03/07/2019	386	1,051,407	2726.8		17,950		1,563		1,563	(16,387)						
.032818S EEJ EUR003/21/19|.032818S| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/21/2019	1,981	275,000	138.80625		5,390		7		7	(5,383)						
.I12918 SPX EUR001/28/19|.I12918|S PX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	4,458	12,720,893	2853.53		290,672		1,342		1,342	(289,330)						
.020718S EEJ EUR002/07/19|.020718S| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	02/07/2019	48,801	6,725,000	137.8044		184,265		4		4	(184,261)						
.041618H EEJ EUR004/08/19|.041618H| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/08/2019	6,115	825,000	134.92		24,090		480		480	(23,610)						
.012918Z SPX ASIAN01/28/1|.012918Z| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJIIY9T8XKCSX06	01/29/2018	01/28/2019	977	2,787,245	2853.53		58,253					(58,253)						
.032118S EEJ EUR003/21/19|.032118S| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/21/2019	20,145	2,770,000	137.5		71,743		172		172	(71,571)						
.022218B MXEA ASIAN02/07/|.022218B|M XEA ASIAN 02/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/22/2018	02/07/2019	1,156	2,361,176	2042.54		61,730					(61,730)						
.032218J MXEA EUR002/28/1|.032218J|M XEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	02/28/2019	915	1,877,333	2051.73		46,308		44		44	(46,264)						
.022818X EEJ EUR002/28/19|.022818X| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/28/2019	8,953	1,225,000	136.83		34,178		31		31	(34,146)						
.032818K EEJ EUR003/21/19|.032818K| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/21/2019	5,164	710,000	137.5		11,431		44		44	(11,387)						
.G12918 SPX EUR001/28/19|.G12918|S PX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	2,041	5,824,031	2853.53		118,519		581		581	(117,938)						
.021418 SPX EUR002/14/19|.021418|S PX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	1,635	4,412,719	2698.63		134,588		14,619		14,619	(119,969)						
.J20718 SPX EUR002/07/19|.J20718|S PX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	1,482	3,975,320	2681.66		81,494		11,676		11,676	(69,818)						
.042318W EEJ EUR004/22/19|.042318W| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/22/2019	29,644	4,020,000	135.61		107,736		2,266		2,266	(105,470)						
.022118F EEJ EUR002/14/19|.022118F| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/14/2019	2,186	300,000	137.21		7,140		1		1	(7,139)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.W032118 SPX EUR003/21/19|.W032118| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/21/2018	03/21/2019	872	2,365,511	2711.93		80,191		14,588		14,588	(65,603)						
.N041618 SPX EUR004/15/19|.N041618| SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	10,245	27,435,354	2677.84		696,858		247,992		247,992	(448,866)						
.031418G EEJ EUR003/07/19|.031418G| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/07/2019	3,463	475,000	137.16		12,208		16		16	(12,192)						
.043018V EEJ EUR004/29/19|.043018V| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/29/2019	16,258	2,255,000	138.703		46,228		312		312	(45,916)						
.A12918 SPX ASIAN01/28/1|.A12918|S PX ASIAN 01/28/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	01/29/2018	01/28/2019	1,826	5,211,332	2853.53		118,818					(118,818)						
.042318X EEJ EUR004/22/19|.042318X| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/22/2019	1,537	210,000	136.627075		5,712		71		71	(5,641)						
.F12918 SPX EUR001/28/19|.F12918|S PX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	601	1,714,648	2853.53		29,406		156		156	(29,251)						
.J12218 SPX EUR001/22/19|.J12218|S PX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	2,188	6,198,283	2832.97		180,370		367		367	(180,004)						
.021418W EEJ EUR002/14/19|.021418W| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/14/2019	4,093	570,000	139.26815		14,307					(14,307)						
.020718T EEJ EUR002/07/19|.020718T| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	02/07/2019	10,651	1,475,000	138.4866		37,318					(37,317)						
.F12218 SPX EUR001/22/19|.F12218|S PX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	5,131	14,535,317	2832.97		331,405		797		797	(330,608)						
.032118R EEJ EUR003/21/19|.032118R| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/21/2019	60,255	8,285,000	137.5		209,611		514		514	(209,097)						
.041618I EEJ EUR004/08/19|.041618I| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/08/2019	7,227	975,000	134.92		29,543		567		567	(28,975)						
.040918S EEJ EUR004/08/19|.040918S| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/08/2019	10,377	1,400,000	134.92		28,560		806		806	(27,754)						
.R040918 SPX EUR004/08/19|.R040918| SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	5,077	13,266,046	2613.16		271,954		150,051		150,051	(121,903)						
.N032818 SPX EUR003/28/19|.N032818| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	03/28/2018	03/28/2019	664	1,730,964	2605.0		24,493		14,336		14,336	(10,157)						
.A11618 SPX ASIAN01/14/1|.A11618|S PX ASIAN 01/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	2,551	7,082,942	2776.42		156,143					(156,143)						
.011618K EEJ EUR001/07/19|.011618K| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/07/2019	2,227	320,000	143.6856		7,904					(7,904)						
.P20718 SPX EUR002/07/19|.P20718|S PX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	11,365	30,477,120	2681.66		841,169		99,761		99,761	(741,408)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.B032818 EEJ EUR003/28/19|.B032818| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/28/2019	5,782	800,000	138.354475		17,440		40		40	(17,400)						
.R042318 SPX EUR004/22/19|.R042318| SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	04/23/2018	04/22/2019	1,882	5,024,720	2670.29		110,041		44,899		44,899	(65,142)						
.012218D EEJ EUR001/07/19|.012218D| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/07/2019	2,217	310,000	139.84		9,145					(9,145)						
.022818G EEJ EUR002/21/19|.022818G| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	3,939	540,000	137.09		12,420		5		5	(12,415)						
.J10818 SPX EUR001/07/19|.J10818|S PX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/08/2018	01/07/2019	6,350	17,447,479	2747.71		433,134		14		14	(433,120)						
.032218A MXEA ASIAN02/28/|.032218A|M XEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	02/28/2019	855	1,754,229	2051.73		25,453					(25,453)						
.B12918 SPX ASIAN01/28/1|.B12918|S PX ASIAN 01/28/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	01/29/2018	01/28/2019	1,019	2,907,861	2853.53		69,789					(69,789)						
.020718K EEJ EUR001/28/19|.020718K| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	01/28/2019	2,945	425,000	144.328215		5,738					(5,737)						
.0430180 EEJ EUR004/29/19|.0430180| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/29/2019	42,824	5,795,000	135.32		146,614		4,391		4,391	(142,222)						
.032218K MXEA EUR003/07/1|.032218K|M XEA EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	03/07/2019	506	1,026,143	2027.95		20,776		67		67	(20,710)						
.020718Z SPX ASIAN02/07/1|.020718Z| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/07/2018	02/07/2019	1,198	3,211,985	2681.66		65,846		46,878		46,878	(18,968)						
.042318Q EEJ EUR004/22/19|.042318Q| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/22/2019	1,512	205,000	135.61		3,916		113		113	(3,803)						
.011618D EEJ EUR001/07/19|.011618D| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/07/2019	2,303	322,000	139.84		6,891					(6,891)						
.043018N EEJ EUR004/29/19|.043018N| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/29/2019	10,715	1,450,000	135.32		35,815		1,098		1,098	(34,717)						
.022118B EEJ EUR001/28/19|.022118B| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	01/28/2019	2,098	300,000	142.97		4,350					(4,350)						
.B022818 SPX EUR002/28/19|.B022818| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	2,157	5,853,875	2713.83		122,931		18,902		18,902	(104,029)						
.032118D EEJ EUR003/07/19|.032118D| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/07/2019	4,374	600,000	137.16		15,420		20		20	(15,400)						
.011618U EEJ EUR001/14/19|.011618U| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/14/2019	3,344	480,000	143.52702		11,424					(11,424)						
.G032118 SPX ASIAN03/21/1|.G032118| SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	03/21/2018	03/21/2019	1,878	5,093,902	2711.93		134,479		6,693		6,693	(127,786)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.A032818 EEJ EUR003/28/19|.A032818| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/28/2019	2,826	390,000	138.0162		8,853		25		25	(8,828)						
.041618A EEJ EUR003/07/19|.041618A| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	03/07/2019	1,239	170,000	137.16		3,519		6		6	(3,513)						
.020718 SPX EUR002/07/19|.020718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/07/2018	02/07/2019	2,750	7,373,224	2681.66		212,349		24,474		24,474	(187,875)						
.040918J EEJ EUR003/28/19|.040918J| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/28/2019	3,326	450,000	135.31		9,855		157		157	(9,699)						
.012218Y SPX ASIAN01/22/1|.012218Y| SPX ASIAN 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/22/2018	01/22/2019	781	2,213,665	2832.97		52,205					(52,205)						
.F10818 SPX ASIAN01/07/1|.F10818|SPX ASIAN 01/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	01/08/2018	01/07/2019	1,253	3,441,837	2747.71		85,358		26		26	(85,331)						
.043018P EEJ EUR004/29/19|.043018P| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/29/2019	39,093	5,290,000	135.32		136,482		4,010		4,010	(132,472)						
.E043018 SPX ASIAN04/29/1|.E043018| SPX ASIAN 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/30/2018	04/29/2019	705	1,868,093	2648.05		55,856		30,664		30,664	(25,191)						
.F032118 SPX ASIAN03/21/1|.F032118| SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	03/21/2018	03/21/2019	635	1,722,638	2711.93		42,894		2,263		2,263	(40,630)						
.010818U EEJ EUR001/07/19|.010818U| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2018	01/07/2019	24,814	3,470,000	139.84		92,302					(92,302)						
.022118N EEJ EUR002/14/19|.022118N| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/14/2019	1,949	270,000	138.513495		8,127					(8,127)						
.D042318 SPX ASIAN04/22/1|.D042318| SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	04/23/2018	04/22/2019	315	841,443	2670.29		13,295		4,795		4,795	(8,500)						
.030718R EEJ EUR003/07/19|.030718R| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	7,437	1,020,000	137.16		26,826		34		34	(26,792)						
.C022818 SPX EUR002/28/19|.C022818| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	1,948	5,287,425	2713.83		117,910		17,617		17,617	(100,293)						
.040918L EEJ EUR003/28/19|.040918L| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/28/2019	5,284	715,000	135.31		18,018		249		249	(17,769)						
.022818H EEJ EUR002/21/19|.022818H| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	3,210	440,000	137.09		10,560		4		4	(10,556)						
.Y031418 SPX EUR003/14/19|.Y031418| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	2,977	8,186,376	2749.48		254,596		27,572		27,572	(227,024)						
.012318D MXEA ASIAN01/22/|.012318D|MXEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	01/23/2018	01/22/2019	675	1,458,297	2160.44		35,714					(35,714)						
.0043018 SPX EUR004/29/19|.0043018| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/30/2018	04/29/2019	4,993	13,222,746	2648.05		360,981		166,246		166,246	(194,735)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.032818U EEJ EUR003/28/19	EQUITY INDEXED ANNUITY																					
EEJ EURO 03/28/		EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/28/2019	19,954	2,700,000	135.31		63,720		940		940	(62,780)						
.E042318 SPX ASIAN04/22/1	EQUITY INDEXED ANNUITY																					
SPX ASIAN 04/22		EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	04/23/2018	04/22/2019	571	1,524,719	2670.29		27,597		8,912		8,912	(18,686)						
.022818I EEJ EUR002/21/19	EQUITY INDEXED ANNUITY																					
EEJ EURO 02/21/		EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	5,544	760,000	137.09		19,456		7		7	(19,449)						
.H041618 SPX EUR004/15/19	EQUITY INDEXED ANNUITY																					
SPX EURO 04/15/		EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	550	1,471,928	2677.84		19,871		8,238		8,238	(11,633)						
.H21418 SPX EUR002/14/19	EQUITY INDEXED ANNUITY																					
PX EURO 02/14/20		EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/14/2018	02/14/2019	392	1,059,131	2698.63		15,569		2,548		2,548	(13,021)						
.040918K EEJ EUR003/28/19	EQUITY INDEXED ANNUITY																					
EEJ EURO 03/28/		EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/28/2019	22,910	3,100,000	135.31		76,260		1,080		1,080	(75,180)						
.R20718 SPX EUR002/07/19	EQUITY INDEXED ANNUITY																					
PX EURO 02/07/20		EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/07/2018	02/07/2019	6,047	16,215,891	2681.66		478,369		54,227		54,227	(424,142)						
.042418D MXEA ASIAN04/22/	EQUITY INDEXED ANNUITY																					
XEA ASIAN 04/2		EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/24/2018	04/22/2019	886	1,811,711	2044.82		42,129					(42,129)						
.012218X SPX ASIAN01/22/1	EQUITY INDEXED ANNUITY																					
SPX ASIAN 01/22		EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/22/2018	01/22/2019	933	2,643,127	2832.97		59,634					(59,634)						
.B040918 EEJ EUR004/08/19	EQUITY INDEXED ANNUITY																					
EEJ EURO 04/08/		EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/08/2019	9,605	1,325,000	137.9557		28,753		138		138	(28,615)						
.032118C EEJ EUR002/28/19	EQUITY INDEXED ANNUITY																					
EEJ EURO 02/28/		EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	02/28/2019	2,083	285,000	136.83		6,612		7		7	(6,605)						
.G21418 SPX ASIAN02/14/1	EQUITY INDEXED ANNUITY																					
PX ASIAN 02/14/2		EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	02/14/2018	02/14/2019	1,289	3,477,813	2698.63		107,464		24,046		24,046	(83,418)						
.011618T EEJ EUR001/14/19	EQUITY INDEXED ANNUITY																					
EEJ EURO 01/14/		EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/14/2019	2,202	315,000	143.0338		7,938					(7,938)						
.I031418 SPX ASIAN03/14/1	EQUITY INDEXED ANNUITY																					
SPX ASIAN 03/14		EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	03/14/2018	03/14/2019	937	2,576,540	2749.48		59,776		580		580	(59,195)						
.F21418 SPX ASIAN02/14/1	EQUITY INDEXED ANNUITY																					
PX ASIAN 02/14/2		EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	02/14/2018	02/14/2019	1,790	4,831,776	2698.63		132,391		33,408		33,408	(98,983)						
.042418C MXEA ASIAN04/15/	EQUITY INDEXED ANNUITY																					
XEA ASIAN 04/1		EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/24/2018	04/15/2019	917	1,873,963	2043.58		45,584					(45,584)						
.032118J EEJ EUR003/14/19	EQUITY INDEXED ANNUITY																					
EEJ EURO 03/14/		EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/14/2019	1,491	205,000	137.53		5,699		8		8	(5,691)						
.0032118 SPX EUR003/21/19	EQUITY INDEXED ANNUITY																					
SPX EURO 03/21/		EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/21/2018	03/21/2019	8,861	24,030,550	2711.93		619,988		128,591		128,591	(491,398)						
.022118U EEJ EUR002/21/19	EQUITY INDEXED ANNUITY																					
EEJ EURO 02/21/		EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/21/2019	3,946	545,000	138.118175		15,478		2		2	(15,476)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.K032818 SPX ASIAN03/28/1|.K032818| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	03/28/2018	03/28/2019	1,172	3,052,918	2605.0		87,924		82,546		82,546	(5,378)						
.0129180 EEJ EUR001/28/19|.012918Q| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/28/2019	24,481	3,500,000	142.97		94,500					(94,500)						
.K030718 SPX ASIAN03/07/1|.K030718| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	03/07/2018	03/07/2019	494	1,346,514	2726.8		43,324		2,003		2,003	(41,321)						
.B22118 SPX ASIAN02/21/1|.B22118|SPX ASIAN 02/21/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	02/21/2018	02/21/2019	323	873,622	2701.33		13,912		1,923		1,923	(11,989)						
.043018X SPX ASIAN04/29/1|.043018X| SPX ASIAN 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/30/2018	04/29/2019	975	2,581,399	2648.05		44,142		37,683		37,683	(6,459)						
.P032118 SPX EUR003/21/19|.P032118| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E570DZWZ7FF32TWEFA76	03/21/2018	03/21/2019	1,884	5,108,890	2711.93		123,635		26,328		26,328	(97,307)						
.020718C EEJ EUR001/28/19|.020718C| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	01/28/2019	11,016	1,575,000	142.97		18,113					(18,112)						
.022118T EEJ EUR002/21/19|.022118T| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/21/2019	18,236	2,500,000	137.09		69,500		25		25	(69,475)						
.030718X EEJ EUR003/07/19|.030718X| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	7,130	1,000,000	140.2461		22,500		2		2	(22,498)						
.043018H EEJ EUR004/22/19|.043018H| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/22/2019	6,858	930,000	135.61		23,157		524		524	(22,633)						
.012918R EEJ EUR001/28/19|.012918R| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/28/2019	31,164	4,500,000	144.3997		123,750					(123,750)						
.C040918 EEJ EUR004/08/19|.C040918| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/08/2019	22,597	3,125,000	138.293		65,000		263		263	(64,737)						
.H040918 SPX ASIAN04/08/1|.H040918| SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	04/09/2018	04/08/2019	1,168	3,053,210	2613.16		68,087		88,665		88,665	20,578						
.G041618 SPX ASIAN04/15/1|.G041618| SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	668	1,788,315	2677.84		55,438		17,297		17,297	(38,141)						
.I21418 SPX EUR002/14/19|.I21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/14/2018	02/14/2019	1,482	3,999,289	2698.63		74,787		10,829		10,829	(63,958)						
.0423180 EEJ EUR004/15/19|.0423180| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/15/2019	1,857	255,000	137.3499		6,299		49		49	(6,250)						
.X042318 SPX EUR004/22/19|.X042318| SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	04/23/2018	04/22/2019	1,358	3,626,703	2670.29		104,812		39,268		39,268	(65,543)						
.0228180 EEJ EUR002/21/19|.0228180| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	8,097	1,110,000	137.09		34,521		11		11	(34,510)						
.I040918 SPX ASIAN04/08/1|.I040918| SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	04/09/2018	04/08/2019	668	1,745,769	2613.16		40,327		51,760		51,760	11,432						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.020718J EEJ EUR001/28/19|.020718J|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	01/28/2019	4,337	620,000	142.97		8,990					(8,990)						
.020718Y SPX ASIAN02/07/1|.020718Y|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/07/2018	02/07/2019	495	1,326,135	2681.66		22,677		19,348		19,348	(3,328)						
.021418Q EEJ EUR002/14/19|.021418Q|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/14/2019	9,110	1,250,000	137.21		30,875		5		5	(30,870)						
.022818P EEJ EUR002/21/19|.022818P|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	6,268	867,500	138.392355		27,066		2		2	(27,064)						
.C22118 SPX ASIAN02/21/1|.C22118|SPX ASIAN 02/21/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	02/21/2018	02/21/2019	1,126	3,042,456	2701.33		61,236		6,701		6,701	(54,535)						
.031418A EEJ EUR002/21/19|.031418A|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	02/21/2019	3,501	480,000	137.09		14,160		5		5	(14,155)						
.032118K EEJ EUR003/14/19|.032118K|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/14/2019	1,371	190,000	138.561475		5,206		3		3	(5,203)						
.030718K EEJ EUR002/28/19|.030718K|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	02/28/2019	2,165	300,000	138.540375		8,100		2		2	(8,098)						
.K10818 SPX EUR001/07/19|.K10818|SPX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/08/2018	01/07/2019	2,833	7,784,498	2747.71		201,813		6		6	(201,807)						
.042318P EEJ EUR004/15/19|.042318P|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/15/2019	1,515	210,000	138.641805		4,431		19		19	(4,412)						
.Y042318 SPX EUR004/22/19|.Y042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWIY9T8XKCSX06	04/23/2018	04/22/2019	4,056	10,830,017	2670.29		328,150		120,764		120,764	(207,385)						
.042418B MXEA ASIAN04/08/|.042418B|MXEA ASIAN 04/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/24/2018	04/08/2019	1,216	2,461,537	2024.29		64,010					(64,010)						
.012218K EEJ EUR001/14/19|.012218K|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/14/2019	9,613	1,367,500	142.25874		42,803					(42,803)						
.031418X EEJ EUR003/14/19|.031418X|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	24,213	3,330,000	137.53		87,579		133		133	(87,446)						
.A022818 SPX EUR002/28/19|.A022818|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	793	2,152,714	2713.83		41,763		6,670		6,670	(35,093)						
.020718I EEJ EUR001/28/19|.020718I|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	01/28/2019	5,491	785,000	142.97		11,147					(11,147)						
.041618B EEJ EUR003/21/19|.041618B|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	03/21/2019	2,073	285,000	137.5		6,413		18		18	(6,395)						
.J21418 SPX EUR002/14/19|.J21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/14/2018	02/14/2019	1,146	3,091,605	2698.63		63,069		8,736		8,736	(54,333)						
.021418P EEJ EUR002/14/19|.021418P|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/14/2019	6,414	880,000	137.21		20,416		4		4	(20,412)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.012918S EEJ EUR001/28/19|.012918S| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/28/2019	6,891	1,000,000	145.11455		25,400					(25,400)						
.A041618 SPX ASIAN04/15/1|.A041618| SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	936	2,507,744	2677.84		55,672		24,015		24,015	(31,657)						
.E041618 SPX ASIAN04/15/1|.E041618| SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	496	1,327,646	2677.84		37,573		12,835		12,835	(24,738)						
.030718A EEJ EUR002/21/19|.030718A| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	02/21/2019	1,751	240,000	137.09		5,952		2		2	(5,950)						
.012218V SPX ASIAN01/22/1|.012218V| SPX ASIAN 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/22/2018	01/22/2019	910	2,579,368	2832.97		47,043					(47,043)						
.011618W EEJ EUR001/14/19|.011618W| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/14/2019	2,250	325,000	144.443		6,955					(6,955)						
.W032818 SPX EUR003/28/19|.W032818| SPX EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWIY9T8XKCSX06	03/28/2018	03/28/2019	443	1,153,493	2605.0		33,163		17,001		17,001	(16,162)						
.C11618 SPX ASIAN01/14/1|.C11618|S PX ASIAN 01/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	780	2,166,277	2776.42		51,241					(51,241)						
.G10818 SPX EUR001/07/19|.G10818|S PX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/08/2018	01/07/2019	602	1,653,149	2747.71		28,475		1		1	(28,474)						
.043018Q EEJ EUR004/29/19|.043018Q| EEJ EUR0 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/29/2019	28,968	3,920,000	135.32		105,056		2,972		2,972	(102,084)						
.V022818 SPX ASIAN02/28/1|.V022818| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	02/28/2018	02/28/2019	803	2,179,408	2713.83		60,805		752		752	(60,054)						
.B11618 SPX ASIAN01/14/1|.B11618|S PX ASIAN 01/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	810	2,249,443	2776.42		51,645					(51,645)						
.042418M MXEA EUR004/08/1|.042418M|M XEA EUR0 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/24/2018	04/08/2019	1,641	3,321,860	2024.29		89,402		906		906	(88,495)						
.011618 SPX EUR001/14/19|.011618|S PX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	5,202	14,443,531	2776.42		452,083		323		323	(451,759)						
.W022818 SPX ASIAN02/28/1|.W022818| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	02/28/2018	02/28/2019	1,297	3,519,898	2713.83		107,005		1,214		1,214	(105,791)						
.032818B EEJ EUR002/28/19|.032818B| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	02/28/2019	1,279	175,000	136.83		3,255		4		4	(3,251)						
.012918Y SPX ASIAN01/28/1|.012918Y| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWIY9T8XKCSX06	01/29/2018	01/28/2019	657	1,876,167	2853.53		37,148					(37,148)						
.043018R EEJ EUR004/29/19|.043018R| EEJ EUR0 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/29/2019	15,400	2,110,000	137.0115		52,961		709		709	(52,252)						
.H10818 SPX EUR001/07/19|.H10818|S PX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/08/2018	01/07/2019	1,827	5,019,148	2747.71		101,512		4		4	(101,508)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.020718H EEJ EUR001/28/19|.020718H| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	01/28/2019	7,519	1,075,000	142.97		15,050					(15,050)						
.012218W SPX ASIAN01/22/1|.012218W| SPX ASIAN 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/22/2018	01/22/2019	1,074	3,041,266	2832.97		61,732					(61,732)						
.032118M EEJ EUR003/14/19|.032118M| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/14/2019	2,585	360,000	139.249125		9,108		4		4	(9,104)						
.012918X SPX ASIAN01/28/1|.012918X| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	01/29/2018	01/28/2019	737	2,103,796	2853.53		37,868					(37,868)						
.E031418 EEJ EUR003/14/19|.E031418| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	8,867	1,250,000	140.96825		26,875		3		3	(26,872)						
.S20718 SPX EUR002/07/19|.S20718|S PX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	1,421	3,810,853	2681.66		115,088		12,822		12,822	(102,266)						
.H20718 SPX EUR002/07/19|.H20718|S PX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	527	1,413,718	2681.66		20,216		3,446		3,446	(16,770)						
.012318K MXEA EUR001/14/1|.012318K|M XEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	01/23/2018	01/14/2019	1,180	2,531,442	2145.29		67,496					(67,496)						
.I032118 SPX ASIAN03/21/1|.I032118| SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	03/21/2018	03/21/2019	963	2,610,546	2711.93		81,710		3,431		3,431	(78,279)						
.D22818 SPX EUR002/28/19|.D22818|S PX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	5,835	15,836,506	2713.83		367,407		53,752		53,752	(313,655)						
.R032118 SPX EUR003/21/19|.R032118| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/21/2018	03/21/2019	2,677	7,261,010	2711.93		195,321		39,775		39,775	(155,546)						
.V032818 SPX EUR003/28/19|.V032818| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	03/28/2018	03/28/2019	7,106	18,511,174	2605.0		508,132		263,885		263,885	(244,246)						
.0042318 SPX EUR004/22/19|.0042318| SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	04/23/2018	04/22/2019	967	2,581,006	2670.29		43,877		18,916		18,916	(24,961)						
.D032818 SPX ASIAN03/28/1|.D032818| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	03/28/2018	03/28/2019	318	827,921	2605.0		13,330		17,769		17,769	4,440						
.I10818 SPX EUR001/07/19|.I10818|S PX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/08/2018	01/07/2019	2,070	5,688,625	2747.71		126,430		4		4	(126,425)						
.020718G EEJ EUR001/28/19|.020718G| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	01/28/2019	9,932	1,420,000	142.97		19,312					(19,312)						
.A22118 EEJ EUR002/21/19|.A22118|E EJ EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/21/2019	1,731	245,000	141.545425		4,631					(4,630)						
.012218P EEJ EUR001/22/19|.012218P| EEJ EUR0 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/22/2019	20,190	2,875,000	142.4		73,888					(73,887)						
.Z030718 SPX EUR003/07/19|.Z030718| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	03/07/2018	03/07/2019	1,158	3,157,714	2726.8		106,099		12,444		12,444	(93,655)						

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.032818C EEJ EUR003/07/19|.032818C|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/07/2019	729	100,000	137.16		1,870		3		3	(1,867)						
.022818K EEJ EUR002/21/19|.022818K|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	5,289	725,000	137.09		20,010		7		7	(20,003)						
.N10818 SPX EUR001/07/19|.N10818|SPX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/08/2018	01/07/2019	3,013	8,279,441	2747.71		238,655		6		6	(238,648)						
.020718B EEJ EUR001/22/19|.020718B|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	01/22/2019	2,388	340,000	142.4		5,406					(5,406)						
.042418G MXEA EUR003/21/1|.042418G|MXEA EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/24/2018	03/21/2019	835	1,690,675	2024.76		52,772		253		253	(52,519)						
.K21418 SPX EUR002/14/19|.K21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/14/2018	02/14/2019	2,517	6,793,585	2698.63		149,459		19,833		19,833	(129,626)						
.040918X EEJ EUR004/08/19|.040918X|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/08/2019	35,577	4,800,000	134.92		130,080		2,794		2,794	(127,287)						
.G040918 SPX ASIAN04/08/1|.G040918|SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	04/09/2018	04/08/2019	1,581	4,131,844	2613.16		84,703		113,126		113,126	28,423						
.020718U EEJ EUR002/07/19|.020718U|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	02/07/2019	2,878	400,000	138.96414		9,600					(9,600)						
.042418H MXEA EUR003/28/1|.042418H|MXEA EURO 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/24/2018	03/28/2019	569	1,139,024	2001.8		28,274		343		343	(27,930)						
.J11618 SPX EUR001/14/19|.J11618|SPX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	4,388	12,183,533	2776.42		300,933		266		266	(300,668)						
.022818E EEJ EUR002/14/19|.022818E|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/14/2019	5,685	780,000	137.21		23,946		3		3	(23,943)						
.042418N MXEA EUR004/08/1|.042418N|MXEA EURO 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/24/2018	04/08/2019	903	1,827,934	2024.29		54,848		518		518	(54,330)						
.L21418 SPX EUR002/14/19|.L21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/14/2018	02/14/2019	2,430	6,556,349	2698.63		149,485		19,426		19,426	(130,059)						
.J032818 SPX ASIAN03/28/1|.J032818|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	03/28/2018	03/28/2019	1,575	4,102,656	2605.0		110,361		110,498		110,498	136						
.011618X EEJ EUR001/14/19|.011618X|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/14/2019	2,797	405,000	144.7953		8,303					(8,302)						
.012318L MXEA EUR001/14/1|.012318L|MXEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	01/23/2018	01/14/2019	998	2,140,999	2145.29		63,523					(63,522)						
.032118L EEJ EUR003/14/19|.032118L|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/14/2019	2,736	380,000	138.9053		9,994		5		5	(9,989)						
.032918A SPX ASIAN02/28/1|.032918A|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	03/29/2018	02/28/2019	775	2,111,564	2723.72		46,887		792		792	(46,095)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.030718Y EEJ EUR003/07/19|.030718Y| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	11,452	1,610,000	140.589		34,776		2		2	(34,774)						
.R041618 SPX EUR004/15/19|.R041618| SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	3,636	9,736,492	2677.84		294,042		98,176		98,176	(195,866)						
.M040918 SPX ASIAN04/08/1|.M040918| SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	04/09/2018	04/08/2019	913	2,386,416	2613.16		67,774		76,216		76,216	8,442						
.022118 SPX EUR002/21/19|.022118|S PX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/21/2018	02/21/2019	1,106	2,986,807	2701.33		86,020		11,297		11,297	(74,723)						
.022818Q EEJ EUR002/21/19|.022818Q| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	865	120,000	138.803625		3,576					(3,576)						
.032118G EEJ EUR003/14/19|.032118G| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/14/2019	16,396	2,255,000	137.53		56,150		90		90	(56,059)						
.G031418 SPX ASIAN03/14/1|.G031418| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/14/2018	03/14/2019	1,604	4,410,556	2749.48		90,857		993		993	(89,864)						
.Q043018 SPX EUR004/29/19|.Q043018| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/30/2018	04/29/2019	1,052	2,785,802	2648.05		84,410		37,530		37,530	(46,880)						
.Q221180 EEJ EUR002/14/19|.Q221180| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/14/2019	4,437	620,000	139.748385		16,244					(16,244)						
.Q122180 EEJ EUR001/22/19|.Q122180| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/22/2019	13,308	1,895,000	142.4		47,375					(47,375)						
.E040918 EEJ EUR004/08/19|.E040918| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/08/2019	4,128	575,000	139.3049		10,523		25		25	(10,497)						
.C40918 SPX EUR004/08/19|.C40918|S PX EURO 04/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/09/2018	04/08/2019	1,185	3,096,595	2613.16		96,304		48,159		48,159	(48,145)						
.F20718 SPX ASIAN02/07/1|.F20718|S PX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/07/2018	02/07/2019	1,374	3,685,325	2681.66		112,771		53,786		53,786	(58,985)						
.011618J EEJ EUR001/07/19|.011618J| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/07/2019	1,953	280,000	143.336		7,196					(7,196)						
.042418A MXEA ASIAN03/28/|.042418A|M XEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/24/2018	03/28/2019	853	1,707,535	2001.8		54,148					(54,148)						
.020718N EEJ EUR002/07/19|.020718N| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	02/07/2019	7,659	1,045,000	136.44		24,453		4		4	(24,449)						
.B40918 SPX EUR004/08/19|.B40918|S PX EURO 04/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/09/2018	04/08/2019	2,718	7,102,595	2613.16		215,919		108,968		108,968	(106,951)						
.N030718 SPX EUR003/07/19|.N030718| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	03/07/2018	03/07/2019	645	1,758,243	2726.8		33,934		5,309		5,309	(28,625)						
.032918G SPX EUR001/22/19|.032918G| SPX EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/29/2018	01/22/2019	387	1,096,359	2832.97		19,834		66		66	(19,767)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.032918B SPX ASIAN03/14/1|.032918B| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/29/2018	03/14/2019	568	1,561,705	2749.48		27,792		447		447	(27,345)						
.012918W EEJ EUR001/28/19|.012918W| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/28/2019	4,084	600,000	146.901675		12,480					(12,480)						
.012918J EEJ EUR001/22/19|.012918J| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/22/2019	1,229	175,000	142.4		5,390					(5,390)						
.031418R EEJ EUR003/14/19|.031418R| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	1,818	250,000	137.53		5,075		10		10	(5,065)						
.022118D EEJ EUR002/14/19|.022118D| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/14/2019	3,608	495,000	137.21		10,989		2		2	(10,987)						
.C031418 EEJ EUR003/14/19|.C031418| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	29,049	4,055,000	139.59295		102,592		30		30	(102,561)						
.F031418 SPX ASIAN03/14/1|.F031418| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/14/2018	03/14/2019	542	1,489,480	2749.48		27,555		335		335	(27,220)						
.021418J EEJ EUR002/07/19|.021418J| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	7,806	1,065,000	136.44		25,880		4		4	(25,876)						
.P043018 SPX EUR004/29/19|.P043018| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	2,594	6,869,545	2648.05		196,469		89,149		89,149	(107,320)						
.A31418 SPX EUR003/14/19|.A31418|S PX EURO 03/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	393	1,081,101	2749.48		36,866		3,782		3,782	(33,084)						
.D031418 EEJ EUR003/14/19|.D031418| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	5,262	740,000	140.624425		16,576		2		2	(16,574)						
.021418I EEJ EUR002/07/19|.021418I| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	6,193	845,000	136.44		20,027		3		3	(20,024)						
.G20718 SPX ASIAN02/07/1|.G20718|S PX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	1,049	2,813,088	2681.66		88,050		41,056		41,056	(46,994)						
.D11618 SPX ASIAN01/14/1|.D11618|S PX ASIAN 01/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	691	1,917,794	2776.42		46,620					(46,620)						
.0031418 SPX EUR003/14/19|.0031418| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	1,410	3,876,834	2749.48		71,334		9,698		9,698	(61,636)						
.043018K EEJ EUR004/22/19|.043018K| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/22/2019	7,448	1,010,000	135.61		28,078		569		569	(27,509)						
.R043018 SPX EUR004/29/19|.R043018| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	1,411	3,735,816	2648.05		120,293		52,391		52,391	(67,903)						
.032818H EEJ EUR003/14/19|.032818H| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/14/2019	1,600	220,000	137.53		4,378		9		9	(4,369)						
.0041618 SPX EUR004/15/19|.0041618| SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	1,845	4,941,659	2677.84		142,814		48,517		48,517	(94,297)						

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.032118I EEJ EUR003/14/19|.032118I|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/14/2019	11,198	1,540,000	137.53		41,580		62		62	(41,518)						
.041618R EEJ EUR004/15/19|.041618R|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	1,852	255,000	137.689875		6,452		40		40	(6,411)						
.041618S EEJ EUR004/15/19|.041618S|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	20,430	2,820,000	138.02985		68,526		365		365	(68,161)						
.032118H EEJ EUR003/14/19|.032118H|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/14/2019	4,654	640,000	137.53		16,704		26		26	(16,678)						
.D040918 EEJ EUR004/08/19|.D040918|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/08/2019	4,354	605,000	138.9676		11,556		33		33	(11,522)						
.012918K EEJ EUR001/22/19|.012918K|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/22/2019	1,282	185,000	144.3224		5,328					(5,328)						
.X032818 SPX EUR003/28/19|.X032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	03/28/2018	03/28/2019	3,356	8,741,241	2605.0		262,674		132,699		132,699	(129,975)						
.H031418 SPX ASIAN03/14/1|.H031418|SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	03/14/2018	03/14/2019	773	2,125,572	2749.48		47,613		479		479	(47,134)						
.Z031418 SPX EUR003/14/19|.Z031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	1,183	3,251,468	2749.48		106,323		11,194		11,194	(95,129)						
.H032118 SPX ASIAN03/21/1|.H032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	03/21/2018	03/21/2019	495	1,341,402	2711.93		37,828		1,763		1,763	(36,065)						
.011618V EEJ EUR001/14/19|.011618V|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/14/2019	6,957	1,000,000	143.7384		23,200					(23,200)						
.022118C EEJ EUR002/14/19|.022118C|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/14/2019	3,717	510,000	137.21		10,761		2		2	(10,759)						
.032218L MXEA EUR003/07/1|.032218L|MXEA EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	03/07/2019	1,039	2,107,040	2027.95		50,080		145		145	(49,935)						
.E10818 SPX ASIAN01/07/1|.E10818|SPX ASIAN 01/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	01/08/2018	01/07/2019	786	2,159,370	2747.71		52,473		16		16	(52,456)						
.G22118 SPX ASIAN02/21/1|.G22118|SPX ASIAN 02/21/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	02/21/2018	02/21/2019	1,258	3,398,678	2701.33		102,980		7,486		7,486	(95,494)						
.042318I EEJ EUR004/15/19|.042318I|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/15/2019	2,537	345,000	135.99		7,452		138		138	(7,314)						
.D041618 SPX ASIAN04/15/1|.D041618|SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	1,437	3,849,181	2677.84		105,082		37,192		37,192	(67,890)						
.012918V EEJ EUR001/28/19|.012918V|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/28/2019	2,047	300,000	146.54425		6,480					(6,480)						
.R22118 SPX EUR002/21/19|.R22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/21/2018	02/21/2019	1,392	3,760,997	2701.33		114,334		14,507		14,507	(99,828)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.022118P EEJ EUR002/14/19|.022118P| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/14/2019	798	112,000	140.297225		2,755					(2,755)						
.T20718 SPX EUR002/07/19|.T20718|S PX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	8,873	23,794,476	2681.66		766,182		81,645		81,645	(684,537)						
.D043018 SPX ASIAN04/29/1|.D043018| SPX ASIAN 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	1,209	3,201,757	2648.05		91,570		52,468		52,468	(39,102)						
.R21418 SPX EUR002/14/19|.R21418|S PX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	6,387	17,235,367	2698.63		558,426		58,205		58,205	(500,221)						
.L22118 SPX EUR002/21/19|.L22118|S PX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZIWZ7FF32TIWEFA76	02/21/2018	02/21/2019	3,001	8,105,355	2701.33		186,423		27,911		27,911	(158,512)						
.L030718 SPX EUR003/07/19|.L030718| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	03/07/2018	03/07/2019	328	893,157	2726.8		13,576		2,316		2,316	(11,260)						
.A21418 SPX ASIAN02/14/1|.A21418|S PX ASIAN 02/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJIIY9T8XKCSX06	02/14/2018	02/14/2019	339	915,468	2698.63		14,647		6,328		6,328	(8,320)						
.022218C MXEA ASIAN02/14/|.022218C|M XEA ASIAN 02/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/22/2018	02/14/2019	594	1,208,095	2033.83		31,910					(31,910)						
.A042318 EEJ EUR004/22/19|.A042318| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/22/2019	22,421	3,115,000	138.932445		64,481		295		295	(64,185)						
.012218T EEJ EUR001/22/19|.012218T| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/22/2019	6,541	950,000	145.248		22,325					(22,325)						
.043018Y SPX ASIAN04/29/1|.043018Y| SPX ASIAN 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	2,064	5,464,304	2648.05		110,379		85,279		85,279	(25,100)						
.032118T EEJ EUR003/21/19|.032118T| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/21/2019	12,982	1,785,000	137.5		47,303		111		111	(47,192)						
.012218I EEJ EUR001/14/19|.012218I| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/14/2019	1,029	145,000	140.92		4,524					(4,524)						
.L22818 SPX EUR002/28/19|.L22818|S PX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZIWZ7FF32TIWEFA76	02/28/2018	02/28/2019	1,194	3,241,125	2713.83		109,550		12,760		12,760	(96,790)						
.W042318 SPX EUR004/22/19|.W042318| SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJIIY9T8XKCSX06	04/23/2018	04/22/2019	7,991	21,337,039	2670.29		588,902		224,009		224,009	(364,893)						
.S030718 SPX EUR003/07/19|.S030718| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	03/07/2018	03/07/2019	5,239	14,285,137	2726.8		369,985		50,477		50,477	(319,508)						
.I042318 SPX ASIAN04/22/1|.I042318| SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	04/23/2018	04/22/2019	1,450	3,872,432	2670.29		91,389		23,254		23,254	(68,136)						
.032118U EEJ EUR003/21/19|.032118U| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/21/2019	20,218	2,780,000	137.5		76,450		172		172	(76,278)						
.K22818 SPX EUR002/28/19|.K22818|S PX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZIWZ7FF32TIWEFA76	02/28/2018	02/28/2019	7,602	20,631,248	2713.83		670,516		80,268		80,268	(590,248)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.032118Z EEJ EUR003/21/19|.032118Z| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/21/2019	3,768	535,000	141.96875		10,005		1		1	(10,004)						
.G12218 SPX EUR001/22/19|.G12218|S PX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	01/22/2018	01/22/2019	3,115	8,825,948	2832.97		227,710		505		505	(227,205)						
.N031418 SPX EUR003/14/19|.N031418| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	480	1,319,187	2749.48		20,447		2,912		2,912	(17,535)						
.022218I MXEA EUR001/28/1|.022218I|M XEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/22/2018	01/28/2019	571	1,239,767	2171.22		21,024					(21,024)						
.B21418 SPX ASIAN02/14/1|.B21418|S PX ASIAN 02/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	02/14/2018	02/14/2019	837	2,259,313	2698.63		44,283		15,621		15,621	(28,662)						
.M22118 SPX EUR002/21/19|.M22118|S PX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/21/2018	02/21/2019	2,409	6,507,236	2701.33		155,523		22,820		22,820	(132,703)						
.022818S EEJ EUR002/21/19|.022818S| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	3,460	485,000	140.174525		12,416					(12,416)						
.012918P EEJ EUR001/28/19|.012918P| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/28/2019	17,486	2,500,000	142.97		66,000					(66,000)						
.K022818 SPX EUR001/14/19|.K022818| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	02/28/2018	01/14/2019	868	2,409,933	2776.42		66,923		54		54	(66,869)						
.030718M EEJ EUR002/28/19|.030718M| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	02/28/2019	3,692	515,000	139.498185		12,463		1		1	(12,462)						
.V040918 SPX EUR004/08/19|.V040918| SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/09/2018	04/08/2019	9,687	25,313,603	2613.16		635,371		337,300		337,300	(298,072)						
.022218E MXEA EUR001/22/1|.022218E|M XEA EURO 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/22/2018	01/22/2019	1,255	2,711,352	2160.44		43,549					(43,548)						
.M030718 SPX EUR003/07/19|.M030718| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	03/07/2018	03/07/2019	1,293	3,526,012	2726.8		64,173		10,253		10,253	(53,921)						
.042318Z EEJ EUR004/22/19|.042318Z| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/22/2019	27,353	3,765,000	137.64415		91,113		739		739	(90,374)						
.022218D MXEA ASIAN02/21/|.022218D|M XEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/22/2018	02/21/2019	530	1,093,008	2062.28		25,000					(25,000)						
.022218H MXEA EUR001/28/1|.022218H|M XEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/22/2018	01/28/2019	1,454	3,156,954	2171.22		50,018					(50,018)						
.022818R EEJ EUR002/21/19|.022818R| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	1,618	225,000	139.077805		6,525					(6,525)						
.L022818 SPX EUR002/07/19|.L022818| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	02/28/2018	02/07/2019	985	2,641,435	2681.66		83,016		8,637		8,637	(74,379)						
.M031418 SPX ASIAN03/14/1|.M031418| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/14/2018	03/14/2019	1,018	2,800,134	2749.48		86,524		631		631	(85,893)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.A42318 SPX EUR004/22/19|.A42318|SPX EURO 04/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	04/23/2018	04/22/2019	985	2,629,457	2670.29		85,457		30,659		30,659	(54,799)						
.J041618 SPX EUR004/15/19|.J041618|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	3,687	9,873,517	2677.84		203,395		77,394		77,394	(126,000)						
.Y030718 SPX EUR003/07/19|.Y030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	03/07/2018	03/07/2019	7,762	21,164,593	2726.8		689,966		82,569		82,569	(607,397)						
.M022818 SPX EUR002/14/19|.M022818|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	02/28/2018	02/14/2019	1,425	3,845,548	2698.63		125,101		12,568		12,568	(112,533)						
.041618L EEJ EUR004/15/19|.041618L|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	36,584	4,975,000	135.99		123,380		1,991		1,991	(121,389)						
.021418Z EEJ EUR002/14/19|.021418Z|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/14/2019	1,702	240,000	140.983275		4,896					(4,896)						
.022818Y EEJ EUR002/28/19|.022818Y|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/28/2019	17,909	2,475,000	138.1983		67,815		18		18	(67,797)						
.022118W EEJ EUR002/21/19|.022118W|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/21/2019	17,248	2,400,000	139.14635		60,720		3		3	(60,717)						
.031418J EEJ EUR003/07/19|.031418J|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/07/2019	4,666	640,000	137.16		18,944		21		21	(18,923)						
.L043018 SPX EUR004/29/19|.L043018|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/30/2018	04/29/2019	1,754	4,645,818	2648.05		108,712		52,628		52,628	(56,084)						
.T032118 SPX EUR003/21/19|.T032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/21/2018	03/21/2019	458	1,241,073	2711.93		36,488		7,129		7,129	(29,358)						
.V031418 SPX EUR003/14/19|.V031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	4,706	12,937,987	2749.48		360,970		41,426		41,426	(319,544)						
.U040918 SPX EUR004/08/19|.U040918|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/09/2018	04/08/2019	559	1,460,547	2613.16		35,345		18,883		18,883	(16,462)						
.C032118 SPX ASIAN03/21/1|.C032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770XOHC3ZE78	03/21/2018	03/21/2019	618	1,676,725	2711.93		37,391		2,202		2,202	(35,189)						
.031418K EEJ EUR003/07/19|.031418K|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/07/2019	1,664	230,000	138.1887		6,992		3		3	(6,989)						
.U031418 SPX EUR003/14/19|.U031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	2,631	7,234,072	2749.48		193,873		22,685		22,685	(171,188)						
.F040918 SPX ASIAN04/08/1|.F040918|SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	04/09/2018	04/08/2019	535	1,397,453	2613.16		24,316		33,581		33,581	9,266						
.032218P MXEA EUR003/14/1|.032218P|MXEA EURO 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	03/14/2019	875	1,790,443	2046.22		44,993		114		114	(44,878)						
.I041618 SPX EUR004/15/19|.I041618|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	1,473	3,945,262	2677.84		69,831		27,794		27,794	(42,037)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.043018D EEJ EUR004/15/19|.043018D| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/15/2019	1,838	250,000	135.99		5,650		100		100	(5,550)						
.022818F EEJ EUR002/21/19|.022818F| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	5,981	820,000	137.09		18,040		8		8	(18,032)						
.L031418 SPX ASIAN03/14/1|.L031418| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/14/2018	03/14/2019	411	1,128,868	2749.48		31,834		254		254	(31,580)						
.022118V EEJ EUR002/21/19|.022118V| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/21/2019	28,889	4,000,000	138.4609		109,200		9		9	(109,191)						
.0322180 MXEA EUR003/14/1|.0322180|M XEA EURO 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	03/14/2019	946	1,935,724	2046.22		43,157		118		118	(43,038)						
.M043018 SPX EUR004/29/19|.M043018| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/30/2018	04/29/2019	5,409	14,323,673	2648.05		362,389		171,340		171,340	(191,049)						
.043018Z SPX ASIAN04/29/1|.043018Z| SPX ASIAN 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/30/2018	04/29/2019	1,643	4,351,594	2648.05		94,430		69,058		69,058	(25,372)						
.032918L SPX EUR003/28/19|.032918L| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/29/2018	03/28/2019	667	1,737,535	2605.0		57,409		27,216		27,216	(30,192)						
.W031418 SPX EUR003/14/19|.W031418| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	1,303	3,582,300	2749.48		103,170		11,634		11,634	(91,536)						
.V042318 SPX EUR004/22/19|.V042318| SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	04/23/2018	04/22/2019	2,163	5,775,402	2670.29		150,738		58,345		58,345	(92,393)						
.K031418 SPX ASIAN03/14/1|.K031418| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/14/2018	03/14/2019	1,557	4,281,006	2749.48		110,878		965		965	(109,914)						
.031418I EEJ EUR003/07/19|.031418I| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/07/2019	3,901	535,000	137.16		15,248		18		18	(15,230)						
.P022818 SPX ASIAN02/28/1|.P022818| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	02/28/2018	02/28/2019	513	1,393,424	2713.83		26,614		480		480	(26,134)						
.011618F EEJ EUR001/07/19|.011618F| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/07/2019	1,287	180,000	139.84		5,526					(5,526)						
.022218J MXEA EUR002/07/1|.022218J|M XEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/22/2018	02/07/2019	515	1,051,908	2042.54		24,468		5		5	(24,462)						
.012218H EEJ EUR001/14/19|.012218H| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/14/2019	9,261	1,305,000	140.92		36,149					(36,148)						
.030718H EEJ EUR002/28/19|.030718H| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	02/28/2019	13,118	1,795,000	136.83		49,542		45		45	(49,497)						
.K041618 SPX EUR004/15/19|.K041618| SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	3,736	10,003,875	2677.84		215,083		80,718		80,718	(134,365)						
.032118N EEJ EUR003/14/19|.032118N| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/14/2019	1,778	250,000	140.624425		5,375		1		1	(5,374)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.E12918 SPX ASIAN01/28/1|.E12918|SPX ASIAN 01/28/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	01/29/2018	01/28/2019	1,588	4,530,692	2853.53		121,876					(121,876)						
.043018F EEJ EUR004/22/19|.043018F|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/22/2019	3,392	460,000	135.61		10,258		258		258	(10,000)						
.012218U EEJ EUR001/22/19|.012218U|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/22/2019	3,827	560,000	146.316		11,648					(11,648)						
.D032118 SPX ASIAN03/21/1|.D032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	03/21/2018	03/21/2019	947	2,569,008	2711.93		59,344		3,374		3,374	(55,970)						
.043018E EEJ EUR004/22/19|.043018E|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/22/2019	3,687	500,000	135.61		10,450		278		278	(10,172)						
.0129180 EEJ EUR001/28/19|.012918O|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/28/2019	27,978	4,000,000	142.97		102,800					(102,800)						
.012918B EEJ EUR001/14/19|.012918B|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/14/2019	3,463	488,000	140.92		15,079					(15,079)						
.030718G EEJ EUR002/28/19|.030718G|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	02/28/2019	21,121	2,890,000	136.83		76,007		73		73	(75,934)						
.032918K SPX EUR003/21/19|.032918K|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	03/29/2018	03/21/2019	1,301	3,528,221	2711.93		89,717		20,488		20,488	(69,229)						
.S032118 SPX EUR003/21/19|.S032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/21/2018	03/21/2019	5,836	15,825,836	2711.93		441,541		88,583		88,583	(352,958)						
.E22818 SPX EUR002/28/19|.E22818|SPX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	2,219	6,020,727	2713.83		144,497		20,769		20,769	(123,729)						
.012218G EEJ EUR001/14/19|.012218G|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2018	01/14/2019	3,832	540,000	140.92		13,986					(13,986)						
.032118A EEJ EUR002/14/19|.032118A|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	02/14/2019	2,369	325,000	137.21		7,508		1		1	(7,506)						
.N20718 SPX EUR002/07/19|.N20718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	3,458	9,272,108	2681.66		236,439		29,538		29,538	(206,901)						
.011618E EEJ EUR001/07/19|.011618E|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/07/2019	2,396	335,000	139.84		9,179					(9,179)						
.0022818 SPX ASIAN02/28/1|.0022818|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	02/28/2018	02/28/2019	420	1,139,144	2713.83		16,632		392		392	(16,240)						
.B12218 SPX ASIAN01/22/1|.B12218|SPX ASIAN 01/22/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	01/22/2018	01/22/2019	1,389	3,934,039	2832.97		102,132					(102,132)						
.U042318 SPX EUR004/22/19|.U042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	04/23/2018	04/22/2019	4,874	13,014,073	2670.29		331,859		129,458		129,458	(202,401)						
.P032818 SPX EUR003/28/19|.P032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	03/28/2018	03/28/2019	3,735	9,729,083	2605.0		199,933		110,913		110,913	(89,020)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.032118Y EEJ EUR003/21/19|.032118Y| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/21/2019	15,894	2,240,000	140.9375		47,488		10		10	(47,478)						
.043018L EEJ EUR004/29/19|.043018L| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/29/2019	12,009	1,625,000	135.32		36,563		1,224		1,224	(35,338)						
.042318N EEJ EUR004/15/19|.042318N| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/15/2019	6,250	850,000	135.99		21,760		340		340	(21,420)						
.Q022818 SPX ASIAN02/28/1|.Q022818| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	02/28/2018	02/28/2019	1,299	3,525,124	2713.83		72,618		1,215		1,215	(71,402)						
.M10818 SPX EUR001/07/19|.M10818|S PX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/08/2018	01/07/2019	1,599	4,393,913	2747.71		123,579		3		3	(123,575)						
.E032118 SPX ASIAN03/21/1|.E032118| SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	03/21/2018	03/21/2019	1,771	4,804,108	2711.93		115,299		6,311		6,311	(108,988)						
.D21418 SPX ASIAN02/14/1|.D21418|S PX ASIAN 02/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWIY9T8XKCSX06	02/14/2018	02/14/2019	862	2,327,425	2698.63		55,393		16,092		16,092	(39,301)						
.Q032818 SPX EUR003/28/19|.Q032818| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWIY9T8XKCSX06	03/28/2018	03/28/2019	1,836	4,782,372	2605.0		104,973		57,472		57,472	(47,501)						
.Y022818 SPX EUR002/28/19|.Y022818| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	423	1,148,190	2713.83		18,027		3,144		3,144	(14,883)						
.F042318 SPX ASIAN04/22/1|.F042318| SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	04/23/2018	04/22/2019	591	1,577,236	2670.29		31,229		9,334		9,334	(21,895)						
.C20718 SPX ASIAN02/07/1|.C20718|S PX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	1,782	4,777,887	2681.66		124,703		69,732		69,732	(54,971)						
.B22818 EEJ EUR002/28/19|.B22818|E EJ EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/28/2019	9,626	1,350,000	140.25075		29,160		1		1	(29,159)						
.I22118 SPX EUR002/21/19|.I22118|S PX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/21/2018	02/21/2019	1,456	3,933,819	2701.33		73,956		12,290		12,290	(61,665)						
.D12918 SPX ASIAN01/28/1|.D12918|S PX ASIAN 01/28/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWIY9T8XKCSX06	01/29/2018	01/28/2019	1,794	5,118,524	2853.53		134,105					(134,105)						
.L040918 SPX ASIAN04/08/1|.L040918| SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	04/09/2018	04/08/2019	1,146	2,995,520	2613.16		79,381		94,018		94,018	14,636						
.021418M EEJ EUR002/07/19|.021418M| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	1,535	210,000	136.7811		5,859					(5,859)						
.032818Y EEJ EUR003/28/19|.032818Y| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/28/2019	15,366	2,100,000	136.6631		55,860		323		323	(55,537)						
.R022818 SPX ASIAN02/28/1|.R022818| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	02/28/2018	02/28/2019	1,101	2,986,943	2713.83		66,609		1,030		1,030	(65,579)						
.030718U EEJ EUR003/07/19|.030718U| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	23,893	3,310,000	138.5316		90,694		34		34	(90,660)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.Z022818 SPX EUR002/28/19|.Z022818| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	1,385	3,758,736	2713.83		68,409		11,235		11,235	(57,174)						
.030718E EEJ EUR002/28/19|.030718E| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	02/28/2019	2,485	340,000	136.83		7,990		9		9	(7,981)						
.C12918 SPX ASIAN01/28/1|.C12918|S PX ASIAN 01/28/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	01/29/2018	01/28/2019	894	2,551,799	2853.53		63,029					(63,029)						
.032118F EEJ EUR003/14/19|.032118F| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/14/2019	2,072	285,000	137.53		5,814		11		11	(5,803)						
.021418N EEJ EUR002/07/19|.021418N| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	980	135,000	137.73618		3,375					(3,375)						
.B20718 SPX ASIAN02/07/1|.B20718|S PX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	917	2,460,155	2681.66		60,274		35,905		35,905	(24,368)						
.041618U EEJ EUR004/15/19|.041618U| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	2,014	280,000	139.049775		6,020		20		20	(6,000)						
.022118X EEJ EUR002/21/19|.022118X| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/21/2019	9,301	1,300,000	139.763255		30,550		1		1	(30,549)						
.L20718 SPX EUR002/07/19|.L20718|S PX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	3,279	8,792,144	2681.66		198,703		26,825		26,825	(171,878)						
.S042318 SPX EUR004/22/19|.S042318| SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	04/23/2018	04/22/2019	5,321	14,207,748	2670.29		326,778		131,679		131,679	(195,099)						
.010818X EEJ EUR001/07/19|.010818X| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2018	01/07/2019	4,142	590,000	142.42704		13,924					(13,924)						
.022118Q EEJ EUR002/21/19|.022118Q| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/21/2019	6,018	825,000	137.09		20,543		8		8	(20,534)						
.K22118 SPX EUR002/21/19|.K22118|S PX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/21/2018	02/21/2019	2,551	6,889,765	2701.33		153,642		23,411		23,411	(130,231)						
.031418S EEJ EUR003/14/19|.031418S| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	4,654	640,000	137.53		13,376		26		26	(13,350)						
.K040918 SPX ASIAN04/08/1|.K040918| SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	04/09/2018	04/08/2019	531	1,386,554	2613.16		33,832		42,824		42,824	8,992						
.A20718 SPX ASIAN02/07/1|.A20718|S PX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	2,969	7,961,366	2681.66		182,316		116,194		116,194	(66,122)						
.L041618 SPX EUR004/15/19|.L041618| SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	1,314	3,519,351	2677.84		79,889		29,500		29,500	(50,389)						
.T042318 SPX EUR004/22/19|.T042318| SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	04/23/2018	04/22/2019	1,506	4,022,758	2670.29		95,742		38,129		38,129	(57,613)						
.R032818 SPX EUR003/28/19|.R032818| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	03/28/2018	03/28/2019	2,488	6,481,209	2605.0		147,448		80,036		80,036	(67,411)						

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.M20718 SPX EUR002/07/19|.M20718|S PX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	3,744	10,041,100	2681.66		242,995		31,402		31,402	(211,592)						
.J22118 SPX EUR002/21/19|.J22118|S PX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/21/2018	02/21/2019	1,548	4,181,127	2701.33		86,549		13,717		13,717	(72,832)						
.032818Z EEJ EUR003/28/19|.032818Z| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/28/2019	18,931	2,600,000	137.33965		63,960		259		259	(63,701)						
.041618T EEJ EUR004/15/19|.041618T| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	2,740	380,000	138.7098		8,512		33		33	(8,479)						
.030718F EEJ EUR002/28/19|.030718F| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	02/28/2019	1,973	270,000	136.83		6,696		7		7	(6,689)						
.032818G EEJ EUR003/14/19|.032818G| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/14/2019	10,834	1,490,000	137.53		28,459		60		60	(28,399)						
.S043018 SPX EUR004/29/19|.S043018| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	362	959,018	2648.05		32,319		13,853		13,853	(18,466)						
.043018M EEJ EUR004/29/19|.043018M| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/29/2019	9,829	1,330,000	135.32		32,053		1,006		1,006	(31,047)						
.L10818 SPX EUR001/07/19|.L10818|S PX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/08/2018	01/07/2019	8,113	22,292,036	2747.71		602,442		17		17	(602,425)						
.031418U EEJ EUR003/14/19|.031418U| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	3,308	455,000	137.53		10,192		18		18	(10,174)						
.010818V EEJ EUR001/07/19|.010818V| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2018	01/07/2019	32,321	4,565,000	141.2384		123,255					(123,255)						
.032818W EEJ EUR003/28/19|.032818W| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/28/2019	47,594	6,440,000	135.31		168,728		2,245		2,245	(166,483)						
.E40918 SPX EUR004/08/19|.E40918|S PX EURO 04/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	611	1,596,615	2613.16		55,243		26,400		26,400	(28,842)						
.022118R EEJ EUR002/21/19|.022118R| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/21/2019	24,801	3,400,000	137.09		87,040		34		34	(87,006)						
.Z042318 SPX EUR004/22/19|.Z042318| SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	04/23/2018	04/22/2019	575	1,536,647	2670.29		47,943		17,479		17,479	(30,465)						
.030718T EEJ EUR003/07/19|.030718T| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	26,611	3,650,000	137.16		101,835		121		121	(101,714)						
.030718N EEJ EUR003/07/19|.030718N| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	9,405	1,290,000	137.16		26,961		43		43	(26,918)						
.041618V EEJ EUR004/15/19|.041618V| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	20,769	2,895,000	139.38975		59,927		165		165	(59,761)						
.032118E EEJ EUR003/07/19|.032118E| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/07/2019	4,557	625,000	137.16		17,438		21		21	(17,417)						

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.J040918 SPX ASIAN04/08/1|.J040918| SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	04/09/2018	04/08/2019	3,200	8,363,329	2613.16		201,556		253,296		253,296	51,740						
.0214180 EEJ EUR002/07/19|.0214180| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	4,556	630,000	138.28194		14,805					(14,805)						
.0032118 SPX EUR003/21/19|.0032118| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/21/2018	03/21/2019	3,890	10,549,914	2711.93		242,648		52,757		52,757	(189,891)						
.G11618 SPX EUR001/14/19|.G11618|S PX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	554	1,537,855	2776.42		27,066		31		31	(27,035)						
.040918G EEJ EUR003/21/19|.040918G| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/21/2019	2,000	275,000	137.5		5,610		17		17	(5,593)						
.032818A EEJ EUR002/21/19|.032818A| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	02/21/2019	729	100,000	137.09		2,110		1		1	(2,109)						
.H042318 SPX ASIAN04/22/1|.H042318| SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/23/2018	04/22/2019	1,602	4,277,086	2670.29		93,668		25,558		25,558	(68,110)						
.043018J EEJ EUR004/22/19|.043018J| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/22/2019	6,360	862,500	135.61		23,288		486		486	(22,801)						
.022118S EEJ EUR002/21/19|.022118S| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/21/2019	27,719	3,800,000	137.09		101,840		37		37	(101,803)						
.D40918 SPX EUR004/08/19|.D40918|S PX EURO 04/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	2,505	6,546,488	2613.16		211,451		104,113		104,113	(107,338)						
.010818 SPX EUR001/07/19|.010818|S PX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/08/2018	01/07/2019	4,377	12,027,633	2747.71		376,766		9		9	(376,756)						
.030718L EEJ EUR002/28/19|.030718L| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	02/28/2019	3,134	435,000	138.814035		11,397		2		2	(11,395)						
.U030718 SPX EUR003/07/19|.U030718| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	03/07/2018	03/07/2019	6,206	16,922,781	2726.8		472,146		61,911		61,911	(410,235)						
.F041618 SPX ASIAN04/15/1|.F041618| SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	1,000	2,676,689	2677.84		80,300		25,886		25,886	(54,415)						
.031418D EEJ EUR003/07/19|.031418D| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/07/2019	4,411	605,000	137.16		12,947		20		20	(12,927)						
.G042318 SPX ASIAN04/22/1|.G042318| SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/23/2018	04/22/2019	1,185	3,165,379	2670.29		65,840		18,830		18,830	(47,010)						
.I11618 SPX EUR001/14/19|.I11618|S PX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	1,875	5,204,705	2776.42		115,024		111		111	(114,913)						
.J042318 SPX ASIAN04/22/1|.J042318| SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/23/2018	04/22/2019	1,325	3,538,051	2670.29		90,928		21,316		21,316	(69,612)						
.C042318 EEJ EUR004/22/19|.C042318| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/22/2019	2,000	280,000	140.017325		5,068		14		14	(5,054)						

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.040918F EEJ EUR003/21/19|.040918F|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/21/2019	2,255	310,000	137.5		5,952		19		19	(5,933)						
.031418T EEJ EUR003/14/19|.031418T|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	2,036	280,000	137.53		6,132		11		11	(6,121)						
.010818W EEJ EUR001/07/19|.010818W|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2018	01/07/2019	5,460	775,000	141.9376		19,375					(19,375)						
.C21418 SPX ASIAN02/14/1|.C21418|SPX ASIAN 02/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	02/14/2018	02/14/2019	2,010	5,423,628	2698.63		122,032		37,500		37,500	(84,532)						
.B042318 EEJ EUR004/22/19|.B042318|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/22/2019	9,486	1,325,000	139.6783		25,043		81		81	(24,962)						
.030718S EEJ EUR003/07/19|.030718S|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	25,408	3,485,000	137.16		93,747		116		116	(93,631)						
.T030718 SPX EUR003/07/19|.T030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	03/07/2018	03/07/2019	2,015	5,493,415	2726.8		147,224		19,724		19,724	(127,499)						
.043018I EEJ EUR004/22/19|.043018I|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/22/2019	1,143	155,000	135.61		4,046		87		87	(3,958)						
.022818J EEJ EUR002/21/19|.022818J|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/21/2019	3,100	425,000	137.09		11,390		4		4	(11,386)						
.042318T EEJ EUR004/22/19|.042318T|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/22/2019	39,230	5,320,000	135.61		131,404		2,996		2,996	(128,408)						
.P10818 SPX EUR001/07/19|.P10818|SPX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/08/2018	01/07/2019	638	1,751,820	2747.71		56,628		1		1	(56,626)						
.041618E EEJ EUR004/08/19|.041618E|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/08/2019	4,669	630,000	134.92		15,246		365		365	(14,881)						
.H11618 SPX EUR001/14/19|.H11618|SPX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	1,738	4,825,978	2776.42		97,967		101		101	(97,866)						
.032818V EEJ EUR003/28/19|.032818V|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/28/2019	43,973	5,950,000	135.31		148,750		2,074		2,074	(146,676)						
.043018T EEJ EUR004/29/19|.043018T|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/29/2019	5,048	695,000	137.6881		16,124		165		165	(15,959)						
.042318V EEJ EUR004/22/19|.042318V|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/22/2019	27,395	3,715,000	135.61		96,219		2,093		2,093	(94,125)						
.032218F MXEA EUR002/21/1|.032218F|MXEA EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	02/21/2019	1,181	2,435,553	2062.28		51,480		27		27	(51,453)						
.0321180 EEJ EUR003/14/19|.0321180|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/14/2019	2,289	325,000	141.999725		5,883					(5,882)						
.0116180 EEJ EUR001/14/19|.0116180|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/14/2019	19,869	2,800,000	140.92		69,720					(69,720)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.042418P MXEA EUR004/15/1|.042418P|MXEA EURO 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2019	458	935,960	2043.58		19,387		187		187	(19,200)						
.B032118 SPX ASIAN03/21/1|.B032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/21/2018	03/21/2019	1,229	3,332,190	2711.93		67,977		4,373		4,373	(63,604)						
.040918E EEJ EUR003/21/19|.040918E|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/21/2019	1,200	165,000	137.5		2,657		10		10	(2,646)						
.032918H SPX EUR002/28/19|.032918H|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/29/2018	02/28/2019	2,967	8,051,934	2713.83		217,066		31,202		31,202	(185,864)						
.040918P EEJ EUR003/28/19|.040918P|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/28/2019	7,263	995,000	137.001375		24,776		123		123	(24,652)						
.041618G EEJ EUR004/08/19|.041618G|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/08/2019	9,265	1,250,000	134.92		34,875		727		727	(34,148)						
.P040918 SPX EUR004/08/19|.P040918|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	525	1,371,961	2613.16		19,345		11,314		11,314	(8,031)						
.021418U EEJ EUR002/14/19|.021418U|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/14/2019	10,021	1,375,000	137.21		37,950		6		6	(37,944)						
.0409180 EEJ EUR003/28/19|.0409180|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/28/2019	1,903	260,000	136.595445		6,786		42		42	(6,744)						
.041618F EEJ EUR004/08/19|.041618F|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/08/2019	2,261	305,000	134.92		8,266		177		177	(8,088)						
.010818P EEJ EUR001/07/19|.010818P|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2018	01/07/2019	15,232	2,130,000	139.84		48,351					(48,351)						
.021418K EEJ EUR002/07/19|.021418K|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	6,596	900,000	136.44		22,320		3		3	(22,317)						
.020718P EEJ EUR002/07/19|.020718P|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	02/07/2019	30,929	4,220,000	136.44		108,032		15		15	(108,017)						
.Z032818 SPX EUR003/28/19|.Z032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	03/28/2018	03/28/2019	1,416	3,689,367	2605.0		120,089		58,966		58,966	(61,123)						
.022818B EEJ EUR002/07/19|.022818B|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/07/2019	2,089	285,000	136.44		8,493		1		1	(8,492)						
.022118Z EEJ EUR002/21/19|.022118Z|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/21/2019	1,207	170,000	140.859975		3,502					(3,502)						
.F22818 SPX EUR002/28/19|.F22818|SPX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	5,039	13,673,911	2713.83		352,787		48,761		48,761	(304,026)						
.012318B MXEA ASIAN01/07/|.012318B|MXEA ASIAN 01/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	01/23/2018	01/07/2019	758	1,591,050	2099.01		55,903					(55,902)						
.031418E EEJ EUR003/07/19|.031418E|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/07/2019	3,427	470,000	137.16		10,951		16		16	(10,935)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.043018S EEJ EUR004/29/19|.043018S| EEJ EUR0 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/29/2019	12,741	1,750,000	137.3498		42,175		495		495	(41,680)						
.042318U EEJ EUR004/22/19|.042318U| EEJ EUR0 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/22/2019	7,558	1,025,000	135.61		25,933		577		577	(25,355)						
.022118G EEJ EUR002/14/19|.022118G| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/14/2019	3,936	540,000	137.21		13,284		2		2	(13,282)						
.032218G MXEA EUR002/21/1|.032218G|M XEA EUR0 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	02/21/2019	990	2,041,657	2062.28		47,985		23		23	(47,962)						
.042318L EEJ EUR004/15/19|.042318L| EEJ EUR0 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/15/2019	2,647	360,000	135.99		8,712		144		144	(8,568)						
.042318J EEJ EUR004/15/19|.042318J| EEJ EUR0 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/15/2019	3,824	520,000	135.99		11,960		208		208	(11,752)						
.0040918 SPX EUR004/08/19|.0040918| SPX EUR0 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	2,360	6,167,894	2613.16		109,788		62,153		62,153	(47,635)						
.021418D EEJ EUR002/07/19|.021418D| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	3,665	500,000	136.44		10,200		2		2	(10,198)						
.043018C EEJ EUR003/28/19|.043018C| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	03/28/2019	1,404	190,000	135.31		5,130		66		66	(5,064)						
.H22818 SPX EUR002/28/19|.H22818|S PX EUR0 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	6,502	17,646,613	2713.83		490,576		64,901		64,901	(425,674)						
.012318I MXEA EUR001/07/1|.012318I|M XEA EUR0 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	01/23/2018	01/07/2019	1,543	3,238,772	2099.01		97,734					(97,734)						
.041618M EEJ EUR004/15/19|.041618M| EEJ EUR0 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	3,677	500,000	135.99		12,700		200		200	(12,500)						
.T031418 SPX EUR003/14/19|.T031418| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	6,718	18,471,034	2749.48		474,706		56,666		56,666	(418,040)						
.021418V EEJ EUR002/14/19|.021418V| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/14/2019	37,884	5,250,000	138.5821		142,275		4		4	(142,271)						
.0207180 EEJ EUR002/07/19|.0207180| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	02/07/2019	45,624	6,225,000	136.44		155,625		22		22	(155,603)						
.N040918 SPX ASIAN04/08/1|.N040918| SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	04/09/2018	04/08/2019	2,157	5,637,112	2613.16		177,569		181,983		181,983	4,414						
.K12218 SPX EUR001/22/19|.K12218|S PX EUR0 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	4,601	13,035,543	2832.97		410,620		786		786	(409,834)						
.032918I SPX EUR003/07/19|.032918I| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/29/2018	03/07/2019	1,833	4,998,224	2726.8		131,958		19,460		19,460	(112,498)						
.011618P EEJ EUR001/14/19|.011618P| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/14/2019	16,960	2,390,000	140.92		61,184					(61,184)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.043018U EEJ EUR004/29/19|.043018U| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/29/2019	4,589	635,000	138.3647		13,589		106		106	(13,484)						
.032218M MXEA EUR003/07/1|.032218M|M XEA EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	03/07/2019	1,050	2,129,348	2027.95		57,278		151		151	(57,126)						
.E20718 SPX ASIAN02/07/1|.E20718|S PX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	3,528	9,462,023	2681.66		283,860		138,096		138,096	(145,765)						
.042318K EEJ EUR004/15/19|.042318K| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/15/2019	3,787	515,000	135.99		12,206		206		206	(11,999)						
.B030718 EEJ EQFWD03/07/1|.B030718| EEJ EQFWD 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	2,372	325,000	137.0		3,250		12		12	(3,238)						
.G22818 SPX EUR002/28/19|.G22818|S PX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	2,188	5,936,763	2713.83		158,512		21,475		21,475	(137,037)						
.040918Q EEJ EUR003/28/19|.040918Q| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	03/28/2019	3,049	425,000	139.3693		7,863		10		10	(7,852)						
.032118P EEJ EUR003/21/19|.032118P| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/21/2019	3,018	415,000	137.5		9,006		26		26	(8,980)						
.S041618 SPX EUR004/15/19|.S041618| SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	1,022	2,738,011	2677.84		85,426		28,198		28,198	(57,228)						
.Y032818 SPX EUR003/28/19|.Y032818| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	03/28/2018	03/28/2019	2,771	7,217,669	2605.0		221,943		111,455		111,455	(110,488)						
.021418E EEJ EUR002/07/19|.021418E| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	2,858	390,000	136.44		8,307		1		1	(8,306)						
.L12918 SPX EUR001/28/19|.L12918|S PX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	11,289	32,213,064	2853.53		881,027		3,669		3,669	(877,359)						
.E022818 SPX ASIAN01/22/1|.E022818| SPX ASIAN 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	02/28/2018	01/22/2019	796	2,264,381	2844.7		31,896					(31,896)						
.U032118 SPX EUR003/21/19|.U032118| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/21/2018	03/21/2019	4,710	12,772,550	2711.93		392,117		75,052		75,052	(317,065)						
.031418F EEJ EUR003/07/19|.031418F| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/07/2019	2,151	295,000	137.16		7,169		10		10	(7,159)						
.031418M EEJ EUR003/07/19|.031418M| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/07/2019	1,944	270,000	138.8745		7,614		2		2	(7,612)						
.K20718 SPX EUR002/07/19|.K20718|S PX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	2,429	6,514,476	2681.66		143,319		19,651		19,651	(123,668)						
.V032118 SPX EUR003/21/19|.V032118| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/21/2018	03/21/2019	1,446	3,920,428	2711.93		127,022		23,643		23,643	(103,379)						
.E032818 SPX ASIAN03/28/1|.E032818| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/28/2018	03/28/2019	615	1,602,470	2605.0		30,447		38,713		38,713	8,267						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.W040918 SPX EUR004/08/19|.W040918| SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/09/2018	04/08/2019	2,922	7,634,817	2613.16		195,452		103,137		103,137	(92,314)						
.011618G EEJ EUR001/07/19|.011618G| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/07/2019	1,788	250,000	139.84		8,250					(8,250)						
.0328180 EEJ EUR003/21/19|.0328180| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/21/2019	24,073	3,310,000	137.5		63,883		205		205	(63,678)						
.I043018 SPX EUR004/29/19|.I043018| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/30/2018	04/29/2019	4,262	11,287,022	2648.05		230,255		114,377		114,377	(115,878)						
.K12918 SPX EUR001/28/19|.K12918|S PX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	01/29/2018	01/28/2019	4,485	12,798,654	2853.53		335,965		1,434		1,434	(334,531)						
.042318D EEJ EUR004/08/19|.042318D| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/08/2019	2,038	275,000	134.92		7,838		160		160	(7,677)						
.S031418 SPX EUR003/14/19|.S031418| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	1,704	4,685,659	2749.48		113,393		13,886		13,886	(99,507)						
.043018B EEJ EUR003/28/19|.043018B| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	03/28/2019	1,995	270,000	135.31		6,669		94		94	(6,575)						
.012318J MXEA EUR001/07/1|.012318J|M XEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	01/23/2018	01/07/2019	453	950,852	2099.01		34,034					(34,034)						
.030718D EEJ EUR002/28/19|.030718D| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	02/28/2019	5,372	735,000	136.83		16,538		19		19	(16,519)						
.010818Z SPX ASIAN01/07/1|.010818Z |SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	01/08/2018	01/07/2019	558	1,533,195	2747.71		25,758		12		12	(25,746)						
.F032818 SPX ASIAN03/28/1|.F032818| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	03/28/2018	03/28/2019	1,435	3,739,145	2605.0		77,026		94,192		94,192	17,166						
.031418L EEJ EUR003/07/19|.031418L| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/07/2019	1,336	185,000	138.46302		5,458		2		2	(5,455)						
.K032118 SPX EUR003/21/19|.K032118| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/21/2018	03/21/2019	1,473	3,995,357	2711.93		73,515		17,332		17,332	(56,183)						
.F030718 SPX ASIAN03/07/1|.F030718| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	03/07/2018	03/07/2019	2,566	6,997,093	2726.8		160,709		10,409		10,409	(150,300)						
.032818P EEJ EUR003/21/19|.032818P| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/21/2019	2,982	410,000	137.5		8,241		25		25	(8,216)						
.012918L EEJ EUR001/22/19|.012918L| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/22/2019	4,393	635,000	144.536		17,907					(17,907)						
.022818D EEJ EUR002/14/19|.022818D| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/14/2019	2,711	372,000	137.21		10,714		2		2	(10,712)						
.040918W EEJ EUR004/08/19|.040918W| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/08/2019	48,473	6,540,000	134.92		170,694		3,806		3,806	(166,888)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.011618H EEJ EUR001/07/19|.011618H|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/16/2018	01/07/2019	1,204	170,000	141.16848		5,542					(5,542)						
.042418I MXEA EUR003/28/1|.042418I|MXEA EURO 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/24/2018	03/28/2019	1,390	2,782,502	2001.8		81,051		882		882	(80,169)						
.041618N EEJ EUR004/15/19|.041618N|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2018	04/15/2019	24,083	3,275,000	135.99		85,150		1,311		1,311	(83,839)						
.M041618 SPX EUR004/15/19|.M041618|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	1,890	5,060,502	2677.84		120,440		43,749		43,749	(76,691)						
.C22818 EEJ EUR002/28/19|.C22818|EEJ EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2018	02/28/2019	3,752	530,000	141.276975		10,070					(10,070)						
.020718W EEJ EUR002/07/19|.020718W|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2018	02/07/2019	1,359	190,000	139.851		4,104					(4,104)						
.L032118 SPX EUR003/21/19|.L032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/21/2018	03/21/2019	531	1,440,529	2711.93		28,667		6,567		6,567	(22,099)						
.E030718 SPX ASIAN03/07/1|.E030718|SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	03/07/2018	03/07/2019	1,423	3,881,484	2726.8		78,825		5,774		5,774	(73,052)						
.S032818 SPX EUR003/28/19|.S032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	03/28/2018	03/28/2019	2,394	6,236,210	2605.0		148,110		79,552		79,552	(68,558)						
.A10818 SPX ASIAN01/07/1|.A10818|SPX ASIAN 01/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	01/08/2018	01/07/2019	881	2,420,293	2747.71		46,711		18		18	(46,693)						
.022218G MXEA EUR001/28/1|.022218G|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	02/22/2018	01/28/2019	540	1,172,459	2171.22		16,859					(16,859)						
.032218E MXEA EUR002/21/1|.032218E|MXEA EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	03/22/2018	02/21/2019	635	1,309,548	2062.28		25,013		14		14	(24,999)						
.022118I EEJ EUR002/14/19|.022118I|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/14/2019	4,191	575,000	137.21		15,468		2		2	(15,465)						
.A032118 SPX ASIAN03/21/1|.A032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	03/21/2018	03/21/2019	455	1,234,890	2711.93		21,858		1,617		1,617	(20,240)						
.022118H EEJ EUR002/14/19|.022118H|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2018	02/14/2019	6,486	890,000	137.21		23,140		4		4	(23,136)						
.012918E EEJ EUR001/22/19|.012918E|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2018	01/22/2019	2,458	350,000	142.4		8,540					(8,540)						
.032818N EEJ EUR003/21/19|.032818N|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/21/2019	3,273	450,000	137.5		8,280		28		28	(8,252)						
.042318C EEJ EUR004/08/19|.042318C|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/23/2018	04/08/2019	2,446	330,000	134.92		8,547		192		192	(8,355)						
.J12918 SPX EUR001/28/19|.J12918|SPX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	01/29/2018	01/28/2019	1,206	3,441,175	2853.53		86,201		378		378	(85,823)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.021418C EEJ EUR002/07/19|.021418C| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM	7H6GLXDRUGQFU57RNE97	02/14/2018	02/07/2019	6,376	870,000	136.44		16,530		3		3	(16,527)						
.012918F EEJ EUR001/22/19|.012918F| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM	7H6GLXDRUGQFU57RNE97	01/29/2018	01/22/2019	4,424	630,000	142.4		16,632					(16,632)						
.S022818 SPX ASIAN02/28/1|.S022818| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL	G5GSEF7VJP5I7OUK5573	02/28/2018	02/28/2019	2,153	5,842,669	2713.83		134,966		2,015		2,015	(132,951)						
.J043018 SPX EUR004/29/19|.J043018| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA	B4TYDEB6GKMZ0031MB27	04/30/2018	04/29/2019	2,558	6,772,785	2648.05		144,938		71,396		71,396	(73,542)						
.0424180 MXEA EUR004/08/1|.0424180|M XEA EURO 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA	B4TYDEB6GKMZ0031MB27	04/24/2018	04/08/2019	581	1,176,112	2024.29		37,428		339		339	(37,089)						
.0108180 EEJ EUR001/07/19|.0108180| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM	7H6GLXDRUGQFU57RNE97	01/08/2018	01/07/2019	3,540	495,000	139.84		10,791					(10,791)						
.020718V EEJ EUR002/07/19|.020718V| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM	7H6GLXDRUGQFU57RNE97	02/07/2018	02/07/2019	11,317	1,575,000	139.1688		36,855					(36,855)						
.011618I EEJ EUR001/07/19|.011618I| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM	7H6GLXDRUGQFU57RNE97	01/16/2018	01/07/2019	1,233	175,000	141.9376		5,268					(5,267)						
.A22818 EEJ EUR002/28/19|.A22818|E EJ EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM	7H6GLXDRUGQFU57RNE97	02/28/2018	02/28/2019	8,470	1,185,000	139.908675		26,663		1		1	(26,661)						
.X040918 SPX EUR004/08/19|.X040918| SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA	B4TYDEB6GKMZ0031MB27	04/09/2018	04/08/2019	3,349	8,750,192	2613.16		230,130		120,824		120,824	(109,306)						
.022818C EEJ EUR002/14/19|.022818C| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM	7H6GLXDRUGQFU57RNE97	02/28/2018	02/14/2019	1,348	185,000	137.21		5,199		1		1	(5,198)						
.S21418 SPX EUR002/14/19|.S21418|S PX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA	B4TYDEB6GKMZ0031MB27	02/14/2018	02/14/2019	431	1,163,352	2698.63		61,424		4,328		4,328	(57,097)						
.U041618 SPX EUR004/15/19|.U041618| SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA	B4TYDEB6GKMZ0031MB27	04/16/2018	04/15/2019	1,175	3,147,212	2677.84		167,432		42,193		42,193	(125,239)						
.B31418 SPX EUR003/14/19|.B31418|S PX EURO 03/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA	E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	1,534	4,216,472	2749.48		226,846		16,362		16,362	(210,484)						
.0314180 EEJ EUR002/14/20|.0314180| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM	7H6GLXDRUGQFU57RNE97	03/14/2018	02/14/2020	765	105,000	137.21		4,694		454		454	(4,240)						
.A031418 EEJ EUR003/14/19|.A031418| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM	7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	2,036	280,000	137.53		8,904		11		11	(8,893)						
.B051418 EEJ EUR005/14/20|.B051418| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM	7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2020	1,281	175,000	136.61		7,158		1,111		1,111	(6,047)						
.051718K SPX EUR004/15/19|.051718K| SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC	21GI19DL770X0HC3ZE78	05/17/2018	04/15/2019	747	2,000,346	2677.84		114,709		26,818		26,818	(87,892)						
.A051418 EEJ EUR005/14/19|.A051418| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM	7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	952	130,000	136.61		3,965		75		75	(3,890)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.Y051418 SPX EUR005/14/19|.Y051418| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/14/2018	05/14/2019	1,829	4,992,419	2730.13		252,616		56,696		56,696	(195,920)						
.D052918 SPX ASIAN05/28/1|.D052918| SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	05/29/2018	05/28/2019	1,225	3,295,774	2689.86		74,485		21,023		21,023	(53,461)						
.051818P SPG EUR004/29/19|.051818P| SPG EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	05/18/2018	04/29/2019	7,692	2,012,192	261.59		37,226		745		745	(36,481)						
.052118A EEJ EUR004/15/19|.052118A| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	04/15/2019	1,838	250,000	135.99		7,200		100		100	(7,100)						
.052118V EEJ EUR005/14/19|.052118V| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/14/2019	4,051	570,000	140.7083		11,001		44		44	(10,957)						
.052918F EEJ EUR005/21/19|.052918F| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/21/2019	4,932	675,000	136.86		16,200		398		398	(15,802)						
.050718S EEJ EUR005/07/19|.050718S| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2019	13,462	1,855,000	137.7964		44,706		523		523	(44,182)						
.052918K EEJ EUR005/21/19|.052918K| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/21/2019	1,078	150,000	139.18662		3,270		31		31	(3,239)						
.051718C SPX EUR004/23/19|.051718C| SPX EURO 04/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	05/17/2018	04/22/2019	287	767,174	2670.29		27,647		8,945		8,945	(18,702)						
.V051418 SPX EUR005/14/19|.V051418| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/14/2018	05/14/2019	2,295	6,264,516	2730.13		178,539		50,546		50,546	(127,993)						
.K050718 SPX EUR005/07/19|.K050718| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	05/07/2018	05/07/2019	2,043	5,459,165	2672.63		117,918		51,619		51,619	(66,299)						
.052918A EEJ EUR005/14/19|.052918A| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/14/2019	952	130,000	136.61		2,795		74		74	(2,721)						
.P052918 SPX EUR005/28/19|.P052918| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MS I7331LVCZKQKX5T7XV54	05/29/2018	05/28/2019	2,196	5,908,139	2689.86		166,019		65,623		65,623	(100,396)						
.D051418 SPX ASIAN05/14/1|.D051418| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/14/2018	05/14/2019	504	1,376,907	2730.13		24,038		3,152		3,152	(20,887)						
.A050718 SPX ASIAN05/07/1|.A050718| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	05/07/2018	05/07/2019	1,482	3,960,624	2672.63		80,005		49,907		49,907	(30,098)						
.R050718 SPX EUR005/07/19|.R050718| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	05/07/2018	05/07/2019	1,130	3,019,056	2672.63		92,383		36,426		36,426	(55,957)						
.B052118 EEJ EUR005/21/19|.B052118| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	5,151	705,000	136.86		17,414		415		415	(16,998)						
.051818F SPG ASIAN03/21/1|.051818F| SPG ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	05/18/2018	03/21/2019	6,072	1,487,621	244.98		43,803		487		487	(43,316)						
.051718D SPX EUR004/29/19|.051718D| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	05/17/2018	04/29/2019	1,468	3,888,132	2648.05		142,146		53,647		53,647	(88,499)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.052118F EEJ EUR005/07/19|.052118F|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/07/2019	1,547	210,000	135.76		6,279		154		154	(6,125)						
.052918P EEJ EUR005/28/19|.052918P|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	5,003	680,000	135.92		15,912		654		654	(15,258)						
.E052918 SPX ASIAN05/28/1|.E052918|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/29/2018	05/28/2019	1,075	2,890,607	2689.86		69,086		18,632		18,632	(50,454)						
.A052918 EEJ EUR005/28/19|.A052918|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	2,026	285,000	140.6772		4,931		33		33	(4,898)						
.S052118 SPX ASIAN05/21/1|.S052118|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/21/2018	05/21/2019	1,781	4,866,411	2733.01		108,492		7,688		7,688	(100,804)						
.052118W EEJ EUR005/21/19|.052118W|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	2,813	385,000	136.86		7,585		220		220	(7,364)						
.C052918 SPX ASIAN05/28/1|.C052918|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/29/2018	05/28/2019	1,122	3,018,095	2689.86		61,267		18,787		18,787	(42,481)						
.052318P MXEA EUR005/14/1|.052318P|MXEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	05/23/2018	05/14/2019	1,092	2,256,946	2066.8		46,213		629		629	(45,585)						
.050718L EEJ EUR005/07/19|.050718L|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2019	6,372	865,000	135.76		18,684		628		628	(18,056)						
.051418D EEJ EUR005/07/19|.051418D|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/07/2019	3,757	510,000	135.76		11,679		368		368	(11,311)						
.050718R EEJ EUR005/07/19|.050718R|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2019	2,151	295,000	137.1176		7,700		116		116	(7,584)						
.051418Y EEJ EUR005/14/19|.051418Y|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	3,043	425,000	139.683725		9,095		56		56	(9,039)						
.W051418 SPX EUR005/14/19|.W051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/14/2018	05/14/2019	331	902,420	2730.13		26,982		7,539		7,539	(19,443)						
.U052118 SPX ASIAN05/21/1|.U052118|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/21/2018	05/21/2019	1,043	2,851,359	2733.01		74,823		4,553		4,553	(70,270)						
.051718E SPX EUR005/07/19|.051718E|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/17/2018	05/07/2019	918	2,452,592	2672.63		76,102		27,777		27,777	(48,325)						
.050718W EEJ EUR005/07/19|.050718W|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2019	6,544	915,000	139.8328		17,202		90		90	(17,112)						
.L051418 SPX EUR005/14/19|.L051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/14/2018	05/14/2019	310	845,920	2730.13		11,505		3,806		3,806	(7,698)						
.051418J EEJ EUR005/07/19|.051418J|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/07/2019	1,952	265,000	135.76		8,189		195		195	(7,994)						
.L050718 SPX EUR005/07/19|.L050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZIWZ7FF32TIWEFA76	05/07/2018	05/07/2019	7,002	18,713,959	2672.63		426,678		184,054		184,054	(242,625)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.051418Z EEJ EUR005/14/19|.051418Z| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	18,640	2,610,000	140.02525		53,505		287		287	(53,218)						
.051818D SPG ASIAN02/07/1|.051818D| SPG ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	05/18/2018	02/07/2019	3,478	837,734	240.87		28,453		14,589		14,589	(13,864)						
.052918T EEJ EUR005/28/19|.052918T| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	16,370	2,225,000	135.92		59,630		2,159		2,159	(57,471)						
.G52118 SPX EUR005/21/19|.G52118|S PX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/21/2018	05/21/2019	1,014	2,770,848	2733.01		87,005		24,228		24,228	(62,776)						
.052118J EEJ EUR005/14/19|.052118J| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/14/2019	1,647	225,000	136.61		5,625		129		129	(5,496)						
.052318J MXEA EUR004/29/1|.052318J|M XEA EURO 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	05/23/2018	04/29/2019	1,122	2,292,987	2043.66		52,207		725		725	(51,482)						
.052918J EEJ EUR005/21/19|.052918J| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/21/2019	5,643	780,000	138.2286		19,110		249		249	(18,861)						
.M050718 SPX EUR005/07/19|.M050718| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	05/07/2018	05/07/2019	4,615	12,333,086	2672.63		293,527		125,074		125,074	(168,453)						
.G052118 EEJ EUR005/21/19|.G052118| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	10,103	1,400,000	138.57075		35,280		382		382	(34,898)						
.052918U EEJ EUR005/28/19|.052918U| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	3,242	445,000	137.2792		11,659		246		246	(11,413)						
.T052118 SPX ASIAN05/21/1|.T052118| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/21/2018	05/21/2019	602	1,645,526	2733.01		40,350		2,618		2,618	(37,732)						
.050718M EEJ EUR005/07/19|.050718M| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2019	6,556	890,000	135.76		20,025		649		649	(19,376)						
.052118K EEJ EUR005/14/19|.052118K| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/14/2019	4,758	650,000	136.61		16,835		373		373	(16,462)						
.F52118 SPX EUR005/21/19|.F52118|S PX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/21/2018	05/21/2019	3,328	9,096,178	2733.01		262,880		75,064		75,064	(187,816)						
.050718Q EEJ EUR005/07/19|.050718Q| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2019	33,368	4,530,000	135.76		120,951		3,327		3,327	(117,624)						
.Q052918 SPX EUR005/28/19|.Q052918| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MS I7331LVCZKQKX5T7XV54	05/29/2018	05/28/2019	372	1,000,000	2689.86		29,200		11,418		11,418	(17,782)						
.051818Q SPG EUR005/14/19|.051818Q| SPG EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	05/18/2018	05/14/2019	2,583	690,191	267.17		11,701		206		206	(11,495)						
.A052118 EEJ EUR005/21/19|.A052118| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	10,924	1,495,000	136.86		36,030		879		879	(35,150)						
.050718B EEJ EUR004/22/19|.050718B| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	04/22/2019	3,355	455,000	135.61		11,421		256		256	(11,164)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.050718F EEJ EUR004/29/19|.050718F| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	04/29/2019	4,619	625,000	135.32		13,563		466		466	(13,096)						
.052918E EEJ EUR005/21/19|.052918E| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/21/2019	4,494	615,000	136.86		12,915		359		359	(12,556)						
.K052918 SPX EUR005/28/19|.K052918| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MS I7331LVCZKQKX5T7XV54	05/29/2018	05/28/2019	3,538	9,517,939	2689.86		197,973		84,537		84,537	(113,436)						
.051718H SPX EUR005/14/19|.051718H| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	05/17/2018	05/14/2019	1,040	2,839,253	2730.13		90,290		24,735		24,735	(65,555)						
.052118I EEJ EUR005/14/19|.052118I| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/14/2019	2,269	310,000	136.61		6,882		176		176	(6,706)						
.051818H SPG ASIAN05/07/1|.051818H| SPG ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	05/18/2018	05/07/2019	4,865	1,284,102	263.96		26,793					(26,793)						
.I052118 EEJ EUR005/21/19|.I052118| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	18,384	2,560,000	139.25505		59,648		504		504	(59,144)						
.P050718 SPX EUR005/07/19|.P050718| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	05/07/2018	05/07/2019	7,089	18,946,532	2672.63		517,240		211,556		211,556	(305,685)						
.050718C EEJ EUR004/22/19|.050718C| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	04/22/2019	1,549	210,000	135.61		5,712		118		118	(5,594)						
.L052118 EEJ EUR005/21/19|.L052118| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	5,867	825,000	140.62365		16,253		82		82	(16,170)						
.050718X SPX ASIAN05/07/1|.050718X| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	05/07/2018	05/07/2019	708	1,892,008	2672.63		30,272		21,727		21,727	(8,545)						
.J052918 SPX EUR005/28/19|.J052918| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MS I7331LVCZKQKX5T7XV54	05/29/2018	05/28/2019	1,932	5,197,455	2689.86		98,232		42,989		42,989	(55,243)						
.052918V EEJ EUR005/28/19|.052918V| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	15,187	2,090,000	137.619		52,668		997		997	(51,671)						
.E52118 SPX EUR005/21/19|.E52118|S PX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWIY9T8XKCSX06	05/21/2018	05/21/2019	1,865	5,098,257	2733.01		141,222		40,724		40,724	(100,498)						
.052118L EEJ EUR005/14/19|.052118L| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/14/2019	6,954	950,000	136.61		25,175		546		546	(24,629)						
.H050718 SPX EUR005/07/19|.H050718| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	05/07/2018	05/07/2019	2,106	5,629,197	2672.63		94,571		43,702		43,702	(50,869)						
.P051418 SPX EUR005/14/19|.P051418| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWIY9T8XKCSX06	05/14/2018	05/14/2019	3,010	8,218,308	2730.13		177,515		53,815		53,815	(123,700)						
.050718A EEJ EUR004/08/19|.050718A| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	04/08/2019	1,668	225,000	134.92		6,188		131		131	(6,057)						
.051418K EEJ EUR004/29/19|.051418K| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	04/29/2019	3,001	410,000	136.60554		12,792		169		169	(12,623)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.J051418 SPX ASIAN05/14/1|.J051418| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/14/2018	05/14/2019	1,985	5,418,308	2730.13		140,540		12,929		12,929	(127,611)						
.051418H EEJ EUR005/07/19|.051418H| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/07/2019	29,869	4,055,000	135.76		117,190		2,977		2,977	(114,213)						
.050718V EEJ EUR005/07/19|.050718V| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2019	29,895	4,160,000	139.154		85,280		587		587	(84,693)						
.052918S EEJ EUR005/28/19|.052918S| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	10,190	1,385,000	135.92		35,872		1,342		1,342	(34,529)						
.B52118 SPX EUR005/21/19|.B52118|S PX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/21/2018	05/21/2019	6,236	17,042,252	2733.01		390,268		118,289		118,289	(271,978)						
.052918Y EEJ EUR005/28/19|.052918Y| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	10,808	1,505,000	139.25004		31,154		344		344	(30,810)						
.050718P EEJ EUR005/07/19|.050718P| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2019	30,311	4,115,000	135.76		106,167		3,021		3,021	(103,146)						
.P052118 SPX ASIAN05/21/1|.P052118| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/21/2018	05/21/2019	669	1,829,062	2733.01		32,577		2,782		2,782	(29,796)						
.051418U EEJ EUR005/14/19|.051418U| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	2,413	333,000	137.9761		8,691		102		102	(8,589)						
.S050718 SPX EUR005/07/19|.S050718| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	05/07/2018	05/07/2019	1,396	3,732,282	2672.63		123,165		47,368		47,368	(75,797)						
.I051418 SPX ASIAN05/14/1|.I051418| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/14/2018	05/14/2019	1,324	3,614,881	2730.13		86,804		8,603		8,603	(78,201)						
.051818E SPG ASIAN02/28/1|.051818E| SPG ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	05/18/2018	02/28/2019	6,134	1,480,085	241.29		47,422		7,865		7,865	(39,557)						
.L052918 SPX EUR005/28/19|.L052918| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MS I7331LVCZKQKX5T7XV54	05/29/2018	05/28/2019	3,613	9,718,232	2689.86		218,660		91,643		91,643	(127,017)						
.F052118 EEJ EUR005/21/19|.F052118| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	2,155	295,000	136.86		8,319		174		174	(8,145)						
.J050718 SPX EUR005/07/19|.J050718| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	05/07/2018	05/07/2019	4,769	12,746,548	2672.63		262,579		116,347		116,347	(146,232)						
.051418F EEJ EUR005/07/19|.051418F| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/07/2019	3,830	520,000	135.76		14,300		381		381	(13,919)						
.J052118 EEJ EUR005/21/19|.J052118| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	6,542	915,000	139.87092		19,764		133		133	(19,631)						
.G050718 SPX EUR005/07/19|.G050718| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	05/07/2018	05/07/2019	355	947,590	2672.63		12,792		6,050		6,050	(6,743)						
.052918W EEJ EUR005/28/19|.052918W| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	21,005	2,905,000	138.2986		67,396		1,026		1,026	(66,370)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.K051418 SPX ASIAN05/14/1|.K051418|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/14/2018	05/14/2019	1,178	3,216,873	2730.13		87,206		7,685		7,685	(79,522)						
.052118Z EEJ EUR005/21/19|.052118Z|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	7,782	1,065,000	136.86		24,069		623		623	(23,446)						
.I052918 SPX EUR005/28/19|.I052918|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MS I7331LVCZKQKX5T7XV54	05/29/2018	05/28/2019	1,176	3,162,572	2689.86		49,652		22,625		22,625	(27,028)						
.H052118 EEJ EUR005/21/19|.H052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	4,823	670,000	138.9129		16,214		155		155	(16,059)						
.051818G SPG ASIAN04/15/1|.051818G|SPG ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	05/18/2018	04/15/2019	5,216	1,324,826	254.0		34,350		1		1	(34,349)						
.052218A EEJ EUR005/21/19|.052218A|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/22/2018	05/21/2019	8,768	1,200,000	136.86		30,960		708		708	(30,253)						
.052318H MXEA EUR004/23/1|.052318H|MXEA EURO 04/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	05/23/2018	04/22/2019	715	1,462,046	2044.82		39,132		405		405	(38,727)						
.A52118 SPX EUR005/21/19|.A52118|SPX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/21/2018	05/21/2019	5,614	15,343,525	2733.01		323,748		99,004		99,004	(224,744)						
.051718G SPX EUR005/14/19|.051718G|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	05/17/2018	05/14/2019	261	712,018	2730.13		15,432		4,663		4,663	(10,769)						
.R052118 SPX ASIAN05/21/1|.R052118|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/21/2018	05/21/2019	1,419	3,878,169	2733.01		81,209		6,086		6,086	(75,123)						
.H052918 SPX ASIAN05/28/1|.H052918|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	05/29/2018	05/28/2019	377	1,014,324	2689.86		30,531		6,690		6,690	(23,841)						
.052318K MXEA EUR004/29/1|.052318K|MXEA EURO 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	05/23/2018	04/29/2019	710	1,450,999	2043.66		37,339		486		486	(36,853)						
.051418T EEJ EUR005/14/19|.051418T|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	1,830	250,000	136.61		7,025		144		144	(6,881)						
.052118M EEJ EUR005/14/19|.052118M|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/14/2019	12,188	1,665,000	136.61		45,788		957		957	(44,830)						
.Q050718 SPX EUR005/07/19|.Q050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	05/07/2018	05/07/2019	3,086	8,247,261	2672.63		236,696		95,223		95,223	(141,473)						
.D52118 SPX EUR005/21/19|.D52118|SPX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/21/2018	05/21/2019	5,816	15,894,804	2733.01		411,675		120,701		120,701	(290,974)						
.Q052118 SPX ASIAN05/21/1|.Q052118|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/21/2018	05/21/2019	457	1,248,761	2733.01		20,462		1,858		1,858	(18,604)						
.M051418 SPX EUR005/14/19|.M051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/14/2018	05/14/2019	1,748	4,773,273	2730.13		80,668		25,693		25,693	(54,975)						
.050718D EEJ EUR004/29/19|.050718D|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	04/29/2019	3,732	505,000	135.32		10,403		374		374	(10,029)						

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.051418I EEJ EUR005/07/19|.051418I|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/07/2019	15,358	2,085,000	135.76		62,550		1,531		1,531	(61,019)						
.X051418 SPX EUR005/14/19|.X051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJIIY9T8XKCSX06	05/14/2018	05/14/2019	997	2,722,238	2730.13		88,745		24,142		24,142	(64,603)						
.0507180 EEJ EUR005/07/19|.0507180|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2019	42,354	5,750,000	135.76		145,475		4,219		4,219	(141,256)						
.F050718 SPX ASIAN05/07/1|.F050718|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	05/07/2018	05/07/2019	518	1,383,514	2672.63		39,984		18,264		18,264	(21,719)						
.051818C SPG ASIAN01/14/1|.051818C|SPG ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	05/18/2018	01/14/2019	1,886	463,760	245.87		16,216		205		205	(16,011)						
.V052118 SPX ASIAN05/21/1|.V052118|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/21/2018	05/21/2019	983	2,686,088	2733.01		72,801		4,295		4,295	(68,506)						
.G051418 SPX ASIAN05/14/1|.G051418|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/14/2018	05/14/2019	1,171	3,198,048	2730.13		66,999		7,530		7,530	(59,469)						
.051718F SPX EUR005/07/19|.051718F|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	05/17/2018	05/07/2019	1,851	4,946,530	2672.63		181,620		62,617		62,617	(119,003)						
.M052918 SPX EUR005/28/19|.M052918|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MS I7331LVCZKQKX5T7XV54	05/29/2018	05/28/2019	4,971	13,371,544	2689.86		326,266		134,120		134,120	(192,146)						
.052318I MXEA EUR004/29/1|.052318I|MXEA EURO 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	05/23/2018	04/29/2019	733	1,498,003	2043.66		28,514		431		431	(28,083)						
.D052118 EEJ EUR005/21/19|.D052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	11,033	1,510,000	136.86		39,109		891		891	(38,218)						
.051718A SPX ASIAN04/23/1|.051718A|SPX ASIAN 04/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	05/17/2018	04/23/2019	743	1,983,224	2670.29		61,889		11,965		11,965	(49,924)						
.Q052118 SPX ASIAN05/21/1|.Q052118|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/21/2018	05/21/2019	923	2,522,981	2733.01		48,847		3,906		3,906	(44,942)						
.052918C EEJ EUR005/21/19|.052918C|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/21/2019	1,133	155,000	136.86		2,759		87		87	(2,672)						
.052318G MXEA EUR004/23/1|.052318G|MXEA EURO 04/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	05/23/2018	04/22/2019	1,051	2,149,106	2044.82		49,912		559		559	(49,353)						
.052118S EEJ EUR005/07/19|.052118S|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/07/2019	1,524	210,000	137.7964		5,733		59		59	(5,674)						
.052318N MXEA EUR005/07/1|.052318N|MXEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	05/23/2018	05/07/2019	1,175	2,393,839	2037.31		63,532		1,102		1,102	(62,430)						
.N050718 SPX EUR005/07/19|.N050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZIWZ7FF32TIIEFA76	05/07/2018	05/07/2019	4,099	10,955,126	2672.63		277,165		116,089		116,089	(161,076)						
.052118Y EEJ EUR005/21/19|.052118Y|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	3,178	435,000	136.86		9,440		253		253	(9,186)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.S051418 SPX EUR005/14/19|.S051418| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/14/2018	05/14/2019	5,175	14,128,413	2730.13		357,449		104,457		104,457	(252,992)						
.052118X EEJ EUR005/21/19|.052118X| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	3,726	510,000	136.86		10,608		295		295	(10,313)						
.0514180 EEJ EUR005/14/19|.0514180| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	36,015	4,920,000	136.61		124,476		2,826		2,826	(121,650)						
.051818N SPG EUR003/14/19|.051818N| SPG EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	05/18/2018	03/14/2019	6,991	1,719,204	245.91		37,698		1,034		1,034	(36,664)						
.C52118 SPX EUR005/21/19|.C52118|S PX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/21/2018	05/21/2019	4,986	13,628,133	2733.01		332,526		98,843		98,843	(233,683)						
.X052118 SPX EUR005/21/19|.X052118| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/21/2018	05/21/2019	389	1,063,583	2733.01		14,252		4,725		4,725	(9,527)						
.G052918 SPX ASIAN05/28/1|.G052918| SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	05/29/2018	05/28/2019	855	2,300,906	2689.86		64,425		15,120		15,120	(49,306)						
.052918B EEJ EUR005/14/19|.052918B| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/14/2019	3,770	515,000	136.61		12,875		296		296	(12,579)						
.052118H EEJ EUR005/14/19|.052118H| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/14/2019	4,136	565,000	136.61		11,978		319		319	(11,659)						
.N052918 SPX EUR005/28/19|.N052918| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MS I7331LVCZKQKX5T7XV54	05/29/2018	05/28/2019	7,378	19,846,982	2689.86		504,113		205,080		205,080	(299,033)						
.N051418 SPX EUR005/14/19|.N051418| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/14/2018	05/14/2019	1,317	3,596,438	2730.13		67,613		21,093		21,093	(46,520)						
.052918H EEJ EUR005/21/19|.052918H| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/21/2019	6,393	875,000	136.86		22,225		517		517	(21,709)						
.051418V EEJ EUR005/14/19|.051418V| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	14,857	2,055,000	138.317625		51,581		534		534	(51,047)						
.051718B SPX ASIAN05/07/1|.051718B| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	05/17/2018	05/07/2019	462	1,234,728	2672.63		40,817		16,242		16,242	(24,575)						
.052918R EEJ EUR005/28/19|.052918R| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	17,032	2,315,000	135.92		58,570		2,242		2,242	(56,328)						
.051418W EEJ EUR005/14/19|.051418W| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	12,441	1,725,000	138.65915		41,573		379		379	(41,193)						
.0051418 SPX EUR005/14/19|.0051418| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/14/2018	05/14/2019	3,901	10,650,255	2730.13		219,395		67,170		67,170	(152,225)						
.051418G EEJ EUR005/07/19|.051418G| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/07/2019	6,040	820,000	135.76		23,124		602		602	(22,522)						
.W052118 SPX ASIAN05/21/1|.W052118| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/21/2018	05/21/2019	571	1,561,659	2733.01		44,287		2,502		2,502	(41,786)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.052318M MXEA EUR005/07/1|.052318M|M XEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	05/23/2018	05/07/2019	1,601	3,261,733	2037.31		74,879		1,402		1,402	(73,477)						
.051418R EEJ EUR005/14/19|.051418R| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	13,615	1,860,000	136.61		47,988		1,069		1,069	(46,919)						
.H051418 SPX ASIAN05/14/1|.H051418| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/14/2018	05/14/2019	1,006	2,746,382	2730.13		61,291		6,508		6,508	(54,783)						
.D050718 SPX ASIAN05/07/1|.D050718| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	05/07/2018	05/07/2019	1,822	4,870,040	2672.63		121,264		63,632		63,632	(57,633)						
.050718J EEJ EUR004/29/19|.050718J| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	04/29/2019	7,242	980,000	135.32		26,754		743		743	(26,011)						
.051418E EEJ EUR005/07/19|.051418E| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/07/2019	3,536	480,000	135.76		11,760		349		349	(11,411)						
.E050718 SPX ASIAN05/07/1|.E050718| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	05/07/2018	05/07/2019	1,643	4,389,928	2672.63		119,406		57,785		57,785	(61,622)						
.B052918 SPX ASIAN05/28/1|.B052918| SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	05/29/2018	05/28/2019	1,166	3,136,492	2689.86		55,516		18,755		18,755	(36,761)						
.0052918 SPX EUR005/28/19|.0052918| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MS I7331LVCZKQKX5T7XV54	05/29/2018	05/28/2019	1,126	3,028,876	2689.86		80,871		32,407		32,407	(48,464)						
.052918Q EEJ EUR005/28/19|.052918Q| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	10,668	1,450,000	135.92		35,815		1,402		1,402	(34,413)						
.052118G EEJ EUR005/14/19|.052118G| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/14/2019	1,610	220,000	136.61		4,554		124		124	(4,430)						
.K052118 EEJ EUR005/21/19|.K052118| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	14,756	2,070,000	140.2815		42,642		245		245	(42,397)						
.052918M EEJ EUR005/28/19|.052918M| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	2,649	360,000	135.92		7,488		340		340	(7,148)						
.I050718 SPX EUR005/07/19|.I050718| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	05/07/2018	05/07/2019	1,981	5,295,614	2672.63		100,087		45,362		45,362	(54,725)						
.F052918 SPX ASIAN05/28/1|.F052918| SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	05/29/2018	05/28/2019	1,200	3,226,522	2689.86		82,922		21,017		21,017	(61,905)						
.052118C EEJ EUR004/29/19|.052118C| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	04/29/2019	1,182	160,000	135.32		4,368		121		121	(4,247)						
.052918X EEJ EUR005/28/19|.052918X| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	9,246	1,285,000	138.9782		27,499		333		333	(27,166)						
.0050718 SPX EUR005/07/19|.0050718| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	05/07/2018	05/07/2019	2,420	6,468,045	2672.63		170,110		70,368		70,368	(99,742)						
.Y052118 SPX EUR005/21/19|.Y052118| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/21/2018	05/21/2019	1,554	4,247,242	2733.01		71,778		22,952		22,952	(48,827)						

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.051418A EEJ EUR004/29/19|.051418A| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	04/29/2019	2,143	290,000	135.32		8,062		219		219	(7,843)						
.C051418 SPX ASIAN05/14/1|.C051418| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/14/2018	05/14/2019	431	1,177,598	2730.13		18,839		2,641		2,641	(16,199)						
.Z052118 SPX EUR005/21/19|.Z052118| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/21/2018	05/21/2019	1,451	3,966,046	2733.01		74,958		23,416		23,416	(51,542)						
.052318Q MXEA EUR005/14/1|.052318Q|M XEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	05/23/2018	05/14/2019	1,067	2,205,276	2066.8		51,077		660		660	(50,417)						
.052218B EEJ EUR005/21/19|.052218B| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/22/2018	05/21/2019	18,559	2,540,000	136.86		67,056		1,498		1,498	(65,558)						
.C050718 SPX ASIAN05/07/1|.C050718| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	05/07/2018	05/07/2019	1,307	3,493,074	2672.63		80,341		45,169		45,169	(35,171)						
.052318D MXEA ASIAN05/14/|.052318D|M XEA ASIAN 05/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	05/23/2018	05/14/2019	1,028	2,124,670	2066.8		34,674					(34,674)						
.051418N EEJ EUR005/14/19|.051418N| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	5,490	750,000	136.61		16,200		426		426	(15,774)						
.050718K EEJ EUR004/29/19|.050718K| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	04/29/2019	5,099	690,000	135.32		19,458		523		523	(18,935)						
.051818M SPG EUR002/21/19|.051818M| SPG EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	05/18/2018	02/21/2019	5,407	1,315,094	243.23		26,613		488		488	(26,125)						
.050718N EEJ EUR005/07/19|.050718N| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2019	5,303	720,000	135.76		17,280		527		527	(16,753)						
.N052118 EEJ EUR005/21/19|.N052118| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	1,518	215,000	141.6501		3,720		12		12	(3,707)						
.051418X EEJ EUR005/14/19|.051418X| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	4,317	600,000	139.000675		13,920		111		111	(13,809)						
.052918I EEJ EUR005/21/19|.052918I| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/21/2019	1,754	240,000	136.86		6,288		142		142	(6,146)						
.052918Z EEJ EUR005/28/19|.052918Z| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	13,318	1,860,000	139.6578		36,642		350		350	(36,292)						
.051418M EEJ EUR005/14/19|.051418M| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	4,392	600,000	136.61		11,820		335		335	(11,485)						
.050718E EEJ EUR004/29/19|.050718E| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	04/29/2019	1,774	240,000	135.32		5,088		178		178	(4,910)						
.052918D EEJ EUR005/21/19|.052918D| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/21/2019	2,192	300,000	136.86		5,910		173		173	(5,737)						
.052918L EEJ EUR005/28/19|.052918L| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	4,341	590,000	135.92		11,387		546		546	(10,841)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.052318L MXEA EUR005/07/1|.052318L|M XEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	05/23/2018	05/07/2019	766	1,560,579	2037.31		31,138		623		623	(30,515)						
.052118D EEJ EUR005/07/19|.052118D| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/07/2019	2,652	360,000	135.76		8,424		261		261	(8,163)						
.052918N EEJ EUR005/28/19|.052918N| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	10,484	1,425,000	135.92		30,923		1,357		1,357	(29,566)						
.052118B EEJ EUR004/22/19|.052118B| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	04/22/2019	1,272	172,500	135.61		5,003		97		97	(4,905)						
.050718Z SPX ASIAN05/07/1|.050718Z| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	05/07/2018	05/07/2019	1,051	2,809,228	2672.63		53,376		34,693		34,693	(18,682)						
.052318C MXEA ASIAN05/07/|.052318C|M XEA ASIAN 05/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	05/23/2018	05/07/2019	1,272	2,591,458	2037.31		54,162					(54,162)						
.052118U EEJ EUR005/14/19|.052118U| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/14/2019	3,327	460,000	138.24932		11,960		124		124	(11,836)						
.F051418 SPX ASIAN05/14/1|.F051418| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/14/2018	05/14/2019	538	1,469,439	2730.13		29,327		3,439		3,439	(25,889)						
.051418S EEJ EUR005/14/19|.051418S| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	18,337	2,505,000	136.61		66,884		1,440		1,440	(65,443)						
.050718I EEJ EUR004/29/19|.050718I| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	04/29/2019	6,577	890,000	135.32		23,763		674		674	(23,089)						
.R051418 SPX EUR005/14/19|.R051418| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/14/2018	05/14/2019	2,361	6,446,091	2730.13		154,062		45,594		45,594	(108,468)						
.M052118 EEJ EUR005/21/19|.M052118| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	4,008	565,000	140.9658		10,679		47		47	(10,631)						
.050718Y SPX ASIAN05/07/1|.050718Y| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	05/07/2018	05/07/2019	697	1,863,304	2672.63		32,794		22,343		22,343	(10,451)						
.052218C EEJ EUR005/21/19|.052218C| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/22/2018	05/21/2019	20,276	2,775,000	136.86		75,758		1,638		1,638	(74,119)						
.051818L SPG EUR001/28/19|.051818L| SPG EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	05/18/2018	01/28/2019	3,796	940,986	247.86		18,277		13		13	(18,264)						
.0514180 EEJ EUR005/14/19|.0514180| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	15,079	2,060,000	136.61		46,350		1,175		1,175	(45,175)						
.052918G EEJ EUR005/21/19|.052918G| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/21/2019	8,001	1,095,000	136.86		26,828		646		646	(26,182)						
.051418B EEJ EUR004/29/19|.051418B| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	04/29/2019	2,845	385,000	135.32		12,012		292		292	(11,720)						
.0529180 EEJ EUR005/28/19|.0529180| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/28/2019	3,200	435,000	135.92		9,831		417		417	(9,414)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.052118R EEJ EUR005/07/19|.052118R| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/07/2019	5,529	760,000	137.457		21,584		253		253	(21,331)						
.050718T EEJ EUR005/07/19|.050718T| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2019	4,163	575,000	138.1358		13,340		137		137	(13,203)						
.T051418 SPX EUR005/14/19|.T051418| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/14/2018	05/14/2019	2,131	5,816,926	2730.13		152,403		44,080		44,080	(108,323)						
.0521180 EEJ EUR003/28/19|.0521180| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	03/28/2019	1,092	150,000	137.33965		4,095		15		15	(4,080)						
.052318E MXEA ASIAN05/21/|.052318E|M XEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	05/23/2018	05/21/2019	1,257	2,575,065	2048.58		50,858					(50,858)						
.B050718 SPX ASIAN05/07/1|.B050718| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	05/07/2018	05/07/2019	1,792	4,789,781	2672.63		102,022		61,132		61,132	(40,891)						
.050718G EEJ EUR004/29/19|.050718G| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	04/29/2019	5,801	785,000	135.32		17,898		589		589	(17,309)						
.E052118 EEJ EUR005/21/19|.E052118| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	30,908	4,230,000	136.86		113,364		2,497		2,497	(110,867)						
.052318B MXEA ASIAN04/29/|.052318B|M XEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	05/23/2018	04/29/2019	1,164	2,378,820	2043.66		46,304					(46,304)						
.U051418 SPX EUR005/14/19|.U051418| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/14/2018	05/14/2019	3,703	10,110,990	2730.13		275,019		78,915		78,915	(196,104)						
.0523180 MXEA EUR005/14/1|.0523180|M XEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	05/23/2018	05/14/2019	829	1,713,377	2066.8		29,753		429		429	(29,324)						
.051418C EEJ EUR005/07/19|.051418C| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/07/2019	2,541	345,000	135.76		7,487		246		246	(7,240)						
.052318F MXEA EUR004/23/1|.052318F|M XEA EURO 04/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	05/23/2018	04/22/2019	632	1,292,326	2044.82		24,736		304		304	(24,432)						
.E051418 SPX ASIAN05/14/1|.E051418| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	05/14/2018	05/14/2019	920	2,510,671	2730.13		47,321		5,824		5,824	(41,497)						
.Q051418 SPX EUR005/14/19|.Q051418| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/14/2018	05/14/2019	4,368	11,924,262	2730.13		270,681		81,274		81,274	(189,407)						
.050718H EEJ EUR004/29/19|.050718H| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	04/29/2019	1,552	210,000	135.32		5,250		159		159	(5,091)						
.C052118 EEJ EUR005/21/19|.C052118| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/21/2019	27,656	3,785,000	136.86		95,761		2,232		2,232	(93,529)						
.0518180 SPG EUR004/08/19|.0518180| SPG EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	05/18/2018	04/08/2019	8,202	2,047,913	249.67		42,584		1,478		1,478	(41,106)						
.051418L EEJ EUR004/29/19|.051418L| EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	04/29/2019	2,526	350,000	138.56768		8,715		52		52	(8,663)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.050718U EEJ EUR005/07/19|.050718U| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2019	7,708	1,070,000	138.8146		22,898		180		180	(22,718)						
.H52118 SPX EUR005/21/19|.H52118|S PX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	05/21/2018	05/21/2019	1,202	3,284,873	2733.01		110,043		30,137		30,137	(79,906)						
.051418P EEJ EUR005/14/19|.051418P| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2019	19,179	2,620,000	136.61		62,880		1,502		1,502	(61,378)						
.051818K SPG EUR001/07/19|.051818K| SPG EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	05/18/2018	01/07/2019	3,226	798,140	247.39		15,655					(15,655)						
.052118E EEJ EUR005/07/19|.052118E| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/07/2019	2,725	370,000	135.76		10,397		272		272	(10,126)						
.C060718 SPX ASIAN06/07/1|.C060718| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	06/07/2018	06/07/2019	1,115	3,090,000	2770.37		49,783		4,096		4,096	(45,687)						
.D060718 SPX ASIAN06/07/1|.D060718| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	06/07/2018	06/07/2019	1,372	3,800,000	2770.37		73,929		5,326		5,326	(68,603)						
.E060718 SPX ASIAN06/07/1|.E060718 |SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	06/07/2018	06/07/2019	2,622	7,265,000	2770.37		157,367		10,401		10,401	(146,966)						
.F060718 SPX ASIAN06/07/1|.F060718 |SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	06/07/2018	06/07/2019	845	2,340,000	2770.37		52,549		3,369		3,369	(49,181)						
.G060718 SPX ASIAN06/07/1|.G060718 |SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	06/07/2018	06/07/2019	1,678	4,650,000	2770.37		111,182		6,741		6,741	(104,440)						
.H060718 SPX ASIAN06/07/1|.H060718| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	06/07/2018	06/07/2019	875	2,425,000	2770.37		62,269		3,535		3,535	(58,735)						
.I060718 SPX ASIAN06/07/1|.I060718 |SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	06/07/2018	06/07/2019	1,118	3,095,999	2770.37		81,245		4,519		4,519	(76,727)						
.J060718 SPX ASIAN06/07/1|.J060718| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	06/07/2018	06/07/2019	1,108	3,069,000	2770.37		85,616		4,493		4,493	(81,123)						
.061418W SPX ASIAN06/14/1|.061418W| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/14/2018	06/14/2019	460	1,280,000	2782.49		17,472		867		867	(16,605)						
.061418X SPX ASIAN06/14/1|.061418X| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/14/2018	06/14/2019	377	1,050,000	2782.49		18,953		791		791	(18,162)						
.061418Y SPX ASIAN06/14/1|.061418Y| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/14/2018	06/14/2019	618	1,720,000	2782.49		33,282		1,318		1,318	(31,964)						
.061418Z SPX ASIAN06/14/1|.061418Z| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/14/2018	06/14/2019	859	2,390,000	2782.49		50,788		1,859		1,859	(48,929)						
.A061418 SPX ASIAN06/14/1|.A061418| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/14/2018	06/14/2019	1,305	3,630,000	2782.49		81,494		2,844		2,844	(78,649)						
.B061418 SPX ASIAN06/14/1|.B061418| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/14/2018	06/14/2019	420	1,170,000	2782.49		27,086		920		920	(26,165)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.C061418 SPX ASIAN06/14/1|.C061418| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/14/2018	06/14/2019	1,084	3,015,000	2782.49		73,415		2,386		2,386	(71,029)						
.D061418 SPX ASIAN06/14/1|.D061418| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/14/2018	06/14/2019	792	2,205,000	2782.49		57,661		1,756		1,756	(55,904)						
.E061418 SPX ASIAN06/14/1|.E061418| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/14/2018	06/14/2019	277	770,000	2782.49		21,522		617		617	(20,905)						
.F062118 SPX ASIAN06/21/1|.F062118| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/21/2018	06/21/2019	393	1,080,000	2749.76		14,148		1,301		1,301	(12,847)						
.G062118 SPX ASIAN06/21/1|.G062118| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/21/2018	06/21/2019	627	1,725,000	2749.76		33,120		2,478		2,478	(30,642)						
.H062118 SPX ASIAN06/21/1|.H062118| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/21/2018	06/21/2019	786	2,160,000	2749.76		46,224		3,207		3,207	(43,017)						
.I062118 SPX ASIAN06/21/1|.I062118| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/21/2018	06/21/2019	1,238	3,405,000	2749.76		75,932		5,101		5,101	(70,831)						
.J062118 SPX ASIAN06/21/1|.J062118| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/21/2018	06/21/2019	1,382	3,800,000	2749.76		88,160		5,732		5,732	(82,428)						
.K062118 SPX ASIAN06/21/1|.K062118| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/21/2018	06/21/2019	1,207	3,320,000	2749.76		83,332		5,064		5,064	(78,268)						
.L062118 SPX ASIAN06/21/1|.L062118| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/21/2018	06/21/2019	1,404	3,860,000	2749.76		99,588		5,909		5,909	(93,679)						
.M062118 SPX ASIAN06/21/1|.M062118| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/21/2018	06/21/2019	1,249	3,435,000	2749.76		93,432		5,288		5,288	(88,144)						
.N062118 SPX ASIAN06/21/1|.N062118| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	06/21/2018	06/21/2019	764	2,100,000	2749.76		61,740		3,257		3,257	(58,483)						
.062218A MXEA ASIAN05/28/|.062218A|MXEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	06/22/2018	05/28/2019	1,164	2,307,153	1982.09		51,053		10		10	(51,043)						
.062218B MXEA ASIAN06/07/|.062218B|MXEA ASIAN 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	06/22/2018	06/07/2019	1,272	2,570,814	2021.08		39,750		1		1	(39,749)						
.062218C MXEA ASIAN06/07/|.062218C|MXEA ASIAN 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	06/22/2018	06/07/2019	1,028	2,077,670	2021.08		36,998		1		1	(36,997)						
.062218D MXEA ASIAN06/14/|.062218D|MXEA ASIAN 06/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	06/22/2018	06/14/2019	1,257	2,533,157	2015.24		45,051		3		3	(45,048)						
.062218E MXEA ASIAN06/21/|.062218E|MXEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	06/22/2018	06/21/2019	632	1,241,242	1963.99		34,697		26		26	(34,671)						
.062818Y SPX ASIAN06/28/1|.062818Y| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	06/28/2018	06/28/2019	276	750,000	2716.31		10,575		2,495		2,495	(8,080)						
.062818Z SPX ASIAN06/28/1|.062818Z| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	06/28/2018	06/28/2019	1,235	3,355,000	2716.31		66,765		13,043		13,043	(53,721)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.A062818 SPX ASIAN06/28/1|.A062818| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/28/2018	06/28/2019	584	1,585,000	2716.31		35,187		6,396		6,396	(28,791)						
.B062818 SPX ASIAN06/28/1|.B062818| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/28/2018	06/28/2019	1,460	3,965,000	2716.31		91,592		16,198		16,198	(75,394)						
.C062818 SPX ASIAN06/28/1|.C062818| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/28/2018	06/28/2019	1,254	3,405,000	2716.31		81,720		14,050		14,050	(67,670)						
.D062818 SPX ASIAN06/28/1|.D062818| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/28/2018	06/28/2019	1,404	3,815,000	2716.31		99,953		16,069		16,069	(83,884)						
.E062818 SPX ASIAN06/28/1|.E062818| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/28/2018	06/28/2019	1,358	3,690,000	2716.31		99,630		15,643		15,643	(83,988)						
.F062818 SPX ASIAN06/28/1|.F062818| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/28/2018	06/28/2019	1,033	2,805,000	2716.31		79,943		11,987		11,987	(67,956)						
.G062818 SPX ASIAN06/28/1|.G062818| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/28/2018	06/28/2019	976	2,650,000	2716.31		81,885		11,420		11,420	(70,465)						
.K060718 SPX EUR006/07/19|.K060718| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/07/2018	06/07/2019	1,368	3,790,000	2770.37		59,503		16,074		16,074	(43,430)						
.L060718 SPX EUR006/07/19|.L060718| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/07/2018	06/07/2019	1,568	4,345,000	2770.37		83,859		22,040		22,040	(61,818)						
.M060718 SPX EUR006/07/19|.M060718| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/07/2018	06/07/2019	2,922	8,095,000	2770.37		169,186		44,077		44,077	(125,109)						
.N060718 SPX EUR006/07/19|.N060718| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/07/2018	06/07/2019	4,097	11,350,000	2770.37		251,970		64,830		64,830	(187,140)						
.O060718 SPX EUR006/07/19|.O060718| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/07/2018	06/07/2019	2,234	6,190,000	2770.37		142,370		36,422		36,422	(105,948)						
.P060718 SPX EUR006/07/19|.P060718| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/07/2018	06/07/2019	4,018	11,130,000	2770.37		272,685		68,950		68,950	(203,735)						
.Q060718 SPX EUR006/07/19|.Q060718| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/07/2018	06/07/2019	10,428	28,890,000	2770.37		736,695		184,705		184,705	(551,990)						
.R060718 SPX EUR006/07/19|.R060718| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/07/2018	06/07/2019	951	2,635,000	2770.37		70,355		17,475		17,475	(52,879)						
.S060718 SPX EUR006/07/19|.S060718| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/07/2018	06/07/2019	2,101	5,820,000	2770.37		162,378		39,876		39,876	(122,502)						
.T060718 SPX EUR006/07/19|.T060718| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/07/2018	06/07/2019	1,637	4,535,000	2770.37		129,248		31,555		31,555	(97,692)						
.U060718 SPX EUR006/07/19|.U060718| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/07/2018	06/07/2019	3,180	8,810,000	2770.37		257,252		62,444		62,444	(194,808)						
.060718A EEJ EUR005/21/19|.060718A| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	05/21/2019	3,580	490,000	136.86		12,250		289		289	(11,961)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.060718B EEJ EUR005/21/19|.060718B| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	05/21/2019	3,507	480,000	136.86		12,720		283		283	(12,437)						
.060718C EEJ EUR005/28/19|.060718C| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	05/28/2019	1,913	260,000	135.92		6,266		248		248	(6,018)						
.060718D EEJ EUR005/28/19|.060718D| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	05/28/2019	1,655	225,000	135.92		5,918		217		217	(5,700)						
.060718E EEJ EUR005/28/19|.060718E| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	05/28/2019	4,966	675,000	135.92		18,698		654		654	(18,044)						
.060718F EEJ EUR005/28/19|.060718F| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	05/28/2019	14,715	2,000,000	135.92		56,600		1,939		1,939	(54,661)						
.060718G EEJ EUR005/28/19|.060718G| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	05/28/2019	2,354	320,000	135.92		9,408		310		310	(9,098)						
.060718H EEJ EUR005/28/19|.060718H| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	05/28/2019	1,251	170,000	135.92		5,253		165		165	(5,088)						
.060718I EEJ EUR005/28/19|.060718I| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	05/28/2019	1,692	230,000	135.92		7,429		223		223	(7,206)						
.060718J EEJ EUR006/07/19|.060718J| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	3,252	445,000	136.86		8,233		331		331	(7,902)						
.060718K EEJ EUR006/07/19|.060718K| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	3,398	465,000	136.86		9,300		354		354	(8,946)						
.060718L EEJ EUR006/07/19|.060718L| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	4,932	675,000	136.86		13,973		518		518	(13,454)						
.060718M EEJ EUR006/07/19|.060718M| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	17,719	2,425,000	136.86		52,380		1,880		1,880	(50,500)						
.060718N EEJ EUR006/07/19|.060718N| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	4,640	635,000	136.86		14,097		494		494	(13,603)						
.060718O EEJ EUR006/07/19|.060718O| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	12,787	1,750,000	136.86		40,775		1,372		1,372	(39,403)						
.060718P EEJ EUR006/07/19|.060718P| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	26,122	3,575,000	136.86		88,303		2,817		2,817	(85,485)						
.060718Q EEJ EUR006/07/19|.060718Q| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	17,719	2,425,000	136.86		61,353		1,914		1,914	(59,439)						
.060718R EEJ EUR006/07/19|.060718R| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	37,995	5,200,000	136.86		134,160		4,108		4,108	(130,052)						
.060718S EEJ EUR006/07/19|.060718S| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	40,552	5,550,000	136.86		148,185		4,390		4,390	(143,795)						
.060718T EEJ EUR006/07/19|.060718T| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	2,703	370,000	136.86		10,582		293		293	(10,289)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.060818A EEJ EUR006/07/19|.060818A| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/08/2018	06/07/2019	2,923	400,000	136.86		8,600		310		310	(8,290)						
.060818B EEJ EUR006/07/19|.060818B| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/08/2018	06/07/2019	8,037	1,100,000	136.86		27,830		868		868	(26,962)						
.060818C EEJ EUR006/07/19|.060818C| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/08/2018	06/07/2019	9,316	1,275,000	136.86		34,170		1,008		1,008	(33,162)						
.060818D EEJ EUR006/07/19|.060818D| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/08/2018	06/07/2019	2,192	300,000	136.86		8,430		237		237	(8,193)						
.F061418 SPX EUR006/14/19|.F061418| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/14/2018	06/14/2019	455	1,265,000	2782.49		19,102		5,039		5,039	(14,063)						
.G061418 SPX EUR006/14/19|.G061418| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/14/2018	06/14/2019	527	1,465,000	2782.49		24,319		6,344		6,344	(17,975)						
.H061418 SPX EUR006/14/19|.H061418| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/14/2018	06/14/2019	1,186	3,300,000	2782.49		61,710		15,900		15,900	(45,810)						
.I061418 SPX EUR006/14/19|.I061418| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/14/2018	06/14/2019	1,430	3,980,000	2782.49		82,784		21,000		21,000	(61,784)						
.J061418 SPX EUR006/14/19|.J061418| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/14/2018	06/14/2019	1,357	3,775,000	2782.49		83,805		21,024		21,024	(62,781)						
.K061418 SPX EUR006/14/19|.K061418| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/14/2018	06/14/2019	2,719	7,565,000	2782.49		173,995		43,319		43,319	(130,676)						
.L061418 SPX EUR006/14/19|.L061418| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/14/2018	06/14/2019	4,559	12,685,000	2782.49		310,783		76,352		76,352	(234,431)						
.M061418 SPX EUR006/14/19|.M061418| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/14/2018	06/14/2019	8,115	22,580,000	2782.49		575,790		140,497		140,497	(435,293)						
.N061418 SPX EUR006/14/19|.N061418| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/14/2018	06/14/2019	1,098	3,055,000	2782.49		81,569		19,692		19,692	(61,877)						
.O061418 SPX EUR006/14/19|.O061418| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/14/2018	06/14/2019	2,546	7,085,000	2782.49		199,797		47,679		47,679	(152,118)						
.P061418 SPX EUR006/14/19|.P061418| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/14/2018	06/14/2019	1,594	4,435,000	2782.49		229,733		43,905		43,905	(185,828)						
.061418A EEJ EUR005/21/19|.061418A| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	05/21/2019	1,681	230,000	136.86		5,658		135		135	(5,523)						
.061418B EEJ EUR005/28/19|.061418B| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	05/28/2019	1,582	215,000	135.92		5,999		208		208	(5,790)						
.061418C EEJ EUR006/07/19|.061418C| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/07/2019	1,279	175,000	136.86		3,570		134		134	(3,436)						
.061418D EEJ EUR006/07/19|.061418D| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/07/2019	11,764	1,610,000	136.86		41,860		1,272		1,272	(40,588)						

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.061418E EEJ EUR006/07/19|.061418E| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/07/2019	950	130,000	136.86		3,692		103		103	(3,589)						
.061418F EEJ EUR006/14/19|.061418F| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	1,496	205,000	137.02		3,793		158		158	(3,634)						
.061418G EEJ EUR006/14/19|.061418G| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	7,006	960,000	137.02		19,680		766		766	(18,914)						
.061418H EEJ EUR006/14/19|.061418H| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	14,414	1,975,000	137.02		42,660		1,596		1,596	(41,064)						
.061418I EEJ EUR006/14/19|.061418I| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	5,437	745,000	137.02		17,359		610		610	(16,749)						
.061418J EEJ EUR006/14/19|.061418J| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	12,224	1,675,000	137.02		41,373		1,379		1,379	(39,994)						
.061418K EEJ EUR006/14/19|.061418K| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	10,217	1,400,000	137.02		35,420		1,154		1,154	(34,266)						
.061418L EEJ EUR006/14/19|.061418L| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	33,827	4,635,000	137.02		119,583		3,827		3,827	(115,756)						
.061418M EEJ EUR006/14/19|.061418M| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	25,215	3,455,000	137.02		92,249		2,856		2,856	(89,392)						
.061518A EEJ EUR006/07/19|.061518A| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/15/2018	06/07/2019	2,777	380,000	136.86		8,702		299		299	(8,403)						
.061518B EEJ EUR006/07/19|.061518B| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/15/2018	06/07/2019	1,607	220,000	136.86		5,588		174		174	(5,414)						
.061518C EEJ EUR006/14/19|.061518C| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/15/2018	06/14/2019	9,561	1,310,000	137.02		30,654		1,080		1,080	(29,574)						
.061518D EEJ EUR006/14/19|.061518D| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/15/2018	06/14/2019	7,408	1,015,000	137.02		24,259		838		838	(23,421)						
.061518E EEJ EUR006/14/19|.061518E| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/15/2018	06/14/2019	2,554	350,000	137.02		8,645		289		289	(8,356)						
.0062118 SPX EUR006/21/19|.0062118| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/21/2018	06/21/2019	498	1,370,000	2749.76		16,988		5,624		5,624	(11,364)						
.P062118 SPX EUR006/21/19|.P062118| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/21/2018	06/21/2019	878	2,415,000	2749.76		39,606		12,758		12,758	(26,848)						
.0062118 SPX EUR006/21/19|.0062118| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/21/2018	06/21/2019	1,238	3,405,000	2749.76		65,717		20,785		20,785	(44,931)						
.R062118 SPX EUR006/21/19|.R062118| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/21/2018	06/21/2019	1,629	4,480,000	2749.76		94,080		29,462		29,462	(64,618)						
.S062118 SPX EUR006/21/19|.S062118| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/21/2018	06/21/2019	1,118	3,075,000	2749.76		68,573		21,234		21,234	(47,339)						

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.T062118 SPX EUR006/21/19|.T062118| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/21/2018	06/21/2019	4,048	11,130,000	2749.76		260,442		79,952		79,952	(180,490)						
.U062118 SPX EUR006/21/19|.U062118| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/21/2018	06/21/2019	5,693	15,655,000	2749.76		385,113		117,466		117,466	(267,647)						
.V062118 SPX EUR006/21/19|.V062118| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/21/2018	06/21/2019	6,410	17,624,999	2749.76		452,963		136,831		136,831	(316,132)						
.W062118 SPX EUR006/21/19|.W062118| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/21/2018	06/21/2019	4,437	12,200,000	2749.76		328,180		98,353		98,353	(229,827)						
.X062118 SPX EUR006/21/19|.X062118| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/21/2018	06/21/2019	1,631	4,485,000	2749.76		127,374		37,696		37,696	(89,678)						
.Y062118 SPX EUR006/21/19|.Y062118| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/21/2018	06/21/2019	1,047	2,880,000	2749.76		84,384		24,840		24,840	(59,544)						
.062118A EEJ EUR006/07/19|.062118A| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/07/2019	2,082	285,000	136.86		6,327		225		225	(6,102)						
.062118B EEJ EUR006/14/19|.062118B| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/14/2019	2,773	380,000	137.02		7,144		305		305	(6,839)						
.062118C EEJ EUR006/14/19|.062118C| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/14/2019	6,021	825,000	137.02		18,645		681		681	(17,964)						
.062118D EEJ EUR006/14/19|.062118D| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/14/2019	8,502	1,165,000	137.02		27,494		963		963	(26,531)						
.062118E EEJ EUR006/14/19|.062118E| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/14/2019	1,861	255,000	137.02		6,222		211		211	(6,011)						
.062118F EEJ EUR006/14/19|.062118F| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/14/2019	1,095	150,000	137.02		3,870		124		124	(3,746)						
.062118G EEJ EUR006/21/19|.062118G| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	2,869	390,000	135.92		7,254		494		494	(6,760)						
.062118H EEJ EUR006/21/19|.062118H| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	883	120,000	135.92		2,364		155		155	(2,209)						
.062118I EEJ EUR006/21/19|.062118I| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	1,288	175,000	135.92		3,623		230		230	(3,392)						
.062118J EEJ EUR006/21/19|.062118J| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	11,698	1,590,000	135.92		34,344		2,121		2,121	(32,223)						
.062118K EEJ EUR006/21/19|.062118K| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	846	115,000	135.92		2,542		154		154	(2,387)						
.062118L EEJ EUR006/21/19|.062118L| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	4,194	570,000	135.92		12,825		768		768	(12,057)						
.062118M EEJ EUR006/21/19|.062118M| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	7,173	975,000	135.92		22,718		1,322		1,322	(21,396)						

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.062118N EEJ EUR006/21/19|.062118N| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	22,072	3,000,000	135.92		73,800		4,101		4,101	(69,699)						
.062118O EEJ EUR006/21/19|.062118O| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	16,885	2,295,000	135.92		57,834		3,145		3,145	(54,689)						
.062118P EEJ EUR006/21/19|.062118P| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	21,299	2,895,000	135.92		74,691		3,974		3,974	(70,717)						
.062118Q EEJ EUR006/21/19|.062118Q| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	23,543	3,200,000	135.92		85,440		4,402		4,402	(81,038)						
.062118R EEJ EUR006/21/19|.062118R| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	1,950	265,000	135.92		7,314		365		365	(6,949)						
.062218F MXEA EUR005/21/1|.062218F|M XEA EUR0 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	06/22/2018	05/21/2019	1,051	2,153,058	2048.58		36,123		933		933	(35,189)						
.062218G MXEA EUR005/21/1|.062218G|M XEA EUR0 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	06/22/2018	05/21/2019	715	1,464,735	2048.58		30,295		721		721	(29,574)						
.062218H MXEA EUR005/28/1|.062218H|M XEA EUR0 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	06/22/2018	05/28/2019	733	1,452,872	1982.09		28,814		2,091		2,091	(26,723)						
.062218I MXEA EUR005/28/1|.062218I|M XEA EUR0 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	06/22/2018	05/28/2019	1,122	2,223,905	1982.09		55,460		3,626		3,626	(51,834)						
.062218J MXEA EUR006/07/1|.062218J|M XEA EUR0 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/07/2019	710	1,434,967	2021.08		25,177		1,278		1,278	(23,899)						
.062218K MXEA EUR006/07/1|.062218K|M XEA EUR0 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/07/2019	766	1,548,147	2021.08		32,425		1,524		1,524	(30,901)						
.062218L MXEA EUR006/07/1|.062218L|M XEA EUR0 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/07/2019	1,601	3,235,749	2021.08		78,001		3,430		3,430	(74,571)						
.062218M MXEA EUR006/14/1|.062218M|M XEA EUR0 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/14/2019	1,175	2,367,907	2015.24		45,860		2,645		2,645	(43,215)						
.062218N MXEA EUR006/14/1|.062218N|M XEA EUR0 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/14/2019	829	1,670,634	2015.24		38,457		2,051		2,051	(36,407)						
.H062818 SPX EUR006/28/19|.H062818| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/28/2018	06/28/2019	572	1,555,000	2716.31		24,880		10,394		10,394	(14,486)						
.I062818 SPX EUR006/28/19|.I062818| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/28/2018	06/28/2019	1,587	4,310,000	2716.31		82,752		33,567		33,567	(49,185)						
.J062818 SPX EUR006/28/19|.J062818| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/28/2018	06/28/2019	1,005	2,730,000	2716.31		57,330		22,897		22,897	(34,433)						
.K062818 SPX EUR006/28/19|.K062818| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/28/2018	06/28/2019	1,173	3,185,000	2716.31		71,344		28,117		28,117	(43,227)						
.L062818 SPX EUR006/28/19|.L062818| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/28/2018	06/28/2019	4,138	11,240,000	2716.31		264,140		103,101		103,101	(161,039)						

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.M062818 SPX EUR006/28/19|.M062818| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/28/2018	06/28/2019	5,732	15,570,000	2716.31		384,579		148,775		148,775	(235,804)						
.N062818 SPX EUR006/28/19|.N062818| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/28/2018	06/28/2019	3,945	10,715,001	2716.31		275,376		105,859		105,859	(169,517)						
.O062818 SPX EUR006/28/19|.O062818| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/28/2018	06/28/2019	5,123	13,915,000	2716.31		375,705		142,682		142,682	(233,023)						
.P062818 SPX EUR006/28/19|.P062818| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/28/2018	06/28/2019	4,734	12,860,000	2716.31		360,080		135,601		135,601	(224,479)						
.Q062818 SPX EUR006/28/19|.Q062818| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	06/28/2018	06/28/2019	1,716	4,660,000	2716.31		135,606		50,710		50,710	(84,896)						
.062818A EEJ EUR006/07/19|.062818A| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/07/2019	2,521	345,000	136.86		7,625		273		273	(7,352)						
.062818B EEJ EUR006/14/19|.062818B| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/14/2019	839	115,000	137.02		2,024		92		92	(1,932)						
.062818C EEJ EUR006/14/19|.062818C| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/14/2019	1,460	200,000	137.02		4,140		165		165	(3,975)						
.062818D EEJ EUR006/14/19|.062818D| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/14/2019	2,518	345,000	137.02		7,625		285		285	(7,339)						
.062818E EEJ EUR006/21/19|.062818E| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/21/2019	1,288	175,000	135.92		3,465		230		230	(3,235)						
.062818F EEJ EUR006/21/19|.062818F| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/21/2019	1,104	150,000	135.92		3,150		201		201	(2,949)						
.062818G EEJ EUR006/21/19|.062818G| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/21/2019	6,401	870,000	135.92		20,880		1,192		1,192	(19,688)						
.062818H EEJ EUR006/21/19|.062818H| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/21/2019	5,702	775,000	135.92		18,988		1,064		1,064	(17,924)						
.062818I EEJ EUR006/21/19|.062818I| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/21/2019	15,634	2,125,000	135.92		53,975		2,923		2,923	(51,052)						
.062818J EEJ EUR006/21/19|.062818J| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/21/2019	1,803	245,000	135.92		6,517		337		337	(6,180)						
.062818L EEJ EUR006/28/19|.062818L| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/28/2019	15,121	2,050,000	135.57		44,280		3,336		3,336	(40,944)						
.062818M EEJ EUR006/28/19|.062818M| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/28/2019	10,179	1,380,000	135.57		32,016		2,288		2,288	(29,728)						
.062818N EEJ EUR006/28/19|.062818N| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/28/2019	8,298	1,125,000	135.57		26,888		1,876		1,876	(25,012)						
.062818O EEJ EUR006/28/19|.062818O| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/28/2019	8,593	1,165,000	135.57		28,659		1,950		1,950	(26,709)						

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.062818P EEJ EUR006/28/19|.062818P|EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/28/2019	22,461	3,045,000	135.57		78,257		5,124		5,124	(73,133)						
.062818Q EEJ EUR006/28/19|.062818Q|EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/28/2019	12,171	1,650,000	135.57		43,890		2,784		2,784	(41,106)						
.062918A EEJ EUR006/28/19|.062918A|EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/29/2018	06/28/2019	9,479	1,285,000	135.57		34,181		2,162		2,162	(32,019)						
.062918B EEJ EUR006/28/19|.062918B|EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/29/2018	06/28/2019	12,908	1,750,000	135.57		48,125		2,952		2,952	(45,173)						
.060718U EEJ EUR006/07/19|.060718U|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	4,630	640,000	138.2286		16,704		290		290	(16,414)						
.060718V EEJ EUR006/07/19|.060718V|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	14,613	2,025,000	138.57075		50,828		792		792	(50,035)						
.060718W EEJ EUR006/07/19|.060718W|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	28,545	3,975,000	139.25505		92,220		1,155		1,155	(91,065)						
.060718X EEJ EUR006/07/19|.060718X|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	14,292	2,000,000	139.93935		42,600		428		428	(42,172)						
.060718Y EEJ EUR006/07/19|.060718Y|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	8,554	1,200,000	140.2815		24,600		220		220	(24,380)						
.060718Z EEJ EUR006/07/19|.060718Z|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	9,067	1,275,000	140.62365		24,990		199		199	(24,791)						
.A060718 EEJ EUR006/07/19|.A060718|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	1,171	165,000	140.9658		3,102		22		22	(3,080)						
.B060718 EEJ EUR006/07/19|.B060718|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	2,118	300,000	141.6501		5,190		29		29	(5,161)						
.V060718 EEJ EQFWD06/07/1|.V060718 |EEJ EQFWD 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	4,400	600,000	136.37		7,700		575		575	(7,125)						
.060818E EEJ EUR006/07/19|.060818E|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/08/2018	06/07/2019	6,059	850,000	140.2815		17,425		156		156	(17,269)						
.061418N EEJ EUR006/14/19|.061418N|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	15,764	2,160,000	137.02		65,880		1,787		1,787	(64,093)						
.0614180 EEJ EUR006/14/19|.0614180|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	9,159	1,270,000	138.66424		32,131		544		544	(31,587)						
.061418P EEJ EUR006/14/19|.061418P|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	19,043	2,655,000	139.41785		61,596		828		828	(60,768)						
.061418Q EEJ EUR006/14/19|.061418Q|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	12,669	1,775,000	140.10295		37,985		411		411	(37,574)						
.061418R EEJ EUR006/14/19|.061418R|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	2,848	400,000	140.4455		8,200		80		80	(8,120)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.061418S EEJ EUR006/14/19|.061418S| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	12,750	1,795,000	140.78805		35,362		307		307	(35,055)						
.061418T EEJ EUR006/14/19|.061418T| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	1,701	240,000	141.1306		4,512		35		35	(4,477)						
.061418U EEJ EUR006/14/19|.061418U| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/14/2019	1,446	205,000	141.8157		3,547		22		22	(3,525)						
.061418V EEJ EUR006/15/20|.061418V| EEJ EUR0 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2018	06/15/2020	766	105,000	137.02		4,284		668		668	(3,616)						
.062118S EEJ EUR006/21/19|.062118S| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	2,915	400,000	137.21124		10,520		344		344	(10,176)						
.062118T EEJ EUR006/21/19|.062118T| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	16,313	2,245,000	137.619		56,350		1,653		1,653	(54,697)						
.062118U EEJ EUR006/21/19|.062118U| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	23,500	3,250,000	138.2986		75,400		1,837		1,837	(73,563)						
.062118V EEJ EUR006/21/19|.062118V| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	9,426	1,310,000	138.9782		27,903		564		564	(27,339)						
.062118W EEJ EUR006/21/19|.062118W| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	13,171	1,835,000	139.318		37,618		688		688	(36,930)						
.062118X EEJ EUR006/21/19|.062118X| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	11,815	1,650,000	139.6578		32,340		537		537	(31,803)						
.062118Y EEJ EUR006/21/19|.062118Y| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	06/21/2019	1,853	260,000	140.3374		4,680		63		63	(4,617)						
.D062118 EEJ EQFIID03/07/1|.D062118| EEJ EQFIID 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	03/07/2019	2,395	325,000	135.68		3,250		35		35	(3,215)						
.062818K EEJ EUR005/28/19|.062818K| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	05/28/2019	1,643	230,000	139.9976		3,795		37		37	(3,758)						
.062818R EEJ EUR006/28/19|.062818R| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/28/2019	3,579	490,000	136.9257		12,740		516		516	(12,224)						
.062818S EEJ EUR006/28/19|.062818S| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/28/2019	10,564	1,450,000	137.264625		36,250		1,350		1,350	(34,900)						
.062818T EEJ EUR006/28/19|.062818T| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/28/2019	23,198	3,200,000	137.942475		73,920		2,318		2,318	(71,602)						
.062818U EEJ EUR006/28/19|.062818U| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/28/2019	6,312	875,000	138.620325		18,638		489		489	(18,148)						
.062818V EEJ EUR006/28/19|.062818V| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/28/2019	6,477	900,000	138.95925		18,360		441		441	(17,919)						
.062818W EEJ EUR006/28/19|.062818W| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/28/2019	8,435	1,175,000	139.298175		23,030		503		503	(22,527)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.062818X EEJ EUR006/28/19|.062818X| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2018	06/28/2019	2,138	300,000	140.31495		5,160		85		85	(5,075)						
.L072518 SPX EUR007/15/19|.L072518| SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	07/25/2018	07/15/2019	1,988	5,563,279	2798.43		313,229		61,025		61,025	(252,205)						
.073018U EEJ EUR007/29/19|.073018U| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	4,466	605,000	135.48		16,638		1,377		1,377	(15,260)						
.I072518 SPX EUR006/28/19|.I072518| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	07/25/2018	06/28/2019	1,014	2,754,338	2716.31		113,071		33,518		33,518	(79,554)						
.C071618 SPX ASIAN07/15/1|.C071618| SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	07/16/2018	07/15/2019	359	1,005,000	2798.43		18,794		966		966	(17,827)						
.I073018 SPX ASIAN07/29/1|.I073018| SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	07/30/2018	07/29/2019	455	1,275,000	2802.6		27,540		1,496		1,496	(26,044)						
.072518X SPX ASIAN06/07/1|.072518X| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	07/25/2018	06/07/2019	484	1,340,498	2769.12		47,375		1,964		1,964	(45,410)						
.071618J EEJ EUR007/15/19|.071618J| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	12,583	1,705,000	135.5		36,828		3,249		3,249	(33,579)						
.S072318 SPX EUR007/22/19|.S072318| SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	07/23/2018	07/22/2019	3,906	10,965,000	2806.98		255,210		66,386		66,386	(188,825)						
.070918F EEJ EUR006/28/19|.070918F| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/28/2019	3,024	410,000	135.57		10,045		675		675	(9,370)						
.C070918 EEJ EUR007/08/19|.C070918| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	7,519	1,050,000	139.642825		22,260		439		439	(21,821)						
.N073018 SPX ASIAN07/29/1|.N073018| SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	07/30/2018	07/29/2019	896	2,510,000	2802.6		72,790		3,181		3,181	(69,609)						
.073018Z EEJ EUR007/29/19|.073018Z| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	3,401	470,000	138.1896		10,434		450		450	(9,984)						
.071618E EEJ EUR007/08/19|.071618E| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/08/2019	2,819	385,000	136.57		8,701		494		494	(8,207)						
.073018E EEJ EUR007/22/19|.073018E| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/22/2019	1,586	215,000	135.6		4,730		425		425	(4,305)						
.D072518 SPX EUR006/07/19|.D072518| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	07/25/2018	06/07/2019	1,970	5,457,629	2770.37		195,188		41,082		41,082	(154,106)						
.D070918 EEJ EUR007/08/19|.D070918| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	7,965	1,115,000	139.98425		22,746		407		407	(22,339)						
.072318I EEJ EUR007/15/19|.072318I| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/15/2019	1,513	205,000	135.5		5,740		409		409	(5,331)						
.072518K MXEA EUR006/21/1|.072518K|M XEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZIWZ7FF32TIWEFA76	07/25/2018	06/21/2019	753	1,478,884	1963.99		32,191		3,481		3,481	(28,709)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.H071618 SPX ASIAN07/15/1|.H071618| SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	400	1,120,000	2798.43		29,344		1,178		1,178	(28,166)						
.H070918 EEJ EUR007/08/19|.H070918| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	953	135,000	141.691375		2,214		25		25	(2,189)						
.I072318 SPX ASIAN07/22/1|.I072318| SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/23/2018	07/22/2019	1,313	3,685,003	2806.98		81,070		2,276		2,276	(78,794)						
.A073018 EEJ EUR007/29/19|.A073018| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	11,514	1,595,000	138.5283		33,974		1,361		1,361	(32,613)						
.W073018 SPX EUR007/29/19|.W073018| SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/30/2018	07/29/2019	6,030	16,900,000	2802.6		471,510		125,250		125,250	(346,260)						
.B70918 SPX EUR007/08/19|.B70918|S PX EURO 07/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	07/09/2018	07/08/2019	1,570	4,370,000	2784.17		123,671		32,935		32,935	(90,736)						
.072318H EEJ EUR007/15/19|.072318H| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/15/2019	1,993	270,000	135.5		7,182		538		538	(6,644)						
.072318X EEJ EUR007/22/19|.072318X| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	5,488	755,000	137.5662		18,271		822		822	(17,449)						
.B071618 SPX ASIAN07/15/1|.B071618| SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	293	820,000	2798.43		11,808		692		692	(11,116)						
.C072518 SPX EUR005/28/19|.C072518| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/25/2018	05/28/2019	405	1,089,393	2689.86		57,255		15,491		15,491	(41,764)						
.P070918 SPX ASIAN07/08/1|.P070918| SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	675	1,880,000	2784.17		50,204		2,949		2,949	(47,255)						
.070918Y EEJ EUR007/08/19|.070918Y| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	2,820	390,000	138.277125		9,750		274		274	(9,476)						
.H073018 SPX ASIAN07/29/1|.H073018| SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/30/2018	07/29/2019	935	2,620,000	2802.6		52,662		3,007		3,007	(49,656)						
.072518F MXEA ASIAN07/15/1|.072518F|M XEA ASIAN 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	07/15/2019	622	1,226,802	1972.35		31,529		35		35	(31,494)						
.M071618 SPX EUR007/15/19|.M071618| SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	1,127	3,155,000	2798.43		63,731		17,158		17,158	(46,573)						
.072318N EEJ EUR007/22/19|.072318N| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	2,581	350,000	135.6		6,860		660		660	(6,200)						
.073018J EEJ EUR007/22/19|.073018J| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/22/2019	719	100,000	138.99		2,010		66		66	(1,944)						
.T072318 SPX EUR007/22/19|.T072318| SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/23/2018	07/22/2019	2,260	6,345,000	2806.98		159,735		40,926		40,926	(118,809)						
.J070918 SPX ASIAN07/08/1|.J070918| SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	528	1,470,000	2784.17		27,349		2,071		2,071	(25,278)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.073018Q EEJ EUR007/29/19|.073018Q| EEJ EUR0 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	28,639	3,880,000	135.48		93,120		8,650		8,650	(84,470)						
.073018D EEJ EUR007/22/19|.073018D| EEJ EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/22/2019	885	120,000	135.6		2,472		232		232	(2,241)						
.070918W EEJ EUR007/08/19|.070918W| EEJ EUR0 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	2,782	380,000	136.57		11,096		491		491	(10,605)						
.071618A EEJ EUR006/28/19|.071618A| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	06/28/2019	2,139	290,000	135.57		7,859		490		490	(7,369)						
.G071618 SPX ASIAN07/15/1|.G071618| SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	3,028	8,475,000	2798.43		212,723		8,842		8,842	(203,881)						
.072518L MXEA EUR006/21/1|.072518L|M XEA EUR0 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	06/21/2019	984	1,932,566	1963.99		49,190		5,073		5,073	(44,117)						
.G070918 EEJ EUR007/08/19|.G070918| EEJ EUR0 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	920	130,000	141.34995		2,236		27		27	(2,209)						
.072518Q MXEA EUR007/08/1|.072518Q|M XEA EUR0 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	07/08/2019	981	1,946,500	1984.2		41,437		4,332		4,332	(37,105)						
.J072318 SPX ASIAN07/22/1|.J072318| SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/23/2018	07/22/2019	2,129	5,974,994	2806.98		147,583		3,810		3,810	(143,773)						
.070918L EEJ EUR006/28/19|.070918L| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/28/2019	1,697	230,000	135.57		7,383		389		389	(6,994)						
.L070918 SPX ASIAN07/08/1|.L070918| SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	569	1,585,000	2784.17		34,393		2,368		2,368	(32,025)						
.071618L EEJ EUR007/15/19|.071618L| EEJ EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	4,613	625,000	135.5		14,000		1,206		1,206	(12,794)						
.U070918 SPX EUR007/08/19|.U070918| SPX EUR0 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	07/09/2018	07/08/2019	528	1,470,000	2784.17		30,135		8,456		8,456	(21,679)						
.072318R EEJ EUR007/22/19|.072318R| EEJ EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	9,218	1,250,000	135.6		29,875		2,530		2,530	(27,345)						
.M073018 SPX ASIAN07/29/1|.M073018| SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	07/30/2018	07/29/2019	389	1,090,000	2802.6		29,103		1,356		1,356	(27,747)						
.X070918 SPX EUR007/08/19|.X070918| SPX EUR0 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	07/09/2018	07/08/2019	1,196	3,330,000	2784.17		80,586		22,073		22,073	(58,513)						
.072518W SPX ASIAN05/21/1|.072518W| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/25/2018	05/21/2019	358	976,212	2723.94		40,883		1,566		1,566	(39,317)						
.K070918 SPX ASIAN07/08/1|.K070918| SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	517	1,440,000	2784.17		29,772		2,116		2,116	(27,656)						
.F071618 SPX ASIAN07/15/1|.F071618| SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	933	2,610,000	2798.43		58,464		2,652		2,652	(55,812)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.072318S EEJ EUR007/22/19|.072318S| EEJ EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	35,030	4,750,000	135.6		122,075		9,736		9,736	(112,339)						
.V070918 SPX EUR007/08/19|.V070918| SPX EUR0 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	07/09/2018	07/08/2019	4,809	13,390,000	2784.17		299,936		83,049		83,049	(216,887)						
.0070918 SPX ASIAN07/08/1|.0070918| SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	1,950	5,430,000	2784.17		139,524		8,465		8,465	(131,059)						
.073018N EEJ EUR007/29/19|.073018N| EEJ EUR0 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	29,820	4,040,000	135.48		87,264		8,715		8,715	(78,549)						
.073018P EEJ EUR007/29/19|.073018P| EEJ EUR0 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	3,691	500,000	135.48		11,650		1,106		1,106	(10,544)						
.070918G EEJ EUR006/28/19|.070918G| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/28/2019	1,217	165,000	135.57		4,488		277		277	(4,211)						
.R073018 SPX EUR007/29/19|.R073018| SPX EUR0 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/30/2018	07/29/2019	4,203	11,780,000	2802.6		247,380		68,769		68,769	(178,611)						
.072518P MXEA EUR006/28/1|.072518P|M XEA EUR0 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	06/28/2019	779	1,510,442	1938.95		47,511		6,054		6,054	(41,457)						
.B073018 EEJ EUR007/29/19|.B073018| EEJ EUR0 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	5,293	735,000	138.867		15,068		558		558	(14,510)						
.H072518 SPX EUR006/28/19|.H072518| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/25/2018	06/28/2019	595	1,616,204	2716.31		60,523		18,435		18,435	(42,088)						
.071618V EEJ EUR007/15/19|.071618V| EEJ EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	6,243	865,000	138.54875		18,338		611		611	(17,727)						
.072318B EEJ EUR006/28/19|.072318B| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	06/28/2019	4,278	580,000	135.57		14,674		976		976	(13,698)						
.E073018 EEJ EUR007/29/19|.E073018| EEJ EUR0 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	4,647	650,000	139.8831		11,700		344		344	(11,356)						
.072318W EEJ EUR007/22/19|.072318W| EEJ EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	1,180	160,000	135.6		4,672		331		331	(4,341)						
.070918S EEJ EUR007/08/19|.070918S| EEJ EUR0 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	17,390	2,375,000	136.57		56,763		3,028		3,028	(53,735)						
.072518E MXEA ASIAN07/08/|.072518E|M XEA ASIAN 07/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	07/08/2019	1,004	1,992,137	1984.2		48,393		27		27	(48,366)						
.071618Z EEJ EUR007/15/19|.071618Z| EEJ EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	1,141	160,000	140.2425		2,752		60		60	(2,692)						
.0073018 SPX EUR007/29/19|.0073018| SPX EUR0 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/30/2018	07/29/2019	1,388	3,890,000	2802.6		71,187		20,089		20,089	(51,098)						
.072318A EEJ EUR006/21/19|.072318A| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	06/21/2019	2,134	290,000	135.92		7,076		398		398	(6,678)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.P071618 SPX EUR007/15/19|.P071618| SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	1,831	5,125,000	2798.43		129,150		33,630		33,630	(95,520)						
.D072318 EEJ EUR007/22/19|.D072318| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	4,250	595,000	140.007		10,651		271		271	(10,379)						
.072318D EEJ EUR007/15/19|.072318D| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/15/2019	2,546	345,000	135.5		6,762		633		633	(6,129)						
.070918X EEJ EUR007/08/19|.070918X| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	1,450	200,000	137.9357		5,200		159		159	(5,041)						
.071618B EEJ EUR007/08/19|.071618B| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/08/2019	1,867	255,000	136.57		4,641		310		310	(4,331)						
.071618W EEJ EUR007/15/19|.071618W| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	2,340	325,000	138.8875		6,630		203		203	(6,427)						
.071618T EEJ EUR007/15/19|.071618T| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	8,160	1,125,000	137.87125		25,988		1,013		1,013	(24,974)						
.073018K EEJ EUR007/29/19|.073018K| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	2,251	305,000	135.48		5,460		599		599	(4,861)						
.070918U EEJ EUR007/08/19|.070918U| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	29,362	4,010,000	136.57		107,067		5,169		5,169	(101,898)						
.S073018 SPX EUR007/29/19|.S073018| SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/30/2018	07/29/2019	2,740	7,680,000	2802.6		178,944		49,008		49,008	(129,936)						
.M072318 SPX ASIAN07/22/1|.M072318| SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/23/2018	07/22/2019	636	1,784,987	2806.98		50,337		1,174		1,174	(49,163)						
.073018F EEJ EUR007/22/19|.073018F| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/22/2019	12,058	1,635,000	135.6		41,856		3,351		3,351	(38,505)						
.071618U EEJ EUR007/15/19|.071618U| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	10,202	1,410,000	138.21		31,161		1,126		1,126	(30,035)						
.073018W EEJ EUR007/29/19|.073018W| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	1,513	205,000	135.48		6,007		468		468	(5,539)						
.0073018 SPX EUR007/29/19|.0073018| SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/30/2018	07/29/2019	519	1,455,000	2802.6		18,188		5,291		5,291	(12,896)						
.072518D MXEA ASIAN06/28/|.072518D|M XEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	06/28/2019	1,076	2,086,310	1938.95		68,444		225		225	(68,219)						
.072518S MXEA EUR007/15/1|.072518S|M XEA EURO 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	07/15/2019	827	1,631,133	1972.35		34,296		4,242		4,242	(30,053)						
.072518J MXEA EUR006/14/1|.072518J|M XEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	06/14/2019	735	1,481,201	2015.24		34,435		1,828		1,828	(32,607)						
.072318J EEJ EUR007/08/19|.072318J| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/08/2019	2,563	360,000	140.462245		5,832		109		109	(5,723)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.073018L EEJ EUR007/29/19|.073018L| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	2,731	370,000	135.48		6,882		744		744	(6,138)						
.073018Y EEJ EUR007/29/19|.073018Y| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	6,275	865,000	137.8509		19,982		928		928	(19,053)						
.B072518 SPX EUR005/14/19|.B072518| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/25/2018	05/14/2019	598	1,632,618	2730.13		69,123		14,845		14,845	(54,278)						
.C70918 SPX EUR007/08/19|.C70918|S PX EURO 07/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	07/09/2018	07/08/2019	1,333	3,710,000	2784.17		108,332		28,663		28,663	(79,669)						
.Q071618 SPX EUR007/15/19|.Q071618| SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	07/16/2018	07/15/2019	5,716	15,995,000	2798.43		431,865		110,983		110,983	(320,882)						
.D071618 SPX ASIAN07/15/1|.D071618| SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	07/16/2018	07/15/2019	332	930,000	2798.43		19,065		924		924	(18,141)						
.B070918 EEJ EUR007/08/19|.B070918| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	9,296	1,295,000	139.3014		28,620		618		618	(28,002)						
.072318M EEJ EUR007/22/19|.072318M| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	4,867	660,000	135.6		12,144		1,207		1,207	(10,937)						
.Z070918 SPX EUR007/08/19|.Z070918| SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	07/09/2018	07/08/2019	7,735	21,535,000	2784.17		579,292		155,613		155,613	(423,678)						
.L072318 SPX ASIAN07/22/1|.L072318| SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/23/2018	07/22/2019	787	2,209,991	2806.98		57,902		1,430		1,430	(56,472)						
.J073018 SPX ASIAN07/29/1|.J073018| SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770XOHC3ZE78	07/30/2018	07/29/2019	1,267	3,550,000	2802.6		80,585		4,225		4,225	(76,360)						
.072318C EEJ EUR007/08/19|.072318C| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/08/2019	3,112	425,000	136.57		9,733		547		547	(9,186)						
.071618K EEJ EUR007/15/19|.071618K| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	1,661	225,000	135.5		4,950		432		432	(4,518)						
.A071618 EEJ EUR007/15/19|.A071618| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	2,170	305,000	140.58125		5,002		100		100	(4,902)						
.P073018 SPX EUR007/29/19|.P073018| SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/30/2018	07/29/2019	423	1,185,000	2802.6		18,486		5,281		5,281	(13,205)						
.K073018 SPX ASIAN07/29/1|.K073018| SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770XOHC3ZE78	07/30/2018	07/29/2019	2,086	5,845,000	2802.6		146,710		7,156		7,156	(139,553)						
.070918H EEJ EUR006/28/19|.070918H| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/28/2019	10,769	1,460,000	135.57		41,026		2,457		2,457	(38,569)						
.071618X EEJ EUR007/15/19|.071618X| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	2,909	405,000	139.22625		7,898		223		223	(7,675)						
.R071618 SPX EUR007/15/19|.R071618| SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	07/16/2018	07/15/2019	3,420	9,570,000	2798.43		267,003		68,598		68,598	(198,405)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.072518T MXEA EUR007/15/1|.072518T|M XEA EURO 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	07/15/2019	733	1,445,733	1972.35		35,353		4,196		4,196	(31,157)						
.070918R EEJ EUR007/08/19|.070918R| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	3,808	520,000	136.57		12,272		661		661	(11,611)						
.072518R MXEA EUR007/08/1|.072518R|M XEA EURO 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	07/08/2019	1,186	2,353,261	1984.2		62,882		5,912		5,912	(56,970)						
.073018V EEJ EUR007/29/19|.073018V| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	14,762	2,000,000	135.48		56,200		4,559		4,559	(51,641)						
.E070918 EEJ EUR007/08/19|.E070918| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	3,706	520,000	140.325675		10,140		166		166	(9,974)						
.073018I EEJ EUR007/22/19|.073018I| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/22/2019	1,168	160,000	136.956		4,112		214		214	(3,898)						
.070918V EEJ EUR007/08/19|.070918V| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	3,368	460,000	136.57		12,604		594		594	(12,010)						
.073018M EEJ EUR007/29/19|.073018M| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	2,879	390,000	135.48		7,722		809		809	(6,913)						
.072518G MXEA ASIAN07/22/|.072518G|M XEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	07/22/2019	1,177	2,331,284	1980.7		60,192		61		61	(60,131)						
.072318Q EEJ EUR007/22/19|.072318Q| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	3,835	520,000	135.6		12,064		1,045		1,045	(11,019)						
.Y070918 SPX EUR007/08/19|.Y070918| SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	07/09/2018	07/08/2019	1,428	3,975,000	2784.17		102,158		27,649		27,649	(74,508)						
.Q070918 SPX ASIAN07/08/1|.Q070918| SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	860	2,395,000	2784.17		69,551		3,800		3,800	(65,751)						
.Y073018 SPX EUR007/29/19|.Y073018| SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/30/2018	07/29/2019	6,558	18,380,000	2802.6		538,534		141,665		141,665	(396,869)						
.072518M MXEA EUR006/21/1|.072518M|M XEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	06/21/2019	915	1,797,051	1963.99		51,149		5,043		5,043	(46,106)						
.C073018 EEJ EUR007/29/19|.C073018| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	2,225	310,000	139.34118		5,983		199		199	(5,784)						
.M070918 SPX ASIAN07/08/1|.M070918| SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	959	2,670,000	2784.17		59,933		4,033		4,033	(55,901)						
.A072518 SPX ASIAN06/28/1|.A072518| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/25/2018	06/28/2019	494	1,341,857	2716.31		56,262		5,742		5,742	(50,519)						
.F073018 SPX ASIAN07/29/1|.F073018| SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	07/30/2018	07/29/2019	318	890,000	2802.6		11,392		803		803	(10,589)						
.073018H EEJ EUR007/22/19|.073018H| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/22/2019	885	120,000	135.6		3,348		248		248	(3,100)						

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.F072518 SPX EUR006/21/19|.F072518| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	07/25/2018	06/21/2019	1,221	3,357,457	2749.76		144,872		34,374		34,374	(110,497)						
.F070918 EEJ EUR007/08/19|.F070918| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	4,763	670,000	140.6671		12,529		186		186	(12,343)						
.K072318 SPX ASIAN07/22/1|.K072318| SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	07/23/2018	07/22/2019	1,348	3,784,988	2806.98		95,761		2,429		2,429	(93,332)						
.F072318 SPX ASIAN07/22/1|.F072318| SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	07/23/2018	07/22/2019	363	1,020,000	2806.98		14,076		530		530	(13,546)						
.073018X EEJ EUR007/29/19|.073018X| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	2,145	295,000	137.5122		7,110		354		354	(6,755)						
.073018C EEJ EUR007/15/19|.073018C| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/15/2019	3,727	505,000	135.5		13,433		1,006		1,006	(12,427)						
.072518H MXEA EUR005/21/1|.072518H|M XEA EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	05/21/2019	702	1,438,103	2048.58		26,746		673		673	(26,073)						
.072318L EEJ EUR007/22/19|.072318L| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	3,282	445,000	135.6		7,921		799		799	(7,122)						
.A070918 EEJ EUR007/08/19|.A070918| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	8,384	1,165,000	138.959975		26,912		633		633	(26,278)						
.E071618 SPX ASIAN07/15/1|.E071618| SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	07/16/2018	07/15/2019	443	1,240,000	2798.43		26,660		1,247		1,247	(25,413)						
.072318F EEJ EUR007/15/19|.072318F| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/15/2019	1,771	240,000	135.5		5,904		473		473	(5,431)						
.071618H EEJ EUR007/08/19|.071618H| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/08/2019	1,904	260,000	136.57		6,422		336		336	(6,086)						
.072318V EEJ EUR007/22/19|.072318V| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	1,622	220,000	135.6		6,160		454		454	(5,706)						
.U072318 SPX EUR007/22/19|.U072318| SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	07/23/2018	07/22/2019	4,884	13,710,000	2806.98		371,198		93,988		93,988	(277,211)						
.070918D EEJ EUR006/28/19|.070918D| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/28/2019	2,692	365,000	135.57		7,957		580		580	(7,377)						
.073018B EEJ EUR007/15/19|.073018B| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/15/2019	2,214	300,000	135.5		7,740		595		595	(7,145)						
.070918Z EEJ EUR007/08/19|.070918Z| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	3,535	490,000	138.61855		11,760		303		303	(11,457)						
.073018S EEJ EUR007/29/19|.073018S| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	14,762	2,000,000	135.48		51,600		4,522		4,522	(47,078)						
.V072318 SPX EUR007/22/19|.V072318| SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	07/23/2018	07/22/2019	6,017	16,890,000	2806.98		475,876		119,636		119,636	(356,240)						

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.072318G EEJ EUR007/15/19|.072318G| EEJ EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/15/2019	10,886	1,475,000	135.5		38,055		2,927		2,927	(35,128)						
.S070918 SPX EUR007/08/19|.S070918| SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	07/09/2018	07/08/2019	512	1,425,000	2784.17		25,650		7,307		7,307	(18,343)						
.072318P EEJ EUR007/22/19|.072318P| EEJ EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	2,839	385,000	135.6		8,624		766		766	(7,858)						
.L073018 SPX ASIAN07/29/1|.L073018| SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OX0HC3ZE78	07/30/2018	07/29/2019	2,155	6,040,000	2802.6		154,624		7,435		7,435	(147,189)						
.N070918 SPX ASIAN07/08/1|.N070918| SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	1,767	4,920,000	2784.17		123,364		7,638		7,638	(115,726)						
.E072518 SPX EUR006/14/19|.E072518| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/25/2018	06/14/2019	1,490	4,145,910	2782.49		149,060		30,996		30,996	(118,064)						
.071618M EEJ EUR007/15/19|.071618M| EEJ EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	14,244	1,930,000	135.5		46,127		3,785		3,785	(42,342)						
.072518V SPX ASIAN05/14/1|.072518V| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/25/2018	05/14/2019	631	1,715,618	2718.06		70,741		4,095		4,095	(66,646)						
.070918J EEJ EUR006/28/19|.070918J| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/28/2019	2,397	325,000	135.57		9,750		549		549	(9,201)						
.072318E EEJ EUR007/15/19|.072318E| EEJ EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/15/2019	2,362	320,000	135.5		6,816		606		606	(6,210)						
.071618I EEJ EUR007/15/19|.071618I| EEJ EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	1,771	240,000	135.5		4,272		420		420	(3,852)						
.072518I MXEA EUR005/28/1|.072518I|M XEA EURO 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	05/28/2019	653	1,294,305	1982.09		29,261		2,008		2,008	(27,253)						
.0072318 SPX EUR007/22/19|.0072318| SPX EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	07/23/2018	07/22/2019	558	1,565,000	2806.98		24,688		6,705		6,705	(17,983)						
.073018T EEJ EUR007/29/19|.073018T| EEJ EUR0 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	36,980	5,010,000	135.48		133,767		11,379		11,379	(122,388)						
.Z073018 SPX EUR007/29/19|.Z073018| SPX EUR0 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/30/2018	07/29/2019	530	1,485,000	2802.6		45,887		11,951		11,951	(33,935)						
.072518Z SPX ASIAN06/21/1|.072518Z| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/25/2018	06/21/2019	731	2,005,269	2744.56		84,702		3,120		3,120	(81,583)						
.0723180 EEJ EUR007/22/19|.0723180| EEJ EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	20,760	2,815,000	135.6		60,804		5,526		5,526	(55,278)						
.071618N EEJ EUR007/15/19|.071618N| EEJ EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	34,982	4,740,000	135.5		121,818		9,406		9,406	(112,412)						
.R070918 SPX EUR007/08/19|.R070918| SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	07/09/2018	07/08/2019	550	1,530,000	2784.17		22,032		6,368		6,368	(15,664)						

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.E072318 EEJ EUR007/22/19|.E072318| EEJ EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	1,354	190,000	140.346		3,268		76		76	(3,192)						
.070918I EEJ EUR006/28/19|.070918I| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/28/2019	7,745	1,050,000	135.57		30,660		1,771		1,771	(28,889)						
.A70918 SPX EUR007/08/19|.A70918|S PX EURO 07/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	07/09/2018	07/08/2019	4,159	11,580,000	2784.17		323,082		86,096		86,096	(236,986)						
.A072318 EEJ EUR007/22/19|.A072318| EEJ EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	12,441	1,725,000	138.651		36,570		1,290		1,290	(35,280)						
.071618Y EEJ EUR007/15/19|.071618Y| EEJ EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	4,084	570,000	139.565		10,659		276		276	(10,383)						
.J071618 SPX EUR007/15/19|.J071618| SPX EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	07/16/2018	07/15/2019	520	1,455,000	2798.43		19,061		5,326		5,326	(13,735)						
.072318K EEJ EUR007/15/19|.072318K| EEJ EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/15/2019	2,511	350,000	139.36175		6,650		183		183	(6,467)						
.V073018 SPX EUR007/29/19|.V073018| SPX EUR0 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/30/2018	07/29/2019	2,280	6,390,000	2802.6		171,891		46,070		46,070	(125,821)						
.073018G EEJ EUR007/22/19|.073018G| EEJ EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/22/2019	6,748	915,000	135.6		24,248		1,883		1,883	(22,365)						
.070918P EEJ EUR007/08/19|.070918P| EEJ EUR0 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	20,612	2,815,000	136.57		60,804		3,507		3,507	(57,297)						
.070918T EEJ EUR007/08/19|.070918T| EEJ EUR0 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	31,339	4,280,000	136.57		109,996		5,504		5,504	(104,492)						
.070918C EEJ EUR006/28/19|.070918C| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/28/2019	3,577	485,000	135.57		9,700		745		745	(8,955)						
.0072318 SPX EUR007/22/19|.0072318| SPX EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	07/23/2018	07/22/2019	743	2,085,000	2806.98		40,188		10,702		10,702	(29,487)						
.071618R EEJ EUR007/15/19|.071618R| EEJ EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	6,961	955,000	137.19375		23,875		1,089		1,089	(22,786)						
.072318Y EEJ EUR007/22/19|.072318Y| EEJ EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	9,821	1,355,000	137.973		31,165		1,284		1,284	(29,881)						
.T070918 SPX EUR007/08/19|.T070918| SPX EUR0 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	07/09/2018	07/08/2019	1,905	5,305,000	2784.17		100,795		28,429		28,429	(72,366)						
.070918N EEJ EUR006/28/19|.070918N| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/28/2019	3,066	425,000	138.620325		10,030		238		238	(9,792)						
.K071618 SPX EUR007/15/19|.K071618| SPX EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	07/16/2018	07/15/2019	547	1,530,000	2798.43		26,469		7,251		7,251	(19,218)						
.073018R EEJ EUR007/29/19|.073018R| EEJ EUR0 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	15,242	2,065,000	135.48		51,006		4,632		4,632	(46,373)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.N071618 SPX EUR007/15/19|.N071618| SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	4,955	13,865,000	2798.43		311,963		82,590		82,590	(229,372)						
.070918K EEJ EUR006/28/19|.070918K| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/28/2019	5,422	735,000	135.57		22,638		1,242		1,242	(21,396)						
.070918Q EEJ EUR007/08/19|.070918Q| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	4,723	645,000	136.57		14,448		812		812	(13,636)						
.070918M EEJ EUR006/28/19|.070918M| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/28/2019	1,607	220,000	136.9257		6,336		232		232	(6,104)						
.B072318 EEJ EUR007/22/19|.B072318| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	2,079	290,000	139.4646		5,568		162		162	(5,406)						
.G072518 SPX EUR006/28/19|.G072518| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/25/2018	06/28/2019	422	1,146,283	2716.31		28,996		9,732		9,732	(19,264)						
.R072318 SPX EUR007/22/19|.R072318| SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/23/2018	07/22/2019	4,494	12,615,000	2806.98		265,861		70,196		70,196	(195,665)						
.P072318 SPX EUR007/22/19|.P072318| SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/23/2018	07/22/2019	965	2,710,000	2806.98		48,712		13,072		13,072	(35,640)						
.072518U MXEA EUR007/15/1|.072518U|M XEA EURO 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	07/15/2019	801	1,579,852	1972.35		46,899		5,086		5,086	(41,812)						
.071618D EEJ EUR007/08/19|.071618D| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/08/2019	1,135	155,000	136.57		3,240		197		197	(3,043)						
.072318Z EEJ EUR007/22/19|.072318Z| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	1,338	185,000	138.312		4,089		156		156	(3,933)						
.071618S EEJ EUR007/15/19|.071618S| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	5,417	745,000	137.5325		17,880		756		756	(17,124)						
.N072318 SPX EUR007/22/19|.N072318| SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/23/2018	07/22/2019	581	1,630,000	2806.98		20,497		5,669		5,669	(14,829)						
.0716180 EEJ EUR007/15/19|.0716180| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	16,310	2,210,000	135.5		58,786		4,401		4,401	(54,385)						
.I071618 SPX ASIAN07/15/1|.I071618| SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	672	1,880,000	2798.43		53,392		2,007		2,007	(51,385)						
.K072518 SPX EUR007/08/19|.K072518| SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/25/2018	07/08/2019	874	2,433,365	2784.17		91,543		21,202		21,202	(70,341)						
.U073018 SPX EUR007/29/19|.U073018| SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/30/2018	07/29/2019	4,032	11,299,999	2802.6		290,410		78,380		78,380	(212,030)						
.0709180 EEJ EUR007/08/19|.0709180| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/08/2019	4,100	560,000	136.57		10,304		658		658	(9,646)						
.G072318 SPX ASIAN07/22/1|.G072318| SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/23/2018	07/22/2019	670	1,880,003	2806.98		33,464		1,084		1,084	(32,380)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.070918B EEJ EUR006/21/19|.070918B| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/21/2019	1,582	215,000	135.92		6,020		296		296	(5,724)						
.L071618 SPX EUR007/15/19|.L071618| SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	1,181	3,305,000	2798.43		62,134		16,841		16,841	(45,293)						
.071618F EEJ EUR007/08/19|.071618F| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/08/2019	4,430	605,000	136.57		13,915		778		778	(13,137)						
.0071618 SPX EUR007/15/19|.0071618| SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	4,018	11,245,000	2798.43		264,258		69,571		69,571	(194,686)						
.072318U EEJ EUR007/22/19|.072318U| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	2,434	330,000	135.6		9,042		680		680	(8,362)						
.C072318 EEJ EUR007/22/19|.C072318| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	6,336	885,000	139.668		16,550		458		458	(16,092)						
.073018A EEJ EUR007/08/19|.073018A| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/08/2019	2,416	330,000	136.57		7,491		424		424	(7,067)						
.070918E EEJ EUR006/28/19|.070918E| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/28/2019	4,057	550,000	135.57		13,035		897		897	(12,138)						
.072518N MXEA EUR006/28/1|.072518N|M XEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZIWZ7FF32TIWEFA76	07/25/2018	06/28/2019	1,128	2,187,136	1938.95		51,956		7,215		7,215	(44,741)						
.071618Q EEJ EUR007/15/19|.071618Q| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	3,321	450,000	135.5		12,600		898		898	(11,702)						
.J072518 SPX EUR006/28/19|.J072518| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/25/2018	06/28/2019	1,324	3,596,394	2716.31		164,600		47,112		47,112	(117,488)						
.0725180 MXEA EUR006/28/1|.0725180|M XEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZIWZ7FF32TIWEFA76	07/25/2018	06/28/2019	1,248	2,419,810	1938.95		67,142		8,928		8,928	(58,215)						
.D073018 EEJ EUR007/29/19|.D073018| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	3,583	500,000	139.5444		9,400		299		299	(9,101)						
.I070918 SPX ASIAN07/08/1|.I070918| SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	302	840,000	2784.17		11,568		1,009		1,009	(10,558)						
.G073018 SPX ASIAN07/29/1|.G073018| SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	07/30/2018	07/29/2019	528	1,480,000	2802.6		25,900		1,603		1,603	(24,297)						
.072518Y SPX ASIAN06/14/1|.072518Y| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	07/25/2018	06/14/2019	478	1,328,765	2781.04		46,402		1,069		1,069	(45,333)						
.072318T EEJ EUR007/22/19|.072318T| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2018	07/22/2019	19,801	2,685,000	135.6		71,421		5,525		5,525	(65,896)						
.071618P EEJ EUR007/15/19|.071618P| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/15/2019	1,993	270,000	135.5		7,398		539		539	(6,859)						
.W070918 SPX EUR007/08/19|.W070918| SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWIY9T8XKCSX06	07/09/2018	07/08/2019	4,130	11,500,000	2784.17		269,100		74,085		74,085	(195,015)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.0730180 EEJ EUR007/29/19|.0730180| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2018	07/29/2019	1,624	220,000	135.48		4,950		481		481	(4,469)						
.T073018 SPX EUR007/29/19|.T073018| SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/30/2018	07/29/2019	1,044	2,925,000	2802.6		71,663		19,457		19,457	(52,205)						
.070918A EEJ EUR006/21/19|.070918A| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	06/21/2019	1,655	225,000	135.92		5,558		306		306	(5,252)						
.071618C EEJ EUR007/08/19|.071618C| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/08/2019	2,270	310,000	136.57		6,107		387		387	(5,720)						
.H072318 SPX ASIAN07/22/1|.H072318| SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	07/23/2018	07/22/2019	654	1,835,007	2806.98		37,067		1,103		1,103	(35,964)						
.071618G EEJ EUR007/08/19|.071618G| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/16/2018	07/08/2019	2,929	400,000	136.57		9,520		516		516	(9,004)						
.X073018 SPX EUR007/29/19|.X073018| SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/30/2018	07/29/2019	1,939	5,435,000	2802.6		154,354		40,899		40,899	(113,455)						
.S080718 SPX EUR008/07/19|.S080718| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/07/2018	08/07/2019	8,704	24,880,006	2858.45		724,008		150,434		150,434	(573,574)						
.R080718 SPX EUR008/07/19|.R080718| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/07/2018	08/07/2019	8,344	23,849,992	2858.45		663,030		139,208		139,208	(523,822)						
.Q080718 SPX EUR008/07/19|.Q080718| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/07/2018	08/07/2019	2,935	8,390,008	2858.45		225,691		47,686		47,686	(178,005)						
.T080718 SPX EUR008/07/19|.T080718| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/07/2018	08/07/2019	1,216	3,474,989	2858.45		108,420		22,066		22,066	(86,354)						
.082818Y SPX ASIAN08/28/1|.082818Y| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	494	1,430,000	2897.52		19,663		284		284	(19,378)						
.G082818 SPX ASIAN08/28/1|.G082818| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	1,180	3,420,000	2897.52		93,195		984		984	(92,211)						
.081718C SPX EUR012/31/20|.081718C| SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	UBS BFM8T61CT2L1QCEMIK50	08/17/2018	12/31/2020	1,545,455	1,700,000	1.1		49,300		55,143		55,143	5,843						
.080718C EEJ EUR007/22/19|.080718C| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	07/22/2019	1,291	175,000	135.6		4,918		360		360	(4,557)						
.082818E EEJ EUR008/21/19|.082818E| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/21/2019	13,973	1,910,000	136.69		51,188		3,659		3,659	(47,529)						
.P080718 SPX EUR008/07/19|.P080718| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/07/2018	08/07/2019	6,052	17,299,997	2858.45		444,610		94,712		94,712	(349,898)						
.K081418 SPX EUR008/14/19|.K081418| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/14/2018	08/14/2019	3,835	10,889,997	2839.96		230,868		56,882		56,882	(173,986)						
.082918B MXEA ASIAN08/07/1|.082918B|MXEA ASIAN 08/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	08/07/2019	847	1,686,784	1991.48		37,268		47		47	(37,221)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.082918Q EEJ EUR008/28/19|.082918Q|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/29/2018	08/28/2019	14,082	1,930,000	137.05		53,847		3,527		3,527	(50,320)						
.082818Q EEJ EUR008/28/19|.082818Q|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	18,424	2,525,000	137.05		71,205		4,621		4,621	(66,584)						
.082918K MXEA EUR008/07/1|.082918K|MXEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	08/07/2019	831	1,654,920	1991.48		40,869		4,794		4,794	(36,075)						
.082118R EEJ EUR008/21/19|.082118R|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	22,240	3,040,000	136.69		75,392		5,743		5,743	(69,649)						
.080718L EEJ EUR008/07/19|.080718L|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	6,386	870,000	136.23		22,446		1,697		1,697	(20,749)						
.081418E EEJ EUR008/07/19|.081418E|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/07/2019	2,202	300,000	136.23		7,830		589		589	(7,241)						
.092614Z SPXAV5E 08/07/19|.092614Z|SPXAV5E EURO 08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	08/07/2019	3,627	1,209,412	166.73	19,048			37,038		37,038	(8,960)						
.E081418 SPX ASIAN08/14/1|.E081418|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	1,416	4,020,000	2839.96		103,716		2,699		2,699	(101,017)						
.082118F EEJ EUR008/14/19|.082118F|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	28,260	3,840,000	135.88		111,744		8,857		8,857	(102,887)						
.082118M EEJ EUR008/21/19|.082118M|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	4,719	645,000	136.69		12,771		1,119		1,119	(11,652)						
.K080718 SPX EUR008/07/19|.K080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	1,781	5,090,013	2858.45		92,129		20,631		20,631	(71,498)						
.082118K EEJ EUR008/14/19|.082118K|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	1,280	180,000	140.6358		3,438		91		91	(3,347)						
.0814180 EEJ EUR008/14/19|.0814180|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	16,080	2,185,000	135.88		53,970		4,967		4,967	(49,003)						
.082118D EEJ EUR008/14/19|.082118D|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	5,041	685,000	135.88		18,358		1,557		1,557	(16,801)						
.082918I MXEA EUR007/29/1|.082918I|MXEA EURO 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	07/29/2019	875	1,759,966	2011.39		43,899		3,863		3,863	(40,036)						
.0814180 EEJ EUR008/14/19|.0814180|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	13,578	1,845,000	135.88		52,029		4,275		4,275	(47,754)						
.082918N MXEA EUR008/14/1|.082918N|MXEA EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	08/14/2019	1,122	2,172,540	1936.31		69,710		12,470		12,470	(57,240)						
.92614AB SPXAV5E 09/09/19|.92614AB|SPXAV5E EURO 09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	09/09/2019	1,936	659,035	170.23	8,415			13,770		13,770	(5,268)						
.082918G MXEA EUR007/29/1|.082918G|MXEA EURO 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	07/29/2019	706	1,420,041	2011.39		26,016		2,571		2,571	(23,446)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.L081418 SPX EUR008/14/19|.L081418| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/14/2018	08/14/2019	444	1,260,005	2839.96		28,224		6,904		6,904	(21,320)						
.0080718 SPX EUR008/07/19|.0080718| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/07/2018	08/07/2019	1,310	3,744,998	2858.45		91,753		19,687		19,687	(72,065)						
.K082818 SPX EUR008/28/19|.K082818| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	08/28/2018	08/28/2019	407	1,180,000	2897.52		17,464		3,618		3,618	(13,846)						
.P081418 SPX EUR008/14/19|.P081418| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/14/2018	08/14/2019	458	1,299,992	2839.96		35,230		8,355		8,355	(26,875)						
.081418B EEJ EUR008/07/19|.081418B| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/07/2019	1,688	230,000	136.23		5,405		445		445	(4,960)						
.081418A EEJ EUR008/07/19|.081418A| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/07/2019	1,358	185,000	136.23		3,238		316		316	(2,921)						
.082818U EEJ EUR008/28/19|.082818U| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	1,502	210,000	139.791		4,704		166		166	(4,538)						
.080718V EEJ EUR008/07/19|.080718V| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	3,839	540,000	140.657475		9,774		247		247	(9,527)						
.080718H EEJ EUR008/07/19|.080718H| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	3,744	510,000	136.23		11,475		962		962	(10,513)						
.082818L EEJ EUR008/28/19|.082818L| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	3,065	420,000	137.05		9,828		742		742	(9,086)						
.92614AA SPXAV5E 08/21/19|.92614AA|SPXA V5E EURO 08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	08/21/2019	8,885	3,018,747	169.88	39,271			65,542		65,542	(24,171)						
.081418Y SPX ASIAN08/14/1|.081418Y| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	08/14/2018	08/14/2019	523	1,485,000	2839.96		28,809		901		901	(27,908)						
.D081418 SPX ASIAN08/14/1|.D081418| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	08/14/2018	08/14/2019	1,417	4,025,000	2839.96		102,638		2,687		2,687	(99,950)						
.L080718 SPX EUR008/07/19|.L080718| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/07/2018	08/07/2019	5,195	14,849,991	2858.45		311,850		68,607		68,607	(243,243)						
.L082818 SPX EUR008/28/19|.L082818| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	08/28/2018	08/28/2019	713	2,065,000	2897.52		36,551		7,445		7,445	(29,106)						
.092614S SPXAV5E 04/22/19|.092614S|SPXA V5E EURO 04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	04/22/2019	2,375	784,356	165.12	13,462			28,525		28,525	(5,196)						
.G080718 SPX ASIAN08/07/1|.G080718 |SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	1,907	5,450,000	2858.45		132,980		2,955		2,955	(130,025)						
.J082818 SPX EUR008/28/19|.J082818| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	08/28/2018	08/28/2019	518	1,500,000	2897.52		18,450		3,894		3,894	(14,556)						
.S081418 SPX EUR008/14/19|.S081418| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/14/2018	08/14/2019	5,821	16,529,987	2839.96		484,329		113,068		113,068	(371,261)						

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.J080718 SPX EUR008/07/19|.J080718| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/07/2018	08/07/2019	541	1,544,992	2858.45		24,411		5,578		5,578	(18,833)						
.081418X SPX ASIAN08/14/1|.081418X| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	687	1,950,000	2839.96		27,300		1,012		1,012	(26,288)						
.080718G EEJ EUR008/07/19|.080718G| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	15,819	2,155,000	136.23		46,548		4,009		4,009	(42,539)						
.B082118 EEJ EUR008/21/19|.B082118| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	1,598	225,000	140.7907		4,253		118		118	(4,135)						
.L082118 SPX ASIAN08/21/1|.L082118| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	576	1,650,000	2862.96		43,395		688		688	(42,707)						
.0807180 EEJ EUR008/07/19|.0807180| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	1,819	250,000	137.45607		6,650		337		337	(6,313)						
.A080718 SPX ASIAN08/07/1|.A080718 |SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	474	1,355,000	2858.45		16,260		538		538	(15,722)						
.082818P EEJ EUR008/28/19|.082818P| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	19,300	2,645,000	137.05		73,002		4,833		4,833	(68,169)						
.P082118 SPX EUR008/21/19|.P082118| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770XOHC3ZE78	08/21/2018	08/21/2019	735	2,105,000	2862.96		41,679		9,515		9,515	(32,164)						
.082118U EEJ EUR008/21/19|.082118U| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	1,061	145,000	136.69		4,002		279		279	(3,723)						
.I081418 SPX EUR008/14/19|.I081418| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/14/2018	08/14/2019	410	1,165,008	2839.96		18,291		4,657		4,657	(13,634)						
.081418C EEJ EUR008/07/19|.081418C| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/07/2019	2,055	280,000	136.23		6,888		546		546	(6,342)						
.N082118 SPX EUR008/21/19|.N082118| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770XOHC3ZE78	08/21/2018	08/21/2019	831	2,380,000	2862.96		30,940		7,341		7,341	(23,599)						
.082818T EEJ EUR008/28/19|.082818T| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	15,318	2,135,000	139.37985		50,173		1,925		1,925	(48,247)						
.082118Q EEJ EUR008/21/19|.082118Q| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	14,522	1,985,000	136.69		47,839		3,725		3,725	(44,114)						
.X082118 SPX EUR008/21/19|.X082118| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770XOHC3ZE78	08/21/2018	08/21/2019	4,960	14,200,000	2862.96		417,480		89,169		89,169	(328,311)						
.A082818 SPX ASIAN08/28/1|.A082818| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	1,004	2,910,000	2897.52		57,764		726		726	(57,037)						
.S082818 SPX EUR008/28/19|.S082818| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	3,662	10,610,000	2897.52		318,300		57,717		57,717	(260,583)						
.092614Y SPXAV5E 07/22/19|.092614Y|SPXA V5E EURO 07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/26/2014	07/22/2019	1,557	528,414	169.67	6,932			11,713		11,713	(4,263)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.Q082818 SPX EUR008/28/19|.Q082818| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	2,345	6,795,000	2897.52		188,222		34,922		34,922	(153,299)						
.081418G EEJ EUR007/29/19|.081418G| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	07/29/2019	1,242	170,000	136.8348		4,522		254		254	(4,268)						
.092614R SPXAV5E 04/08/19|.092614R|SPXA V5E EURO 04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	04/08/2019	2,391	785,617	164.28	14,175			30,886		30,886	(4,924)						
.081418S EEJ EUR008/14/19|.081418S| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	20,469	2,830,000	138.2579		65,656		3,180		3,180	(62,476)						
.081418U EEJ EUR008/14/19|.081418U| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	2,800	390,000	139.277		7,995		314		314	(7,681)						
.082118G EEJ EUR008/14/19|.082118G| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	7,139	970,000	135.88		29,779		2,247		2,247	(27,532)						
.082918P MXEA EUR008/21/1|.082918P|M XEA EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	08/21/2019	1,066	2,075,907	1947.38		64,951		11,319		11,319	(53,632)						
.C082118 EEJ EUR008/21/19|.C082118| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	4,606	650,000	141.132425		11,765		302		302	(11,463)						
.082118J EEJ EUR008/14/19|.082118J| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	2,290	320,000	139.75258		6,848		220		220	(6,628)						
.G081418 SPX ASIAN08/14/1|.G081418| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	333	945,000	2839.96		27,027		653		653	(26,374)						
.092614V SPXAV5E 06/07/19|.092614V|SPXA V5E EURO 06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	06/07/2019	2,199	739,698	168.2	10,519			19,462		19,462	(5,729)						
.B082818 SPX ASIAN08/28/1|.B082818| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	970	2,810,000	2897.52		60,837		733		733	(60,104)						
.K082118 SPX ASIAN08/21/1|.K082118| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	1,240	3,550,000	2862.96		90,525		1,463		1,463	(89,062)						
.P082818 SPX EUR008/28/19|.P082818| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	11,475	33,250,000	2897.52		857,850		162,384		162,384	(695,466)						
.082818V EEJ EUR008/28/19|.082818V| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	15,521	2,175,000	140.133625		46,763		1,538		1,538	(45,224)						
.R081418 SPX EUR008/14/19|.R081418| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	3,018	8,570,005	2839.96		245,102		57,468		57,468	(187,634)						
.082818X EEJ EUR008/28/19|.082818X| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	5,741	810,000	141.092975		15,471		417		417	(15,054)						
.M080718 SPX EUR008/07/19|.M080718| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	499	1,424,994	2858.45		31,920		6,942		6,942	(24,978)						
.082118W EEJ EUR008/21/19|.082118W| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	1,390	190,000	136.69		5,586		366		366	(5,220)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.080718Q EEJ EUR008/07/19|.080718Q|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	8,405	1,165,000	138.614025		27,028		1,077		1,077	(25,951)						
.092614U SPXAV5E 05/21/19|.092614U|SPXAV5E EURO 05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	05/21/2019	3,611	598,295	165.68		19,867		41,035		41,035	21,168						
.082118Y EEJ EUR008/21/19|.082118Y|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	11,109	1,545,000	139.082075		35,999		1,426		1,426	(34,572)						
.080718U EEJ EUR008/07/19|.080718U|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	5,345	750,000	140.3169		14,100		387		387	(13,713)						
.080718S EEJ EUR008/07/19|.080718S|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	5,371	750,000	139.63575		15,375		491		491	(14,884)						
.080718E EEJ EUR008/07/19|.080718E|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	4,441	605,000	136.23		10,830		1,024		1,024	(9,806)						
.082818H EEJ EUR008/28/19|.082818H|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	4,670	640,000	137.05		11,456		996		996	(10,460)						
.W082118 SPX EUR008/21/19|.W082118|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	08/21/2018	08/21/2019	2,085	5,970,000	2862.96		171,339		36,835		36,835	(134,504)						
.082918H MXEA EUR007/29/1|.082918H|MXEA EURO 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	07/29/2019	721	1,450,212	2011.39		32,892		3,005		3,005	(29,887)						
.H081418 SPX EUR008/14/19|.H081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	477	1,355,002	2839.96		16,938		4,390		4,390	(12,547)						
.Q082118 SPX EUR008/21/19|.Q082118|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	08/21/2018	08/21/2019	3,750	10,735,000	2862.96		228,656		51,588		51,588	(177,067)						
.F081418 SPX ASIAN08/14/1|.F081418|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	356	1,010,000	2839.96		26,866		684		684	(26,182)						
.082918F MXEA EUR007/22/1|.082918F|MXEA EURO 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	07/22/2019	1,040	2,059,928	1980.7		56,170		6,225		6,225	(49,945)						
.082818A EEJ EUR008/14/19|.082818A|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/14/2019	1,656	225,000	135.88		4,523		455		455	(4,067)						
.0926140 SPXAV5E 02/21/19|.0926140|SPXAV5E EURO 02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	02/21/2019	1,171	384,934	164.34	6,882			15,258		15,258	(2,314)						
.082818D EEJ EUR008/21/19|.082818D|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/21/2019	7,974	1,090,000	136.69		28,667		2,083		2,083	(26,584)						
.M081418 SPX EUR008/14/19|.M081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	2,393	6,795,002	2839.96		160,362		38,907		38,907	(121,455)						
.080718D EEJ EUR007/29/19|.080718D|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	07/29/2019	18,453	2,500,000	135.48		71,500		5,678		5,678	(65,822)						
.N080718 SPX EUR008/07/19|.N080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	3,337	9,539,991	2858.45		223,236		48,344		48,344	(174,892)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.I082818 SPX ASIAN08/28/1|.I082818| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	419	1,215,000	2897.52		35,539		358		358	(35,181)						
.082818F EEJ EUR008/21/19|.082818F| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/21/2019	21,618	2,955,000	136.69		83,331		5,687		5,687	(77,644)						
.082818M EEJ EUR008/28/19|.082818M| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	6,713	920,000	137.05		22,172		1,640		1,640	(20,532)						
.080718K EEJ EUR008/07/19|.080718K| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	25,729	3,505,000	136.23		86,574		6,781		6,781	(79,792)						
.E082818 SPX ASIAN08/28/1|.E082818| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	3,141	9,100,000	2897.52		226,135		2,532		2,532	(223,603)						
.082918R EEJ EUR008/28/19|.082918R| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/29/2018	08/28/2019	4,560	625,000	137.05		17,813		1,144		1,144	(16,669)						
.082818Z SPX ASIAN08/28/1|.082818Z| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	839	2,430,000	2897.52		44,591		581		581	(44,010)						
.082818I EEJ EUR008/28/19|.082818I| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	3,393	465,000	137.05		9,161		764		764	(8,397)						
.082818R EEJ EUR008/28/19|.082818R| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	1,277	175,000	137.05		5,145		321		321	(4,824)						
.92614AC SPXAV5E 09/23/19|.92614AC|SPXA V5E EURO 09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	09/23/2019	3,904	1,326,448	169.87	17,378			29,002		29,002	(10,469)						
.J081418 SPX EUR008/14/19|.J081418| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	1,039	2,950,008	2839.96		53,690		13,503		13,503	(40,187)						
.082118S EEJ EUR008/21/19|.082118S| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	5,487	750,000	136.69		19,425		1,430		1,430	(17,995)						
.080718P EEJ EUR008/07/19|.080718P| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	5,569	770,000	138.27345		18,634		797		797	(17,837)						
.082118C EEJ EUR008/07/19|.082118C| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/07/2019	4,625	630,000	136.23		18,522		1,239		1,239	(17,283)						
.081418I EEJ EUR008/14/19|.081418I| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	3,422	465,000	135.88		8,324		915		915	(7,408)						
.0829180 MXEA EUR008/21/1|.0829180|M XEA EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	08/21/2019	979	1,906,485	1947.38		46,620		8,627		8,627	(37,993)						
.080718Y EEJ EQFWD03/07/1|.080718Y| EEJ EQFWD 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	03/07/2019	2,574	350,000	135.96		3,500		30		30	(3,470)						
.092614X SPXAV5E 07/08/19|.092614X|SPXA V5E EURO 07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	07/08/2019	2,730	927,679	169.93	11,923			19,867		19,867	(7,540)						
.A082118 EEJ EUR008/21/19|.A082118| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	4,604	645,000	140.10725		13,287		425		425	(12,862)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.M082118 SPX ASIAN08/21/1|.M082118| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	688	1,970,000	2862.96		56,145		843		843	(55,302)						
.081418R EEJ EUR008/14/19|.081418R| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	6,924	955,000	137.9182		23,111		1,195		1,195	(21,916)						
.U082118 SPX EUR008/21/19|.U082118| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	08/21/2018	08/21/2019	1,109	3,175,000	2862.96		86,043		18,729		18,729	(67,313)						
.0821180 EEJ EUR008/21/19|.0821180| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	2,268	310,000	136.69		7,006		570		570	(6,436)						
.081418T EEJ EUR008/14/19|.081418T| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	18,785	2,610,000	138.9373		55,854		2,353		2,353	(53,501)						
.D082818 SPX ASIAN08/28/1|.D082818| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	1,415	4,100,000	2897.52		94,505		1,102		1,102	(93,403)						
.081418K EEJ EUR008/14/19|.081418K| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	26,200	3,560,000	135.88		77,252		7,748		7,748	(69,504)						
.C081418 SPX ASIAN08/14/1|.C081418| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	1,567	4,450,000	2839.96		110,805		2,951		2,951	(107,854)						
.082118B EEJ EUR008/07/19|.082118B| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/07/2019	2,936	400,000	136.23		11,160		784		784	(10,376)						
.081418W EEJ EUR008/14/19|.081418W| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	3,350	470,000	140.2961		8,507		268		268	(8,239)						
.R082818 SPX EUR008/28/19|.R082818| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	10,431	30,225,000	2897.52		879,548		160,977		160,977	(718,571)						
.082918L MXEA EUR008/07/1|.082918L|M XEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	08/07/2019	1,136	2,262,321	1991.48		62,946		7,017		7,017	(55,929)						
.I082118 SPX ASIAN08/21/1|.I082118| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	2,312	6,620,000	2862.96		162,852		2,690		2,690	(160,162)						
.082918E MXEA EUR007/22/1|.082918E|M XEA EURO 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	07/22/2019	962	1,905,433	1980.7		39,942		4,911		4,911	(35,031)						
.082918J MXEA EUR008/07/1|.082918J|M XEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	08/07/2019	676	1,346,240	1991.48		26,134		3,375		3,375	(22,759)						
.081418F EEJ EUR008/07/19|.081418F| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/07/2019	17,434	2,375,000	136.23		63,175		4,671		4,671	(58,504)						
.082118H EEJ EUR008/14/19|.082118H| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	1,750	240,000	137.17086		6,936		379		379	(6,557)						
.E082118 SPX ASIAN08/21/1|.E082118| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	976	2,795,000	2862.96		54,503		1,027		1,027	(53,475)						
.082918C MXEA ASIAN08/14/|.082918C|M XEA ASIAN 08/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	08/14/2019	820	1,587,774	1936.31		50,840		395		395	(50,445)						

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.081418D EEJ EUR008/07/19|.081418D| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/07/2019	12,002	1,635,000	136.23		41,529		3,204		3,204	(38,326)						
.D082118 SPX ASIAN08/21/1|.D082118| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	463	1,325,000	2862.96		19,213		417		417	(18,795)						
.082118V EEJ EUR008/21/19|.082118V| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	8,742	1,195,000	136.69		33,699		2,300		2,300	(31,399)						
.080718T EEJ EUR008/07/19|.080718T| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	4,140	580,000	140.112555		11,194		321		321	(10,873)						
.092614T SPXAV5E 05/07/19|.092614T|SPXA V5E EURO 05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	05/07/2019	3,366	1,113,060	165.33	18,905			39,565		39,565	(7,617)						
.D080718 SPX ASIAN08/07/1|.D080718| SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	408	1,165,000	2858.45		23,999		600		600	(23,399)						
.N082818 SPX EUR008/28/19|.N082818| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	4,540	13,155,000	2897.52		276,255		54,915		54,915	(221,340)						
.082818W EEJ EUR008/28/19|.082818W| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	4,698	660,000	140.47625		13,596		417		417	(13,179)						
.080718F EEJ EUR008/07/19|.080718F| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	5,946	810,000	136.23		15,957		1,443		1,443	(14,514)						
.H080718 SPX ASIAN08/07/1|.H080718| SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	1,123	3,210,000	2858.45		87,633		1,790		1,790	(85,843)						
.082118I EEJ EUR008/14/19|.082118I| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	1,299	180,000	138.5976		4,428		181		181	(4,247)						
.082118X EEJ EUR008/21/19|.082118X| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	1,982	275,000	138.74035		6,683		283		283	(6,399)						
.H082818 SPX ASIAN08/28/1|.H082818| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	940	2,725,000	2897.52		76,436		792		792	(75,644)						
.082818J EEJ EUR008/28/19|.082818J| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	18,679	2,560,000	137.05		55,552		4,403		4,403	(51,149)						
.0082118 SPX EUR008/21/19|.0082118| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	08/21/2018	08/21/2019	969	2,775,000	2862.96		49,395		11,376		11,376	(38,019)						
.081418M EEJ EUR008/14/19|.081418M| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	2,465	335,000	135.88		7,806		749		749	(7,056)						
.H082118 SPX ASIAN08/21/1|.H082118| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	426	1,220,000	2862.96		27,816		480		480	(27,336)						
.082818B EEJ EUR008/14/19|.082818B| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/14/2019	4,305	585,000	135.88		17,024		1,349		1,349	(15,674)						
.Q081418 SPX EUR008/14/19|.Q081418| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	7,748	22,005,004	2839.96		618,341		145,342		145,342	(472,999)						

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.080718B EEJ EUR007/22/19|.080718B| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	07/22/2019	3,024	410,000	135.6		11,111		840		840	(10,271)						
.081718B SPX EUR012/31/20|.081718B| SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	UBS BFM8T61CT2L1QCEMIK50	08/17/2018	12/31/2020	1,767,442	1,900,000	1.075		68,400		75,747		75,747	7,347						
.T082118 SPX EUR008/21/19|.T082118| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	08/21/2018	08/21/2019	4,308	12,335,000	2862.96		320,710		70,251		70,251	(250,459)						
.B081418 SPX ASIAN08/14/1|.B081418| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	724	2,055,000	2839.96		47,265		1,328		1,328	(45,937)						
.C082818 SPX ASIAN08/28/1|.C082818| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	1,027	2,975,000	2897.52		66,789		790		790	(65,999)						
.082818C EEJ EUR008/14/19|.082818C| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/14/2019	3,238	440,000	135.88		13,464		1,019		1,019	(12,445)						
.080718A EEJ EUR007/22/19|.080718A| EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	07/22/2019	922	125,000	135.6		3,113		252		252	(2,860)						
.080718M EEJ EUR008/07/19|.080718M| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	55,604	7,575,000	136.23		203,010		14,842		14,842	(188,168)						
.V082118 SPX EUR008/21/19|.V082118| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	08/21/2018	08/21/2019	5,028	14,395,000	2862.96		404,500		87,497		87,497	(317,002)						
.082818N EEJ EUR008/28/19|.082818N| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	30,427	4,170,000	137.05		103,416		7,487		7,487	(95,929)						
.082818G EEJ EUR008/21/19|.082818G| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/21/2019	2,029	280,000	137.988555		7,364		365		365	(6,999)						
.J082118 SPX ASIAN08/21/1|.J082118| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	966	2,765,000	2862.96		69,678		1,134		1,134	(68,544)						
.080718I EEJ EUR008/07/19|.080718I| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	1,248	170,000	136.23		3,961		324		324	(3,637)						
.R082118 SPX EUR008/21/19|.R082118| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	08/21/2018	08/21/2020	2,911	8,335,000	2862.96		195,873		43,649		43,649	(152,223)						
.082818K EEJ EUR008/28/19|.082818K| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	9,376	1,285,000	137.05		29,041		2,244		2,244	(26,797)						
.081718A SPX EUR012/31/20|.081718A| SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	UBS BFM8T61CT2L1QCEMIK50	08/17/2018	12/31/2020	18,571,429	19,500,000	1.05		867,750		958,698		958,698	90,948						
.0082818 SPX EUR008/28/19|.0082818| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	3,579	10,370,000	2897.52		240,584		46,932		46,932	(193,652)						
.080718R EEJ EUR008/07/19|.080718R| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	14,717	2,050,000	139.295175		43,870		1,507		1,507	(42,363)						
.082918A MXEA ASIAN07/29/1|.082918A|MXEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZIWZ7FF32TIWEFA76	08/29/2018	07/29/2019	1,096	2,204,483	2011.39		39,456		30		30	(39,426)						

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.082818S EEJ EUR008/28/19|.082818S| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	1,593	220,000	138.1464		5,962		291		291	(5,671)						
.082818O EEJ EUR008/28/19|.082818O| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	11,565	1,585,000	137.05		42,478		2,888		2,888	(39,591)						
.082918D MXEA ASIAN08/21/|.082918D|M XEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	08/21/2019	881	1,715,642	1947.38		50,094		374		374	(49,720)						
.082118A EEJ EUR007/29/19|.082118A| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	07/29/2019	1,919	260,000	135.48		8,216		593		593	(7,623)						
.082918M MXEA EUR008/14/1|.082918M|M XEA EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	08/29/2018	08/14/2019	878	1,700,080	1936.31		42,249		8,030		8,030	(34,219)						
.080718N EEJ EUR008/07/19|.080718N| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	18,902	2,575,000	136.23		72,358		5,064		5,064	(67,293)						
.E080718 SPX ASIAN08/07/1|.E080718 |SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	1,480	4,230,000	2858.45		90,945		2,209		2,209	(88,736)						
.082118E EEJ EUR008/14/19|.082118E| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	4,710	640,000	135.88		17,920		1,468		1,468	(16,452)						
.C080718 SPX ASIAN08/07/1|.C080718| SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	959	2,740,000	2858.45		52,608		1,379		1,379	(51,229)						
.080718J EEJ EUR008/07/19|.080718J| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	13,653	1,860,000	136.23		44,640		3,576		3,576	(41,064)						
.081418V EEJ EUR008/14/19|.081418V| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	2,572	360,000	139.9564		6,804		231		231	(6,573)						
.0926140 SPXAV5E 03/21/19|.0926140|SPXA V5E EURO 03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	03/21/2019	2,610	862,940	165.32	14,549			31,068		31,068	(5,575)						
.082118T EEJ EUR008/21/19|.082118T| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	31,824	4,350,000	136.69		116,580		8,334		8,334	(108,246)						
.081418N EEJ EUR008/14/19|.081418N| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	26,420	3,590,000	135.88		86,160		8,104		8,104	(78,056)						
.081418L EEJ EUR008/14/19|.081418L| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	2,833	385,000	135.88		8,663		851		851	(7,811)						
.082118L EEJ EUR008/21/19|.082118L| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	5,011	685,000	136.69		12,399		1,133		1,133	(11,266)						
.A081418 SPX ASIAN08/14/1|.A081418| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	621	1,765,000	2839.96		39,360		1,127		1,127	(38,233)						
.082118N EEJ EUR008/21/19|.082118N| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	22,313	3,050,000	136.69		66,185		5,524		5,524	(60,661)						
.I080718 SPX EUR008/07/19|.I080718| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	938	2,679,997	2858.45		33,232		7,760		7,760	(25,472)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.081418P EEJ EUR008/14/19|.081418P| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	27,046	3,675,000	135.88		98,490		8,476		8,476	(90,014)						
.082118P EEJ EUR008/21/19|.082118P| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	1,463	200,000	136.69		4,680		372		372	(4,308)						
.081418H EEJ EUR007/29/19|.081418H| EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	07/29/2019	1,849	260,000	140.62824		4,290		105		105	(4,185)						
.081418J EEJ EUR008/14/19|.081418J| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	4,342	590,000	135.88		11,623		1,226		1,226	(10,397)						
.N081418 SPX EUR008/14/19|.N081418| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/14/2018	08/14/2019	801	2,275,007	2839.96		55,965		13,500		13,500	(42,465)						
.G082118 SPX ASIAN08/21/1|.G082118| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	940	2,690,000	2862.96		59,180		1,044		1,044	(58,136)						
.092614P SPXAV5E 03/07/19|.092614P|SPXA V5E EURO 03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	03/07/2019	2,711	898,451	165.68	14,776			31,399		31,399	(5,853)						
.092614N SPXAV5E 01/07/19|.092614N|SPXA V5E EURO 01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	01/07/2019	1,228	406,823	165.64	6,641			14,535		14,535	(2,494)						
.081418Z SPX ASIAN08/14/1|.081418Z| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	750	2,130,000	2839.96		45,156		1,336		1,336	(43,820)						
.B080718 SPX ASIAN08/07/1|.B080718 |SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	320	915,000	2858.45		15,281		436		436	(14,844)						
.082118Z EEJ EUR008/21/19|.082118Z| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	14,023	1,960,000	139.765525		42,140		1,448		1,448	(40,692)						
.092614W SPXAV5E 06/21/19|.092614W|SPXA V5E EURO 06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	06/21/2019	1,753	592,763	169.03	8,042			14,150		14,150	(4,737)						
.M082818 SPX EUR008/28/19|.M082818| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	1,125	3,260,000	2897.52		62,592		12,595		12,595	(49,997)						
.F080718 SPX ASIAN08/07/1|.F080718 |SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	3,591	10,265,000	2858.45		244,307		5,524		5,524	(238,783)						
.F082118 SPX ASIAN08/21/1|.F082118| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	466	1,335,000	2862.96		28,302		510		510	(27,792)						
.0081418 SPX EUR008/14/19|.0081418| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	08/14/2018	08/14/2019	4,280	12,155,000	2839.96		314,815		75,181		75,181	(239,633)						
.F082818 SPX ASIAN08/28/1|.F082818| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	449	1,300,000	2897.52		33,605		368		368	(33,237)						
.S082118 SPX EUR008/21/19|.S082118| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/21/2018	08/21/2019	784	2,245,000	2862.96		55,452		12,250		12,250	(43,202)						
.090718F EEJ EUR008/28/19|.090718F| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	13,207	1,810,000	137.05		44,707		3,307		3,307	(41,400)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.V090718 SPX EUR009/09/19|.V090718| SPX EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/07/2018	09/09/2019	4,718	13,550,000	2871.68		414,630		90,051		90,051	(324,579)						
.090718D EEJ EUR008/28/19|.090718D| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	1,094	150,000	137.05		3,495		272		272	(3,223)						
.090718G EEJ EUR008/28/19|.090718G| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	4,378	600,000	137.05		15,120		1,098		1,098	(14,022)						
.090718J EEJ EUR008/28/19|.090718J| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	1,445	205,000	141.84675		3,055		81		81	(2,973)						
.T090718 SPX EUR009/09/19|.T090718| SPX EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/07/2018	09/09/2019	2,671	7,670,000	2871.68		206,323		46,444		46,444	(159,879)						
.R090718 SPX EUR009/09/19|.R090718| SPX EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/07/2018	09/09/2019	4,097	11,765,000	2871.68		280,007		64,066		64,066	(215,941)						
.090718B EEJ EUR008/21/19|.090718B| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	08/21/2019	3,036	415,000	136.69		10,832		799		799	(10,033)						
.C090718 SPX ASIAN09/09/1|.C090718| SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	09/07/2018	09/09/2019	1,247	3,580,000	2871.68		68,736		2,159		2,159	(66,577)						
.E090718 SPX ASIAN09/09/1|.E090718| SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	09/07/2018	09/09/2019	1,384	3,975,000	2871.68		90,630		2,575		2,575	(88,055)						
.090718A EEJ EUR008/21/19|.090718A| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	08/21/2019	2,524	345,000	136.69		8,315		658		658	(7,657)						
.090718M EEJ EUR009/09/19|.090718M| EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	32,446	4,410,000	135.92		96,138		11,119		11,119	(85,019)						
.090718I EEJ EUR008/28/19|.090718I| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	1,556	215,000	138.214925		5,074		279		279	(4,795)						
.090718E EEJ EUR008/28/19|.090718E| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	11,602	1,590,000	137.05		38,319		2,897		2,897	(35,422)						
.090718C EEJ EUR008/28/19|.090718C| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	1,350	185,000	137.05		3,719		321		321	(3,398)						
.G090718 SPX ASIAN09/09/1|.G090718| SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	09/07/2018	09/09/2019	658	1,890,000	2871.68		49,518		1,287		1,287	(48,231)						
.090718K EEJ EUR009/09/19|.090718K| EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	3,605	490,000	135.92		8,820		1,104		1,104	(7,716)						
.P090718 SPX EUR009/09/19|.P090718| SPX EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/07/2018	09/09/2019	3,202	9,195,000	2871.68		197,693		45,837		45,837	(151,855)						
.090718R EEJ EUR009/09/19|.090718R| EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	19,166	2,605,000	135.92		70,335		7,048		7,048	(63,287)						
.090718T EEJ EUR009/09/19|.090718T| EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	20,784	2,825,000	135.92		80,230		7,693		7,693	(72,537)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.090718P EEJ EUR009/09/19|.090718P| EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	18,356	2,495,000	135.92		60,379		6,568		6,568	(53,811)						
.0090718 SPX EUR009/09/19|.0090718| SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/07/2018	09/09/2019	1,677	4,815,000	2871.68		101,597		23,637		23,637	(77,959)						
.0907180 EEJ EUR009/09/19|.0907180| EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	3,348	455,000	135.92		10,693		1,185		1,185	(9,508)						
.F090718 SPX ASIAN09/09/1|.F090718| SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	09/07/2018	09/09/2019	2,711	7,785,000	2871.68		189,176		5,166		5,166	(184,010)						
.090718L EEJ EUR009/09/19|.090718L| EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	7,284	990,000	135.92		19,602		2,369		2,369	(17,233)						
.M090718 SPX EUR009/09/19|.M090718| SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/07/2018	09/09/2019	1,071	3,075,000	2871.68		55,658		13,144		13,144	(42,514)						
.Q090718 SPX EUR009/09/19|.Q090718| SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/07/2018	09/09/2019	1,120	3,215,000	2871.68		72,981		16,845		16,845	(56,135)						
.090718N EEJ EUR009/09/19|.090718N| EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	15,193	2,065,000	135.92		46,876		5,301		5,301	(41,575)						
.090718H EEJ EUR008/28/19|.090718H| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	1,022	140,000	137.05		3,668		257		257	(3,411)						
.W090718 SPX EUR009/09/19|.W090718| SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/07/2018	09/09/2019	683	1,960,000	2871.68		66,640		14,047		14,047	(52,593)						
.090718Z EEJ EUR009/09/19|.090718Z| EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	7,146	1,000,000	139.92964		19,200		847		847	(18,353)						
.S090718 SPX EUR009/09/19|.S090718| SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/07/2018	09/09/2019	11,810	33,915,000	2871.68		885,182		199,973		199,973	(685,208)						
.090718X EEJ EUR009/09/19|.090718X| EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	16,190	2,250,000	138.9782		48,600		2,556		2,556	(46,044)						
.U090718 SPX EUR009/09/19|.U090718| SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/07/2018	09/09/2019	3,033	8,710,000	2871.68		256,945		56,412		56,412	(200,533)						
.D090718 SPX ASIAN09/09/1|.D090718| SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	09/07/2018	09/09/2019	879	2,525,000	2871.68		52,268		1,573		1,573	(50,695)						
.L090718 SPX EUR009/09/19|.L090718| SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/07/2018	09/09/2019	959	2,755,000	2871.68		37,468		8,997		8,997	(28,471)						
.K090718 SPX ASIAN09/09/1|.K090718| SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	09/07/2018	09/09/2019	723	2,075,000	2871.68		64,118		1,490		1,490	(62,627)						
.B090718 SPX ASIAN09/09/1|.B090718| SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	09/07/2018	09/09/2019	629	1,805,000	2871.68		24,368		905		905	(23,463)						
.N090718 SPX EUR009/09/19|.N090718| SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/07/2018	09/09/2019	1,360	3,905,000	2871.68		74,976		17,555		17,555	(57,421)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.I090718 SPX ASIAN09/09/1|.I090718| SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/07/2018	09/09/2019	1,654	4,750,000	2871.68		139,175		3,355		3,355	(135,820)						
.J090718 SPX ASIAN09/09/1|.J090718| SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/07/2018	09/09/2019	952	2,735,000	2871.68		81,503		1,942		1,942	(79,561)						
.090718Q EEJ EUR009/09/19|.090718Q| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	70,335	9,560,000	135.92		238,044		25,382		25,382	(212,662)						
.090718S EEJ EUR009/09/19|.090718S| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	41,164	5,595,000	135.92		154,982		15,201		15,201	(139,781)						
.H090718 SPX ASIAN09/09/1|.H090718| SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/07/2018	09/09/2019	714	2,050,000	2871.68		56,375		1,419		1,419	(54,956)						
.090718U EEJ EUR009/09/19|.090718U| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	3,987	550,000	137.9588		13,420		847		847	(12,573)						
.090718V EEJ EUR009/09/19|.090718V| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	9,038	1,250,000	138.2986		29,250		1,741		1,741	(27,509)						
.090718W EEJ EUR009/09/19|.090718W| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	2,020	280,000	138.6384		6,300		352		352	(5,948)						
.090718Y EEJ EUR009/09/19|.090718Y| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	1,902	265,000	139.318		5,486		271		271	(5,214)						
.A090718 EEJ EUR009/09/19|.A090718| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	4,026	565,000	140.3374		10,340		421		421	(9,919)						
.091018D EEJ EUR009/09/19|.091018D| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2018	09/09/2019	2,759	375,000	135.92		11,475		1,023		1,023	(10,452)						
.091018A EEJ EUR009/09/19|.091018A| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2018	09/09/2019	2,759	375,000	135.92		10,538		1,015		1,015	(9,523)						
.091018B EEJ EUR009/09/19|.091018B| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2018	09/09/2019	3,752	510,000	135.92		14,739		1,386		1,386	(13,353)						
.091018C EEJ EUR009/09/19|.091018C| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2018	09/09/2019	3,679	500,000	135.92		14,800		1,362		1,362	(13,438)						
.091018E EEJ EQFWD09/16/1|.091018E| EEJ EQFWD 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2018	09/16/2019	7,357	1,000,000	135.92		10,000		2,853		2,853	(7,147)						
.E091418 SPX ASIAN09/16/1|.E091418| SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/14/2018	09/16/2019	1,263	3,670,006	2904.98		81,474		1,176		1,176	(80,298)						
.T091418 SPX EUR009/16/19|.T091418| SPX EUR0 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/14/2018	09/16/2019	2,745	7,975,000	2904.98		214,528		41,475		41,475	(173,052)						
.I091418 SPX ASIAN09/16/1|.I091418| SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/14/2018	09/16/2019	1,117	3,245,008	2904.98		90,211		1,157		1,157	(89,054)						
.R091418 SPX EUR009/16/19|.R091418| SPX EUR0 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/14/2018	09/16/2019	4,121	11,970,000	2904.98		282,492		56,526		56,526	(225,966)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.C091418 SPX ASIAN09/16/1|.C091418| SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/14/2018	09/16/2019	890	2,584,996	2904.98		48,857		760		760	(48,096)						
.K091418 SPX ASIAN09/16/1|.K091418| SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/14/2018	09/16/2019	754	2,190,006	2904.98		64,386		799		799	(63,587)						
.A091418 EEJ EUR009/16/19|.A091418| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	2,133	300,000	140.616175		5,490		220		220	(5,270)						
.V091418 SPX EUR009/16/19|.V091418| SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/14/2018	09/16/2019	1,768	5,135,000	2904.98		151,483		28,579		28,579	(122,904)						
.M091418 SPX EUR009/16/19|.M091418| SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/14/2018	09/16/2019	544	1,580,000	2904.98		24,016		5,093		5,093	(18,923)						
.091418B EEJ EUR008/28/19|.091418B| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	08/28/2019	2,408	330,000	137.05		8,019		603		603	(7,416)						
.C091418 SPX EUR009/16/19|.C091418| SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/14/2018	09/16/2019	1,430	4,155,000	2904.98		79,361		16,496		16,496	(62,865)						
.091418L EEJ EUR009/16/19|.091418L| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	1,983	270,000	136.19		5,049		603		603	(4,446)						
.091418C EEJ EUR008/28/19|.091418C| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	08/28/2019	1,022	140,000	137.05		3,472		256		256	(3,216)						
.091418J EEJ EUR009/09/19|.091418J| EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	1,769	250,000	141.3568		4,000		134		134	(3,866)						
.N091418 SPX EUR009/16/19|.N091418| SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/14/2018	09/16/2019	597	1,735,000	2904.98		31,230		6,519		6,519	(24,711)						
.091418P EEJ EUR009/16/19|.091418P| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	4,442	605,000	136.19		14,218		1,530		1,530	(12,688)						
.P091418 SPX EUR009/16/19|.P091418| SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/14/2018	09/16/2019	3,227	9,375,000	2904.98		199,688		40,916		40,916	(158,771)						
.091418N EEJ EUR009/16/19|.091418N| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	28,820	3,925,000	136.19		85,958		9,606		9,606	(76,351)						
.091418R EEJ EUR009/16/19|.091418R| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	75,483	10,280,000	136.19		255,972		26,523		26,523	(229,449)						
.B091418 SPX ASIAN09/16/1|.B091418| SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/14/2018	09/16/2019	468	1,359,995	2904.98		18,224		327		327	(17,897)						
.091418A EEJ EUR008/28/19|.091418A| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	08/28/2019	1,094	150,000	137.05		3,300		269		269	(3,031)						
.091418Y EEJ EUR009/16/19|.091418Y| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	5,194	725,000	139.59475		15,080		728		728	(14,352)						
.091418U EEJ EUR009/16/19|.091418U| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	4,295	585,000	136.19		16,673		1,550		1,550	(15,123)						

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.091418Z EEJ EUR009/16/19|.091418Z| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	4,420	620,000	140.2757		11,842		505		505	(11,337)						
.U091418 SPX EUR009/16/19|.U091418| SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/14/2018	09/16/2019	1,458	4,235,000	2904.98		121,121		23,040		23,040	(98,081)						
.091418T EEJ EUR009/16/19|.091418T| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	30,068	4,095,000	136.19		113,841		10,821		10,821	(103,021)						
.H091418 SPX ASIAN09/16/1|.H091418| SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/14/2018	09/16/2019	608	1,765,008	2904.98		46,420		614		614	(45,805)						
.091418V EEJ EUR009/16/19|.091418V| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	5,498	760,000	138.23285		18,620		1,144		1,144	(17,476)						
.091418X EEJ EUR009/16/19|.091418X| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	14,147	1,970,000	139.254275		42,749		2,194		2,194	(40,555)						
.J091418 SPX ASIAN09/16/1|.J091418| SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/14/2018	09/16/2019	835	2,424,990	2904.98		68,385		871		871	(67,514)						
.0914180 EEJ EUR009/16/19|.0914180| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	9,692	1,320,000	136.19		29,964		3,290		3,290	(26,674)						
.091418M EEJ EUR009/16/19|.091418M| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	3,965	540,000	136.19		10,746		1,253		1,253	(9,493)						
.Q091418 SPX EUR009/16/19|.Q091418| SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/14/2018	09/16/2019	1,649	4,790,000	2904.98		108,733		21,947		21,947	(86,786)						
.091418S EEJ EUR009/16/19|.091418S| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	10,757	1,465,000	136.19		39,702		3,854		3,854	(35,847)						
.0914180 EEJ EUR009/16/19|.0914180| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	5,140	700,000	136.19		17,010		1,790		1,790	(15,220)						
.D091418 SPX ASIAN09/16/1|.D091418| SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/14/2018	09/16/2019	590	1,715,013	2904.98		34,815		525		525	(34,289)						
.F091418 SPX ASIAN09/16/1|.F091418| SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/14/2018	09/16/2019	1,494	4,340,011	2904.98		101,990		1,432		1,432	(100,558)						
.G091418 SPX ASIAN09/16/1|.G091418| SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/14/2018	09/16/2019	831	2,414,997	2904.98		60,858		824		824	(60,034)						
.091418K EEJ EUR009/16/19|.091418K| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	1,689	230,000	136.19		4,140		502		502	(3,638)						
.091418I EEJ EUR009/09/19|.091418I| EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	868	120,000	138.23064		2,832		171		171	(2,661)						
.091418D EEJ EUR009/09/19|.091418D| EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	3,127	425,000	135.92		11,093		1,142		1,142	(9,951)						
.L091418 SPX EUR009/16/19|.L091418| SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/14/2018	09/16/2019	454	1,320,000	2904.98		16,632		3,562		3,562	(13,070)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.091418G EEJ EUR009/09/19|.091418G| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	6,842	930,000	135.92		26,505		2,533		2,533	(23,972)						
.091418F EEJ EUR009/09/19|.091418F| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	19,313	2,625,000	135.92		73,238		7,132		7,132	(66,106)						
.091418W EEJ EUR009/16/19|.091418W| EEJ EUR0 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	16,959	2,350,000	138.573325		55,225		3,202		3,202	(52,023)						
.W091418 SPX EUR009/16/19|.W091418| SPX EUR0 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/14/2018	09/16/2019	2,470	7,175,000	2904.98		217,403		40,760		40,760	(176,642)						
.091418E EEJ EUR009/09/19|.091418E| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	9,491	1,290,000	135.92		34,959		3,490		3,490	(31,469)						
.091418H EEJ EUR009/09/19|.091418H| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	1,496	205,000	137.07532		5,535		407		407	(5,128)						
.S091418 SPX EUR009/16/19|.S091418| SPX EUR0 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/14/2018	09/16/2019	10,210	29,660,000	2904.98		771,160		150,453		150,453	(620,707)						
.092118N EEJ EUR009/16/19|.092118N| EEJ EUR0 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/16/2019	26,360	3,590,000	136.19		99,443		9,510		9,510	(89,933)						
.D092118 SPX EUR009/23/19|.D092118| SPX EUR0 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/21/2018	09/23/2019	2,000	5,858,071	2929.67		159,925		27,531		27,531	(132,394)						
.G092118 SPX EUR009/23/19|.G092118| SPX EUR0 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/21/2018	09/23/2019	4,826	14,137,723	2929.67		431,201		71,999		71,999	(359,201)						
.E092118 SPX EUR009/23/19|.E092118| SPX EUR0 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/21/2018	09/23/2019	1,344	3,936,646	2929.67		111,801		19,017		19,017	(92,784)						
.092118K EEJ EUR009/16/19|.092118K| EEJ EUR0 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/16/2019	5,874	800,000	136.19		19,440		2,064		2,064	(17,376)						
.B092118 SPX EUR009/23/19|.B092118| SPX EUR0 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/21/2018	09/23/2019	7,283	21,337,845	2929.67		556,918		96,837		96,837	(460,081)						
.092118M EEJ EUR009/16/19|.092118M| EEJ EUR0 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/16/2019	15,603	2,125,000	136.19		57,588		5,615		5,615	(51,972)						
.092118J EEJ EUR009/23/19|.092118J| EEJ EUR0 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	9,940	1,350,000	135.81		38,610		4,142		4,142	(34,468)						
.092118L EEJ EUR009/16/19|.092118L| EEJ EUR0 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/16/2019	11,932	1,625,000	136.19		42,900		4,275		4,275	(38,625)						
.A092118 SPX EUR009/23/19|.A092118| SPX EUR0 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/21/2018	09/23/2019	949	2,780,390	2929.67		69,232		12,171		12,171	(57,061)						
.092118I EEJ EUR009/23/19|.092118I| EEJ EUR0 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	20,985	2,850,000	135.81		79,800		8,718		8,718	(71,082)						
.092118S SPX ASIAN09/23/1|.092118S| SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWIY9T8XKCSX06	09/21/2018	09/23/2019	1,135	3,326,207	2929.67		83,155		749		749	(82,406)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.F092118 SPX EUR009/23/19|.F092118| SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/21/2018	09/23/2019	364	1,065,448	2929.67		31,644		5,320		5,320	(26,323)						
.092118O SPX ASIAN09/23/1|.092118O| SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	1,566	4,586,588	2929.67		73,844		786		786	(73,058)						
.092118Z SPX EUR009/23/19|.092118Z| SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/21/2018	09/23/2019	4,511	13,215,014	2929.67		313,196		55,746		55,746	(257,450)						
.092118A EEJ EUR009/23/19|.092118A| EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	13,503	1,865,000	138.11877		44,574		3,077		3,077	(41,496)						
.092118P SPX ASIAN09/23/1|.092118P| SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	664	1,946,325	2929.67		39,705		390		390	(39,315)						
.092118E EEJ EUR009/23/19|.092118E| EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	21,353	2,900,000	135.81		63,800		8,158		8,158	(55,642)						
.092118U SPX ASIAN09/23/1|.092118U| SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	1,702	4,985,151	2929.67		138,587		1,179		1,179	(137,408)						
.092118X SPX EUR009/23/19|.092118X| SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/21/2018	09/23/2019	1,217	3,564,438	2929.67		67,724		12,655		12,655	(55,069)						
.092118Y SPX EUR009/23/19|.092118Y| SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/21/2018	09/23/2019	3,479	10,192,317	2929.67		219,135		39,813		39,813	(179,322)						
.092118C EEJ EUR009/23/19|.092118C| EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	11,673	1,625,000	139.20525		34,125		1,961		1,961	(32,164)						
.092118Q SPX ASIAN09/23/1|.092118Q| SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	1,090	3,194,155	2929.67		70,910		673		673	(70,237)						
.092118V SPX ASIAN09/23/1|.092118V| SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	1,680	4,921,951	2929.67		142,244		1,182		1,182	(141,062)						
.092118B EEJ EUR009/23/19|.092118B| EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	13,502	1,875,000	138.865725		40,875		2,499		2,499	(38,376)						
.092118G EEJ EUR009/23/19|.092118G| EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	57,728	7,840,000	135.81		188,160		22,992		22,992	(165,168)						
.092118H EEJ EUR009/23/19|.092118H| EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	14,653	1,990,000	135.81		54,128		6,057		6,057	(48,071)						
.092118T SPX ASIAN09/23/1|.092118T| SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	626	1,833,760	2929.67		48,411		424		424	(47,987)						
.092118F EEJ EUR009/23/19|.092118F| EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	8,468	1,150,000	135.81		26,220		3,299		3,299	(22,921)						
.092118D EEJ EUR009/23/19|.092118D| EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	13,548	1,840,000	135.81		32,016		4,471		4,471	(27,545)						
.092118R SPX ASIAN09/23/1|.092118R| SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	2,086	6,111,079	2929.67		144,221		1,333		1,333	(142,888)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.C092118 SPX EUR009/23/19|.C092118| SPX EUR0 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/21/2018	09/23/2019	1,408	4,124,636	2929.67		109,715		18,987		18,987	(90,728)						
.092118W SPX EUR009/23/19|.092118W| SPX EUR0 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/21/2018	09/23/2019	1,897	5,558,629	2929.67		84,491		16,359		16,359	(68,132)						
.092518Q MXEA EUR009/23/1|.092518Q|M XEA EUR0 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/23/2019	647	1,290,739	1994.96		25,239		4,147		4,147	(21,092)						
.092518O MXEA EUR009/16/1|.092518O|M XEA EUR0 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/16/2019	1,298	2,516,848	1939.02		73,687		15,334		15,334	(58,353)						
.092518P MXEA EUR009/16/1|.092518P|M XEA EUR0 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/16/2019	587	1,138,205	1939.02		41,307		8,129		8,129	(33,178)						
.092518A MXEA ASIAN08/28/|.092518A|M XEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	08/28/2019	631	1,250,800	1982.25		30,067		88		88	(29,979)						
.092518R MXEA EUR009/23/1|.092518R|M XEA EUR0 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/23/2019	1,099	2,192,461	1994.96		51,807		7,984		7,984	(43,823)						
.092518H MXEA EUR008/28/1|.092518H|M XEA EUR0 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	08/28/2019	577	1,143,758	1982.25		26,738		4,019		4,019	(22,720)						
.092518B MXEA ASIAN09/09/|.092518B|M XEA ASIAN 09/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/09/2019	591	1,126,115	1905.44		32,091		1,063		1,063	(31,028)						
.092518C MXEA ASIAN09/09/|.092518C|M XEA ASIAN 09/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/09/2019	602	1,147,075	1905.44		45,602		1,189		1,189	(44,413)						
.092518F MXEA ASIAN09/23/|.092518F|M XEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/23/2019	604	1,204,956	1994.96		28,412		104		104	(28,308)						
.092518I MXEA EUR008/28/1|.092518I|M XEA EUR0 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	08/28/2019	1,101	2,182,457	1982.25		60,258		8,468		8,468	(51,790)						
.092518E MXEA ASIAN09/23/|.092518E|M XEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/23/2019	462	921,672	1994.96		17,639		73		73	(17,567)						
.092518J MXEA EUR008/28/1|.092518J|M XEA EUR0 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	08/28/2019	434	860,297	1982.25		26,878		3,584		3,584	(23,293)						
.092518L MXEA EUR009/09/1|.092518L|M XEA EUR0 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/09/2019	1,649	3,142,071	1905.44		97,505		23,565		23,565	(73,940)						
.092518G MXEA EUR008/28/1|.092518G|M XEA EUR0 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	08/28/2019	649	1,286,480	1982.25		25,986		4,051		4,051	(21,935)						
.092518S MXEA EUR009/23/1|.092518S|M XEA EUR0 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/23/2019	395	788,009	1994.96		22,428		3,231		3,231	(19,197)						
.092518D MXEA ASIAN09/16/|.092518D|M XEA ASIAN 09/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/16/2019	652	1,264,241	1939.02		37,966		507		507	(37,459)						
.092518M MXEA EUR009/09/1|.092518M|M XEA EUR0 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/09/2019	458	872,692	1905.44		34,098		7,809		7,809	(26,289)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.092518N MXEA EUR009/16/1|.092518N|MXEA EURO 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/16/2019	653	1,266,180	1939.02		30,280		6,545		6,545	(23,734)						
.092518K MXEA EUR009/09/1|.092518K|MXEA EURO 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/25/2018	09/09/2019	984	1,874,953	1905.44		48,413		12,067		12,067	(36,346)						
.092618Z SPX EUR009/16/19|.092618Z|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	09/16/2019	960	2,788,781	2904.98		152,189		23,111		23,111	(129,078)						
.092618M SPX EUR008/14/19|.092618M|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	08/14/2019	1,000	2,839,960	2839.96		181,040		28,751		28,751	(152,289)						
.092618X SPX EUR009/16/19|.092618X|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	09/16/2019	1,269	3,686,420	2904.98		130,605		22,803		22,803	(107,802)						
.092618U SPX EUR009/09/19|.092618U|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	09/09/2019	1,031	2,960,702	2871.68		114,080		21,652		21,652	(92,429)						
.092618F SPX EUR007/22/19|.092618F|SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	07/22/2019	1,745	4,898,180	2806.98		221,301		42,268		42,268	(179,033)						
.092618I SPX EUR008/07/19|.092618I|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	08/07/2019	2,103	6,011,320	2858.45		234,737		40,461		40,461	(194,276)						
.092618H SPX EUR007/29/19|.092618H|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	07/29/2019	759	2,127,173	2802.6		99,353		19,740		19,740	(79,613)						
.092618W SPX EUR009/16/19|.092618W|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	09/16/2019	811	2,355,939	2904.98		72,730		13,203		13,203	(59,527)						
.0926180 SPX EUR008/21/19|.0926180|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	08/21/2019	763	2,184,438	2862.96		83,098		15,162		15,162	(67,936)						
.092618E SPX ASIAN09/07/1|.092618E|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	09/26/2018	09/09/2019	810	2,326,061	2871.68		80,773		1,637		1,637	(79,136)						
.092618N SPX EUR008/21/19|.092618N|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	08/21/2019	918	2,628,197	2862.96		94,334		17,552		17,552	(76,781)						
.092618R SPX EUR008/28/19|.092618R|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	08/28/2019	847	2,454,199	2897.52		90,781		14,826		14,826	(75,956)						
.092618B SPX ASIAN08/14/1|.092618B|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	09/26/2018	08/14/2019	699	1,981,001	2834.05		89,123		1,500		1,500	(87,623)						
.092618D SPX ASIAN08/28/1|.092618D|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	09/26/2018	08/28/2019	848	2,457,097	2897.52		75,514		712		712	(74,802)						
.092618K SPX EUR008/14/19|.092618K|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	08/14/2019	1,483	4,211,661	2839.96		165,918		32,091		32,091	(133,827)						
.092618P SPX EUR008/21/19|.092618P|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	08/21/2019	1,239	3,547,207	2862.96		146,598		25,988		25,988	(120,611)						
.092618C SPX ASIAN08/21/1|.092618C|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	09/26/2018	08/21/2019	655	1,871,270	2856.9		74,690		868		868	(73,821)						

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.092618A SPX ASIAN07/16/1|.092618A| SPX ASIAN 07/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	09/26/2018	07/16/2019	382	1,063,935	2785.17		48,262		1,331		1,331	(46,930)						
.092618L SPX EUR008/14/19|.092618L| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	08/14/2019	739	2,098,730	2839.96		91,296		17,029		17,029	(74,268)						
.092618Q SPX EUR008/28/19|.092618Q| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	08/28/2019	1,519	4,401,333	2897.52		158,857		26,145		26,145	(132,712)						
.092618T SPX EUR009/09/19|.092618T| SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	09/09/2019	964	2,768,300	2871.68		95,658		18,793		18,793	(76,865)						
.092618V SPX EUR009/09/19|.092618V| SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	09/09/2019	1,048	3,009,521	2871.68		124,440		23,073		23,073	(101,367)						
.092618Y SPX EUR009/16/19|.092618Y| SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	09/16/2019	1,343	3,901,388	2904.98		150,510		25,615		25,615	(124,895)						
.092618J SPX EUR008/07/19|.092618J| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	08/07/2019	1,080	3,087,126	2858.45		130,853		21,882		21,882	(108,971)						
.092618S SPX EUR008/28/19|.092618S| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	08/28/2019	1,023	2,964,163	2897.52		116,100		18,612		18,612	(97,489)						
.092618G SPX EUR007/29/19|.092618G| SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/26/2018	07/29/2019	1,167	3,270,634	2802.6		131,626		27,317		27,317	(104,309)						
.092818F EEJ EUR009/16/19|.092818F| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/16/2019	6,572	895,000	136.19		24,702		2,378		2,378	(22,324)						
.092818J EEJ EUR009/30/19|.092818J| EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	14,539	1,970,000	135.5		43,143		6,214		6,214	(36,929)						
.092818I EEJ EUR009/30/19|.092818I| EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	27,934	3,785,000	135.5		79,485		11,632		11,632	(67,853)						
.092818L EEJ EUR009/30/19|.092818L| EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	41,328	5,600,000	135.5		134,400		18,465		18,465	(115,935)						
.L092818 SPX EUR009/30/19|.L092818| SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/28/2018	09/30/2019	927	2,700,000	2913.98		76,410		14,673		14,673	(61,737)						
.092818D EEJ EUR009/23/19|.092818D| EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/23/2019	23,746	3,225,000	135.81		85,463		9,866		9,866	(75,597)						
.M092818 SPX EUR009/30/19|.M092818| SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/28/2018	09/30/2019	4,889	14,245,000	2913.98		433,048		81,518		81,518	(351,530)						
.092818N EEJ EUR009/30/19|.092818N| EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	15,941	2,160,000	135.5		58,752		7,418		7,418	(51,334)						
.K092818 SPX EUR009/30/19|.K092818| SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/28/2018	09/30/2019	2,888	8,415,000	2913.98		228,888		44,432		44,432	(184,456)						
.I092818 SPX EUR009/30/19|.I092818| SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/28/2018	09/30/2019	5,487	15,990,000	2913.98		380,562		76,180		76,180	(304,382)						

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.092818B EEJ EUR009/16/19|.092818B| EEJ EUR0 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/16/2019	10,280	1,400,000	136.19		35,280		3,699		3,699	(31,581)						
.092818P EEJ EUR009/30/19|.092818P| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	6,310	855,000	135.5		24,453		2,963		2,963	(21,490)						
.092818H EEJ EUR009/30/19|.092818H| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	11,882	1,610,000	135.5		29,463		4,528		4,528	(24,935)						
.092818Y SPX ASIAN09/30/1|.092818Y| SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/28/2018	09/30/2019	906	2,640,008	2913.98		66,792		925		925	(65,867)						
.092818W SPX ASIAN09/30/1|.092818W| SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/28/2018	09/30/2019	1,611	4,695,005	2913.98		105,168		1,530		1,530	(103,638)						
.092818V SPX ASIAN09/30/1|.092818V| SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/28/2018	09/30/2019	1,565	4,560,000	2913.98		89,376		1,369		1,369	(88,007)						
.092818S EEJ EUR009/30/19|.092818S| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	6,198	865,000	139.565		16,608		1,002		1,002	(15,606)						
.E092818 SPX EUR009/30/19|.E092818| SPX EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/28/2018	09/30/2019	800	2,330,000	2913.98		39,843		8,503		8,503	(31,340)						
.F092818 SPX EUR009/30/19|.F092818| SPX EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/28/2018	09/30/2019	1,311	3,820,000	2913.98		72,962		15,333		15,333	(57,629)						
.092818X SPX ASIAN09/30/1|.092818X| SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/28/2018	09/30/2019	2,195	6,394,991	2913.98		152,201		2,163		2,163	(150,038)						
.092818Z SPX ASIAN09/30/1|.092818Z| SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/28/2018	09/30/2019	549	1,600,008	2913.98		42,880		578		578	(42,302)						
.092818U SPX ASIAN09/30/1|.092818U| SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/28/2018	09/30/2019	583	1,699,987	2913.98		22,950		394		394	(22,556)						
.B092818 SPX ASIAN09/30/1|.B092818| SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/28/2018	09/30/2019	484	1,409,988	2913.98		40,890		529		529	(40,361)						
.092818R EEJ EUR009/30/19|.092818R| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	11,476	1,590,000	138.54875		34,662		2,462		2,462	(32,200)						
.G092818 SPX EUR009/30/19|.G092818| SPX EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/28/2018	09/30/2019	3,586	10,450,000	2913.98		222,585		45,721		45,721	(176,864)						
.D092818 SPX EUR009/30/19|.D092818| SPX EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/28/2018	09/30/2019	1,066	3,105,000	2913.98		39,744		8,642		8,642	(31,102)						
.092818A EEJ EUR009/09/19|.092818A| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/09/2019	6,180	840,000	135.92		22,092		2,288		2,288	(19,804)						
.092818T EEJ EUR009/30/19|.092818T| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	1,565	220,000	140.58125		3,718		189		189	(3,529)						
.092818Q EEJ EUR009/30/19|.092818Q| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	16,255	2,240,000	137.8035		53,536		4,265		4,265	(49,271)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.0928180 EEJ EUR009/30/19|.092818O| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	21,328	2,890,000	135.5		80,920		9,981		9,981	(70,939)						
.H092818 SPX EUR009/30/19|.H092818| SPX EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/28/2018	09/30/2019	992	2,890,000	2913.98		65,025		13,215		13,215	(51,810)						
.092818C EEJ EUR009/23/19|.092818C| EEJ EUR0 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/23/2019	7,363	1,000,000	135.81		24,900		3,019		3,019	(21,881)						
.A092818 SPX ASIAN09/30/1|.A092818| SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/28/2018	09/30/2019	1,340	3,904,995	2913.98		110,121		1,447		1,447	(108,674)						
.092818G EEJ EUR009/16/19|.092818G| EEJ EUR0 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/16/2019	2,549	355,000	139.254275		6,745		395		395	(6,350)						
.C092818 SPX ASIAN09/30/1|.C092818| SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	09/28/2018	09/30/2019	403	1,175,004	2913.98		35,368		449		449	(34,918)						
.092818K EEJ EUR009/30/19|.092818K| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	7,269	985,000	135.5		22,360		3,160		3,160	(19,199)						
.092818M EEJ EUR009/30/19|.092818M| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	4,945	670,000	135.5		17,018		2,258		2,258	(14,760)						
.092818E EEJ EUR009/23/19|.092818E| EEJ EUR0 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/23/2019	4,418	600,000	135.81		16,260		1,841		1,841	(14,419)						
.J092818 SPX EUR009/30/19|.J092818| SPX EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	09/28/2018	09/30/2019	10,074	29,355,000	2913.98		766,166		149,895		149,895	(616,271)						
.100118A EEJ EUR009/23/19|.100118A| EEJ EUR0 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2018	09/23/2019	8,100	1,100,000	135.81		29,040		3,365		3,365	(25,675)						
.100118B EEJ EUR009/30/19|.100118B| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2018	09/30/2019	19,742	2,675,000	135.5		73,563		9,238		9,238	(64,324)						
.100818N EEJ EUR010/07/19|.100818N| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	9,907	1,325,000	133.74		36,968		7,295		7,295	(29,672)						
.H100818 SPX EUR010/07/19|.H100818| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/08/2018	10/07/2019	1,822	5,255,000	2884.43		119,814		28,846		28,846	(90,968)						
.100818I EEJ EUR010/07/19|.100818I| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	17,384	2,325,000	133.74		50,918		11,447		11,447	(39,470)						
.100818L EEJ EUR010/07/19|.100818L| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	4,561	610,000	133.74		15,250		3,231		3,231	(12,019)						
.100818G EEJ EUR010/07/19|.100818G| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	10,431	1,395,000	133.74		25,808		6,066		6,066	(19,741)						
.B100818 SPX ASIAN10/07/1|.B100818 |SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/08/2018	10/07/2019	952	2,745,000	2884.43		84,821		2,488		2,488	(82,332)						
.A100818 SPX ASIAN10/07/1|.A100818 |SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/08/2018	10/07/2019	1,538	4,435,000	2884.43		129,502		3,925		3,925	(125,577)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.1008180 EEJ EUR010/07/19|.100818O| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	9,720	1,300,000	133.74		37,180		7,192		7,192	(29,988)						
.I100818 SPX EUR010/07/19|.I100818| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/08/2018	10/07/2019	4,075	11,755,000	2884.43		277,418		66,318		66,318	(211,100)						
.100818J EEJ EUR010/07/19|.100818J| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	13,459	1,800,000	133.74		41,040		9,081		9,081	(31,959)						
.100818M EEJ EUR010/07/19|.100818M| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	9,272	1,240,000	133.74		33,728		6,775		6,775	(26,954)						
.100818P EEJ EUR010/07/19|.100818P| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	7,403	1,000,000	135.0774		26,600		4,069		4,069	(22,531)						
.1008180 EEJ EUR010/07/19|.100818Q| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	11,396	1,550,000	136.01358		36,890		5,007		5,007	(31,883)						
.G100818 SPX EUR010/07/19|.G100818| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/08/2018	10/07/2019	2,247	6,480,000	2884.43		136,728		33,169		33,169	(103,559)						
.100818E EEJ EUR009/30/19|.100818E| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	09/30/2019	2,305	315,000	136.65175		6,773		816		816	(5,956)						
.C100818 SPX ASIAN10/07/1|.C100818| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL77OXOHC3ZE78	10/08/2018	10/07/2019	628	1,810,000	2884.43		59,368		1,680		1,680	(57,688)						
.E100818 SPX EUR010/07/19|.E100818| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/08/2018	10/07/2019	374	1,080,000	2884.43		17,496		4,371		4,371	(13,125)						
.100818S EEJ EUR010/07/19|.100818S| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	8,936	1,225,000	137.0835		25,603		3,009		3,009	(22,594)						
.100818D EEJ EUR009/30/19|.100818D| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	09/30/2019	10,369	1,405,000	135.5		32,596		4,869		4,869	(27,727)						
.J100818 SPX EUR010/07/19|.J100818| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/08/2018	10/07/2019	1,652	4,765,000	2884.43		118,649		28,145		28,145	(90,504)						
.100818F EEJ EUR009/30/19|.100818F| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	09/30/2019	2,749	380,000	138.21		6,688		647		647	(6,041)						
.100818H EEJ EUR010/07/19|.100818H| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	10,393	1,390,000	133.74		29,190		6,641		6,641	(22,549)						
.L100818 SPX EUR010/07/19|.L100818| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/08/2018	10/07/2019	4,427	12,770,000	2884.43		349,898		80,971		80,971	(268,927)						
.N100818 SPX EUR010/07/19|.N100818| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/08/2018	10/07/2019	4,205	12,130,000	2884.43		360,261		81,609		81,609	(278,652)						
.P100818 SPX EUR010/07/19|.P100818| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/08/2018	10/07/2019	1,832	5,285,000	2884.43		170,706		37,714		37,714	(132,992)						
.M100818 SPX EUR010/07/19|.M100818| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/08/2018	10/07/2019	8,381	24,175,000	2884.43		691,405		158,336		158,336	(533,069)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.100818A EEJ EUR009/23/19|.100818A| EEJ EUR0 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	09/23/2019	5,302	720,000	135.81		15,696		2,205		2,205	(13,491)						
.K100818 SPX EUR010/07/19|.K100818| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/08/2018	10/07/2019	7,771	22,415,000	2884.43		585,032		137,089		137,089	(447,942)						
.100818Y SPX ASIAN10/07/1|.100818Y |SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/08/2018	10/07/2019	1,616	4,660,000	2884.43		124,888		3,975		3,975	(120,913)						
.100818T EEJ EUR010/07/19|.100818T| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	9,088	1,250,000	137.55159		24,625		2,714		2,714	(21,911)						
.100818Z SPX ASIAN10/07/1|.100818Z |SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/08/2018	10/07/2019	1,144	3,300,000	2884.43		92,730		2,876		2,876	(89,854)						
.100818W SPX ASIAN10/07/1|.100818W |SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/08/2018	10/07/2019	624	1,800,000	2884.43		40,680		1,420		1,420	(39,260)						
.100818B EEJ EUR009/30/19|.100818B| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	09/30/2019	7,306	990,000	135.5		21,879		3,400		3,400	(18,479)						
.0100818 SPX EUR010/07/19|.0100818| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/08/2018	10/07/2019	3,096	8,930,000	2884.43		275,044		61,693		61,693	(213,351)						
.100818X SPX ASIAN10/07/1|.100818X |SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/08/2018	10/07/2019	3,229	9,315,000	2884.43		234,738		7,736		7,736	(227,002)						
.100818C EEJ EUR009/30/19|.100818C| EEJ EUR0 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	09/30/2019	9,816	1,330,000	135.5		30,191		4,593		4,593	(25,598)						
.100818V SPX ASIAN10/07/1|.100818V |SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/08/2018	10/07/2019	1,040	3,000,000	2884.43		64,200		2,299		2,299	(61,901)						
.100818U SPX ASIAN10/07/1|.100818U| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/08/2018	10/07/2019	619	1,785,000	2884.43		24,990		1,070		1,070	(23,920)						
.100818R EEJ EUR010/07/19|.100818R| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	19,629	2,675,000	136.28106		61,793		8,077		8,077	(53,715)						
.F100818 SPX EUR010/07/19|.F100818| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/08/2018	10/07/2019	1,089	3,140,000	2884.43		60,288		14,742		14,742	(45,546)						
.100818K EEJ EUR010/07/19|.100818K| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	49,985	6,685,000	133.74		160,440		34,712		34,712	(125,728)						
.D100818 SPX EUR010/07/19|.D100818| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/08/2018	10/07/2019	790	2,280,000	2884.43		28,728		7,271		7,271	(21,457)						
.101518S SPX ASIAN10/14/1|.101518S| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/15/2018	10/14/2019	622	1,710,000	2750.79		23,769		4,107		4,107	(19,662)						
.101518H EEJ EUR010/14/19|.101518H| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	20,451	2,675,000	130.8		58,583		24,617		24,617	(33,965)						
.101518X SPX ASIAN10/14/1|.101518X| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/15/2018	10/14/2019	767	2,110,000	2750.79		68,997		9,119		9,119	(59,878)						

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.101518M EEJ EUR010/14/19|.101518M| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	3,440	450,000	130.8		12,825		4,854		4,854	(7,972)						
.101518T SPX ASIAN10/14/1|.101518T| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/15/2018	10/14/2019	1,372	3,775,000	2750.79		82,673		12,825		12,825	(69,848)						
.101518I EEJ EUR010/14/19|.101518I| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	10,703	1,400,000	130.8		31,920		13,283		13,283	(18,637)						
.101518Y SPX ASIAN10/14/1|.101518Y| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/15/2018	10/14/2019	478	1,315,000	2750.79		45,368		5,803		5,803	(39,564)						
.101518P EEJ EUR010/14/19|.101518P| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	16,873	2,250,000	133.3506		51,300		14,427		14,427	(36,873)						
.101518K EEJ EUR010/14/19|.101518K| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	30,963	4,050,000	130.8		101,250		40,957		40,957	(60,293)						
.101518N EEJ EUR010/14/19|.101518N| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	9,462	1,250,000	132.108		33,250		10,477		10,477	(22,773)						
.101518Q EEJ EUR010/14/19|.101518Q| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	2,424	325,000	134.07		6,793		1,773		1,773	(5,020)						
.101518R EEJ EUR010/14/19|.101518R| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	4,278	575,000	134.397		11,500		2,909		2,909	(8,591)						
.101518L EEJ EUR010/14/19|.101518L| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	55,619	7,275,000	130.8		202,973		77,837		77,837	(125,136)						
.1015180 EEJ EUR010/14/19|.1015180| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	7,514	1,000,000	133.089		23,600		6,792		6,792	(16,808)						
.101518D EEJ EUR009/30/19|.101518D| EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2019	8,376	1,135,000	135.5		17,139		3,920		3,920	(13,219)						
.A101518 SPX EUR010/14/19|.A101518| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/15/2018	10/14/2019	1,318	3,625,000	2750.79		66,700		28,345		28,345	(38,355)						
.101518F EEJ EUR010/07/19|.101518F| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/07/2019	11,216	1,500,000	133.74		29,550		8,299		8,299	(21,251)						
.101518U SPX ASIAN10/14/1|.101518U| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/15/2018	10/14/2019	1,672	4,600,000	2750.79		116,380		17,233		17,233	(99,147)						
.101518B EEJ EUR009/16/19|.101518B| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	09/16/2019	2,937	400,000	136.19		5,240		1,052		1,052	(4,188)						
.101518W SPX ASIAN10/14/1|.101518W| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/15/2018	10/14/2019	1,051	2,890,000	2750.79		86,700		11,949		11,949	(74,751)						
.101518J EEJ EUR010/14/19|.101518J| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	15,482	2,025,000	130.8		48,600		19,925		19,925	(28,676)						
.H101518 SPX EUR010/14/19|.H101518| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/15/2018	10/14/2019	1,411	3,880,000	2750.79		113,296		46,173		46,173	(67,123)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.F101518 SPX EUR010/14/19|.F101518| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/15/2018	10/14/2019	2,879	7,920,000	2750.79		213,840		87,896		87,896	(125,944)						
.I101518 SPX EUR010/14/19|.I101518| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/15/2018	10/14/2019	2,059	5,665,000	2750.79		173,349		70,232		70,232	(103,117)						
.101518Z SPX EUR010/14/19|.101518Z| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/15/2018	10/14/2019	658	1,810,000	2750.79		23,168		10,066		10,066	(13,102)						
.D101518 SPX EUR010/14/19|.D101518| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/15/2018	10/14/2019	2,285	6,285,000	2750.79		153,983		63,866		63,866	(90,116)						
.101518C EEJ EUR009/30/19|.101518C| EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2019	3,321	450,000	135.5		6,525		1,531		1,531	(4,994)						
.C101518 SPX EUR010/14/19|.C101518| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/15/2018	10/14/2019	3,677	10,115,000	2750.79		233,657		97,666		97,666	(135,990)						
.B101518 SPX EUR010/14/19|.B101518| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/15/2018	10/14/2019	1,498	4,120,000	2750.79		87,756		36,968		36,968	(50,788)						
.101518E EEJ EUR010/07/19|.101518E| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/07/2019	8,412	1,125,000	133.74		21,825		6,194		6,194	(15,631)						
.E101518 SPX EUR010/14/19|.E101518| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/15/2018	10/14/2019	1,910	5,255,000	2750.79		134,528		55,596		55,596	(78,932)						
.101518V SPX ASIAN10/14/1|.101518V| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/15/2018	10/14/2019	2,090	5,750,000	2750.79		158,700		22,693		22,693	(136,007)						
.101518A EEJ EUR008/28/19|.101518A| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	08/28/2019	2,554	350,000	137.05		3,920		640		640	(3,280)						
.101518G EEJ EUR010/14/19|.101518G| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	4,587	600,000	130.8		11,220		4,820		4,820	(6,400)						
.G101518 SPX EUR010/14/19|.G101518| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/15/2018	10/14/2019	6,680	18,375,000	2750.79		520,013		212,525		212,525	(307,487)						
.102218F EEJ EUR010/14/20|.102218F| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/14/2020	3,708	485,000	130.8		20,613		9,555		9,555	(11,058)						
.102218E EEJ EUR010/14/19|.102218E| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/14/2019	1,720	225,000	130.8		7,133		2,462		2,462	(4,671)						
.H102218 SPX EUR010/21/19|.H102218| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/22/2018	10/21/2019	2,429	6,695,000	2755.88		195,494		78,914		78,914	(116,580)						
.G102218 SPX EUR010/21/19|.G102218| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/22/2018	10/21/2019	5,615	15,475,000	2755.88		436,395		177,237		177,237	(259,158)						
.F102218 SPX EUR010/21/19|.F102218| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/22/2018	10/21/2019	1,226	3,380,000	2755.88		91,260		37,131		37,131	(54,129)						
.I102218 SPX EUR010/21/19|.I102218| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/22/2018	10/21/2019	1,383	3,810,000	2755.88		116,205		46,671		46,671	(69,534)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.D102218 SPX EUR010/21/19|.D102218| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/22/2018	10/21/2019	2,259	6,225,000	2755.88		151,890		62,565		62,565	(89,325)						
.J102218 SPX EUR010/21/19|.J102218| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/22/2018	10/21/2019	1,003	2,765,000	2755.88		90,692		36,098		36,098	(54,594)						
.102218Z SPX EUR010/21/19|.102218Z| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/22/2018	10/21/2019	835	2,300,000	2755.88		29,440		12,619		12,619	(16,821)						
.102218W SPX ASIAN10/21/1|.102218W| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/22/2018	10/21/2019	2,894	7,975,000	2755.88		238,453		27,259		27,259	(211,193)						
.102218U SPX ASIAN10/21/1|.102218U| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/22/2018	10/21/2019	2,794	7,700,000	2755.88		196,350		24,068		24,068	(172,282)						
.A102218 SPX EUR010/21/19|.A102218| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/22/2018	10/21/2019	1,161	3,200,000	2755.88		59,520		25,030		25,030	(34,490)						
.102218V SPX ASIAN10/21/1|.102218V| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/22/2018	10/21/2019	1,221	3,365,000	2755.88		91,865		10,973		10,973	(80,892)						
.102218R EEJ EUR010/21/19|.102218R| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	2,038	275,000	134.9271		5,033		1,273		1,273	(3,759)						
.102218Q EEJ EUR010/21/19|.102218Q| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	8,155	1,095,000	134.2737		21,791		5,890		5,890	(15,901)						
.102218G EEJ EUR010/21/19|.102218G| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	8,724	1,140,000	130.68		21,318		9,470		9,470	(11,848)						
.102218S SPX ASIAN10/21/1|.102218S| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/22/2018	10/21/2019	499	1,375,000	2755.88		20,213		2,877		2,877	(17,335)						
.102218I EEJ EUR010/21/19|.102218I| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	10,943	1,430,000	130.68		33,605		14,453		14,453	(19,152)						
.102218K EEJ EUR010/21/19|.102218K| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	24,181	3,160,000	130.68		78,684		33,237		33,237	(45,447)						
.102218C EEJ EUR010/14/19|.102218C| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/14/2019	26,644	3,485,000	130.8		99,671		37,287		37,287	(62,384)						
.102218B EEJ EUR010/14/19|.102218B| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/14/2019	2,982	390,000	130.8		10,842		4,123		4,123	(6,719)						
.102218T SPX ASIAN10/21/1|.102218T| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/22/2018	10/21/2019	1,439	3,965,000	2755.88		85,644		11,140		11,140	(74,504)						
.102218O EEJ EUR010/21/19|.102218O| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	14,509	1,915,000	131.9868		50,748		16,874		16,874	(33,874)						
.102218J EEJ EUR010/21/19|.102218J| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	13,124	1,715,000	130.68		40,989		17,532		17,532	(23,456)						
.102218M EEJ EUR010/21/19|.102218M| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	20,393	2,665,000	130.68		75,953		29,999		29,999	(45,954)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.102218X SPX ASIAN10/21/1|.102218X| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/22/2018	10/21/2019	953	2,625,000	2755.88		86,100		9,326		9,326	(76,775)						
.102218D EEJ EUR010/14/19|.102218D| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/14/2019	3,823	500,000	130.8		14,600		5,393		5,393	(9,207)						
.102218A EEJ EUR010/14/19|.102218A| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/14/2019	2,867	375,000	130.8		8,325		3,420		3,420	(4,905)						
.102218P EEJ EUR010/21/19|.102218P| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	18,277	2,435,000	133.22826		55,518		16,509		16,509	(39,009)						
.B102218 SPX EUR010/21/19|.B102218| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/22/2018	10/21/2019	1,872	5,160,000	2755.88		105,780		44,158		44,158	(61,622)						
.C102218 SPX EUR010/21/19|.C102218| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/22/2018	10/21/2019	4,472	12,325,000	2755.88		283,475		117,405		117,405	(166,070)						
.K102218 SPX EUR010/21/19|.K102218| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/22/2018	10/21/2019	1,049	2,890,000	2755.88		100,861		39,806		39,806	(61,055)						
.102218N EEJ EUR010/21/19|.102218N| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	1,527	200,000	130.94136		5,980		2,174		2,174	(3,806)						
.102218H EEJ EUR010/21/19|.102218H| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	20,546	2,685,000	130.68		58,802		25,621		25,621	(33,180)						
.E102218 SPX EUR010/21/19|.E102218| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/22/2018	10/21/2019	5,512	15,190,000	2755.88		388,864		159,292		159,292	(229,572)						
.102218Y SPX ASIAN10/21/1|.102218Y| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/22/2018	10/21/2019	778	2,145,000	2755.88		74,861		7,814		7,814	(67,046)						
.102218L EEJ EUR010/21/19|.102218L| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	34,206	4,470,000	130.68		124,266		49,885		49,885	(74,381)						
.102318N SPX EUR010/14/19|.102318N| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/23/2018	10/14/2019	1,091	3,001,112	2750.79		165,734		59,286		59,286	(106,448)						
.102318L SPX EUR010/07/19|.102318L| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/23/2018	10/07/2019	584	1,684,507	2884.43		42,959		12,867		12,867	(30,092)						
.102318G SPX EUR009/23/19|.102318G| SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/23/2018	09/23/2019	1,036	3,035,138	2929.67		68,200		18,024		18,024	(50,176)						
.102318H SPX EUR009/30/19|.102318H| SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/23/2018	09/30/2019	1,807	5,265,562	2913.98		119,172		33,172		33,172	(86,000)						
.102318M SPX EUR010/07/19|.102318M| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/23/2018	10/07/2019	936	2,699,826	2884.43		72,849		21,604		21,604	(51,245)						
.102318E SPX ASIAN10/15/1|.102318E| SPX ASIAN 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/23/2018	10/15/2019	538	1,479,925	2750.79		49,986		6,494		6,494	(43,491)						
.102318K SPX EUR010/07/19|.102318K| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/23/2018	10/07/2019	524	1,511,441	2884.43		35,695		10,842		10,842	(24,853)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.102318C SPX ASIAN09/30/1|.102318C| SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/23/2018	09/30/2019	1,016	2,960,604	2913.98		32,167		1,123		1,123	(31,044)						
.102318B SPX ASIAN09/23/1|.102318B| SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/23/2018	09/23/2019	1,061	3,125,003	2945.47		27,061		756		756	(26,306)						
.102318A SPX ASIAN09/16/1|.102318A| SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/23/2018	09/16/2019	582	1,699,999	2919.0		17,484		620		620	(16,864)						
.102318D SPX ASIAN10/08/1|.102318D| SPX ASIAN 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/23/2018	10/08/2019	428	1,234,536	2884.43		18,562		1,134		1,134	(17,428)						
.102318J SPX EUR010/07/19|.102318J| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/23/2018	10/07/2019	1,023	2,950,772	2884.43		63,651		19,663		19,663	(43,988)						
.102318F SPX EUR009/23/19|.102318F| SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/23/2018	09/23/2019	2,719	7,965,773	2929.67		168,986		44,907		44,907	(124,079)						
.102318I SPX EUR009/30/19|.102318I| SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/23/2018	09/30/2019	1,920	5,594,842	2913.98		135,226		37,324		37,324	(97,902)						
.102418I MXEA EUR010/14/1|.102418I|M XEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	10/24/2018	10/14/2019	1,025	1,894,190	1847.99		37,720		21,632		21,632	(16,088)						
.102418D MXEA ASIAN10/21/|.102418D|M XEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	10/24/2018	10/21/2019	1,035	1,905,042	1840.62		36,070		9,842		9,842	(26,228)						
.102418H MXEA EUR010/07/1|.102418H|M XEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	10/24/2018	10/07/2019	830	1,585,408	1910.13		27,905		14,313		14,313	(13,592)						
.102418G MXEA EUR010/07/1|.102418G|M XEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	10/24/2018	10/07/2019	1,569	2,996,994	1910.13		44,811		22,165		22,165	(22,646)						
.102418A MXEA ASIAN09/30/|.102418A|M XEA ASIAN 09/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	10/24/2018	09/30/2019	1,044	2,060,438	1973.6		9,897		371		371	(9,526)						
.102418J MXEA EUR010/14/1|.102418J|M XEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	10/24/2018	10/14/2019	930	1,718,631	1847.99		40,660		23,653		23,653	(17,007)						
.102418E MXEA EUR009/30/1|.102418E|M XEA EURO 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	10/24/2018	09/30/2019	1,233	2,433,449	1973.6		24,142		10,454		10,454	(13,688)						
.102418B MXEA ASIAN10/07/|.102418B|M XEA ASIAN 10/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	10/24/2018	10/07/2019	972	1,856,646	1910.13		17,642		2,408		2,408	(15,233)						
.102418C MXEA ASIAN10/14/|.102418C|M XEA ASIAN 10/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	10/24/2018	10/14/2019	958	1,770,374	1847.99		32,706		8,304		8,304	(24,402)						
.102418F MXEA EUR009/30/1|.102418F|M XEA EURO 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	10/24/2018	09/30/2019	1,347	2,658,439	1973.6		30,321		13,573		13,573	(16,748)						
.102918B EEJ EUR010/21/19|.102918B| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/21/2019	3,176	415,000	130.68		8,259		4,082		4,082	(4,177)						
.B102918 SPX ASIAN10/28/1|.B102918| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/29/2018	10/28/2019	2,133	5,635,000	2641.25		170,177		72,414		72,414	(97,763)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.C102918 SPX ASIAN10/28/1|.C102918| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/29/2018	10/28/2019	596	1,575,000	2641.25		52,605		21,500		21,500	(31,105)						
.D102918 SPX ASIAN10/28/1|.D102918| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/29/2018	10/28/2019	642	1,695,000	2641.25		62,546		24,478		24,478	(38,068)						
.102918W SPX ASIAN10/28/1|.102918W| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/29/2018	10/28/2019	774	2,045,000	2641.25		27,199		13,902		13,902	(13,296)						
.102918C EEJ EUR010/21/19|.102918C| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/21/2019	6,275	820,000	130.68		18,368		8,822		8,822	(9,546)						
.102918D EEJ EUR010/21/19|.102918D| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/21/2019	19,819	2,590,000	130.68		62,160		28,904		28,904	(33,256)						
.102918A EEJ EUR010/21/19|.102918A| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/21/2019	3,635	475,000	130.68		7,885		3,960		3,960	(3,925)						
.102918G EEJ EUR010/28/19|.102918G| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	6,448	830,000	128.72		15,438		9,615		9,615	(5,823)						
.F102918 SPX EUR010/28/19|.F102918| SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/29/2018	10/28/2019	2,020	5,335,000	2641.25		98,164		66,902		66,902	(31,262)						
.J102918 SPX EUR010/28/19|.J102918| SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/29/2018	10/28/2019	7,275	19,215,000	2641.25		484,218		326,346		326,346	(157,872)						
.102918E EEJ EUR010/21/19|.102918E| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/21/2019	10,637	1,390,000	130.68		34,055		15,647		15,647	(18,408)						
.H102918 SPX EUR010/28/19|.H102918| SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/29/2018	10/28/2019	3,409	9,005,000	2641.25		203,513		137,842		137,842	(65,671)						
.102918T EEJ EUR010/28/19|.102918T| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	3,183	420,000	131.938		8,652		3,882		3,882	(4,770)						
.L102918 SPX EUR010/28/19|.L102918| SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/29/2018	10/28/2019	5,124	13,535,000	2641.25		377,627		249,724		249,724	(127,902)						
.102918Y SPX ASIAN10/28/1|.102918Y| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/29/2018	10/28/2019	687	1,815,000	2641.25		41,927		19,541		19,541	(22,385)						
.A102918 SPX ASIAN10/28/1|.A102918| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	10/29/2018	10/28/2019	1,829	4,830,000	2641.25		132,825		58,438		58,438	(74,387)						
.102918M EEJ EUR010/28/19|.102918M| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	58,033	7,470,000	128.72		206,172		121,944		121,944	(84,228)						
.102918V EEJ EUR010/28/19|.102918V| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	3,348	445,000	132.9034		8,099		3,371		3,371	(4,728)						
.102918P EEJ EUR010/28/19|.102918P| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	6,461	840,000	130.0072		22,092		11,281		11,281	(10,811)						
.102918K EEJ EUR010/28/19|.102918K| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	7,691	990,000	128.72		23,562		14,497		14,497	(9,065)						

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.102918I EEJ EUR010/28/19|.102918I|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	23,539	3,030,000	128.72		68,478		42,469		42,469	(26,009)						
.102918N EEJ EUR010/28/19|.102918N|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	21,092	2,715,000	128.72		76,835		44,846		44,846	(31,989)						
.102918Q EEJ EUR010/28/19|.102918Q|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	3,176	415,000	130.6508		10,085		4,939		4,939	(5,146)						
.102918L EEJ EUR010/28/19|.102918L|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	33,056	4,255,000	128.72		105,524		64,463		64,463	(41,061)						
.0102918 SPX EUR010/28/19|.0102918|SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/29/2018	10/28/2019	464	1,225,000	2641.25		39,323		25,420		25,420	(13,903)						
.1029180 EEJ EUR010/28/19|.1029180|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	2,442	315,000	128.97744		9,356		5,095		5,095	(4,260)						
.M102918 SPX EUR010/28/19|.M102918|SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/29/2018	10/28/2019	2,436	6,435,000	2641.25		185,328		121,846		121,846	(63,482)						
.102918S EEJ EUR010/28/19|.102918S|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	24,080	3,160,000	131.23004		71,416		33,625		33,625	(37,791)						
.102918R EEJ EUR010/28/19|.102918R|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	2,481	325,000	130.9726		7,573		3,636		3,636	(3,937)						
.E102918 SPX EUR010/28/19|.E102918|SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/29/2018	10/28/2019	606	1,600,000	2641.25		20,800		14,289		14,289	(6,511)						
.K102918 SPX EUR010/28/19|.K102918|SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/29/2018	10/28/2019	630	1,665,000	2641.25		44,289		29,489		29,489	(14,800)						
.102918F EEJ EUR010/21/19|.102918F|EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/21/2019	1,613	215,000	133.2936		4,042		1,437		1,437	(2,605)						
.102918U EEJ EUR010/28/19|.102918U|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	5,860	775,000	132.2598		15,345		6,710		6,710	(8,635)						
.102918Z SPX ASIAN10/28/1|.102918Z|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/29/2018	10/28/2019	2,491	6,580,000	2641.25		167,790		75,678		75,678	(92,112)						
.G102918 SPX EUR010/28/19|.G102918|SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/29/2018	10/28/2019	1,702	4,495,000	2641.25		93,047		63,297		63,297	(29,749)						
.I102918 SPX EUR010/28/19|.I102918|SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/29/2018	10/28/2019	2,752	7,270,000	2641.25		174,480		118,044		118,044	(56,436)						
.N102918 SPX EUR010/28/19|.N102918|SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/29/2018	10/28/2019	1,238	3,270,000	2641.25		98,100		64,161		64,161	(33,939)						
.102918H EEJ EUR010/28/19|.102918H|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	39,621	5,100,000	128.72		110,670		68,954		68,954	(41,716)						
.102918X SPX ASIAN10/28/1|.102918X|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	10/29/2018	10/28/2019	1,477	3,900,000	2641.25		81,510		39,132		39,132	(42,378)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.102918J EEJ EUR010/28/19|.102918J| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	11,381	1,465,000	128.72		34,281		21,167		21,167	(13,114)						
.P110718 SPX EUR011/07/19|.P110718| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/07/2018	11/07/2019	2,585	7,275,000	2813.89		149,138		53,118		53,118	(96,019)						
.N110718 SPX EUR011/07/19|.N110718| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/07/2018	11/07/2019	999	2,810,000	2813.89		37,092		13,552		13,552	(23,540)						
.G110718 SPX ASIAN11/07/1|.G110718 |SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/07/2018	11/07/2019	1,031	2,899,995	2813.89		64,090		6,920		6,920	(57,170)						
.L110718 SPX ASIAN11/07/1|.L110718 |SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/07/2018	11/07/2019	1,418	3,990,012	2813.89		123,690		11,524		11,524	(112,166)						
.E110718 SPX ASIAN11/07/1|.E110718 |SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/07/2018	11/07/2019	858	2,414,993	2813.89		33,810		4,107		4,107	(29,703)						
.X110718 SPX EUR011/07/19|.X110718| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/07/2018	11/07/2019	869	2,445,000	2813.89		79,463		26,834		26,834	(52,629)						
.Y110718 SPX EUR011/07/19|.Y110718| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/07/2018	11/07/2019	789	2,220,000	2813.89		75,036		25,221		25,221	(49,815)						
.110718D EEJ EUR010/28/19|.110718D| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	10/28/2019	7,652	985,000	128.72		35,854		16,270		16,270	(19,584)						
.110718B EEJ EUR010/21/19|.110718B| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	10/21/2019	3,750	490,000	130.68		14,308		5,516		5,516	(8,792)						
.C110718 EEJ EQFWD06/07/1|.C110718| EEJ EQFWD 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	06/07/2019	4,966	650,000	130.89		6,500		4,105		4,105	(2,395)						
.A110718 EEJ EUR011/07/19|.A110718| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	9,206	1,245,000	135.2334		24,402		5,812		5,812	(18,590)						
.J110718 SPX ASIAN11/07/1|.J110718| SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/07/2018	11/07/2019	2,058	5,790,001	2813.89		154,014		15,554		15,554	(138,460)						
.H110718 SPX ASIAN11/07/1|.H110718| SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/07/2018	11/07/2019	2,587	7,280,012	2813.89		176,904		18,503		18,503	(158,401)						
.W110718 SPX EUR011/07/19|.W110718| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/07/2018	11/07/2019	1,855	5,220,000	2813.89		157,122		53,693		53,693	(103,429)						
.110718L EEJ EUR011/07/19|.110718L| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	2,166	285,000	131.55		5,615		2,211		2,211	(3,404)						
.110718M EEJ EUR011/07/19|.110718M| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	46,750	6,150,000	131.55		133,455		51,824		51,824	(81,631)						
.110718N EEJ EUR011/07/19|.110718N| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	3,231	425,000	131.55		9,393		3,640		3,640	(5,752)						
.F110718 SPX ASIAN11/07/1|.F110718 |SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/07/2018	11/07/2019	1,242	3,494,992	2813.89		71,648		7,920		7,920	(63,727)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.110718Z EEJ EUR011/07/19|.110718Z|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	3,894	525,000	134.83875		10,815		2,677		2,677	(8,138)						
.110718K EEJ EUR011/07/19|.110718K|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	2,661	350,000	131.55		6,685		2,645		2,645	(4,040)						
.110718R EEJ EUR011/07/19|.110718R|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	9,236	1,215,000	131.55		29,282		11,078		11,078	(18,203)						
.0110718 SPX EUR011/07/19|.0110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/07/2018	11/07/2019	1,299	3,655,000	2813.89		68,349		24,505		24,505	(43,843)						
.110718P EEJ EUR011/07/19|.110718P|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	10,642	1,400,000	131.55		32,620		12,492		12,492	(20,128)						
.110718S EEJ EUR011/07/19|.110718S|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	50,247	6,610,000	131.55		163,267		61,367		61,367	(101,900)						
.110718Q EEJ EUR011/07/19|.110718Q|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	15,127	1,990,000	131.55		47,163		17,958		17,958	(29,205)						
.110718U EEJ EUR011/07/19|.110718U|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	68,909	9,065,000	131.55		250,194		89,309		89,309	(160,885)						
.1107180 EEJ EUR011/07/19|.110718O|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	15,773	2,075,000	131.55		46,688		18,040		18,040	(28,648)						
.110718T EEJ EUR011/07/19|.110718T|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	4,257	560,000	131.55		14,504		5,344		5,344	(9,160)						
.Q110718 SPX EUR011/07/19|.Q110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/07/2018	11/07/2019	1,239	3,485,000	2813.89		77,367		27,452		27,452	(49,915)						
.U110718 SPX EUR011/07/19|.U110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/07/2018	11/07/2019	1,445	4,065,000	2813.89		108,536		37,688		37,688	(70,848)						
.110718H EEJ EUR010/28/19|.110718H|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	10/28/2019	2,247	290,000	129.0418		11,252		4,638		4,638	(6,614)						
.110718W EEJ EUR011/07/19|.110718W|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	21,375	2,840,000	132.8655		74,408		22,070		22,070	(52,338)						
.110718Y EEJ EUR011/07/19|.110718Y|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	27,588	3,700,000	134.115225		83,250		22,104		22,104	(61,146)						
.S110718 SPX EUR011/07/19|.S110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/07/2018	11/07/2019	4,565	12,845,000	2813.89		310,849		109,128		109,128	(201,722)						
.110718J EEJ EUR011/07/19|.110718J|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	9,502	1,250,000	131.55		23,125		9,178		9,178	(13,947)						
.Z110718 SPX EUR011/07/19|.Z110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/07/2018	11/07/2019	2,927	8,235,000	2813.89		287,402		96,018		96,018	(191,384)						
.K110718 SPX ASIAN11/07/1|.K110718|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	11/07/2018	11/07/2019	1,091	3,070,010	2813.89		86,574		8,494		8,494	(78,080)						

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.110718A EEJ EUR010/21/19|.110718A| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	10/21/2019	6,198	810,000	130.68		23,166		9,040		9,040	(14,126)						
.V110718 SPX EUR011/07/19|.V110718| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/07/2018	11/07/2019	10,151	28,565,000	2813.89		796,964		275,445		275,445	(521,518)						
.110718E EEJ EUR010/28/19|.110718E| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	10/28/2019	1,709	220,000	128.72		8,316		3,684		3,684	(4,632)						
.110718C EEJ EUR010/28/19|.110718C| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	10/28/2019	21,830	2,810,000	128.72		99,755		45,872		45,872	(53,883)						
.B110718 EEJ EUR011/07/19|.B110718| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	3,608	490,000	135.825375		8,869		1,999		1,999	(6,870)						
.110718F EEJ EUR010/14/19|.110718F| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	10/14/2019	1,590	210,000	132.0426		5,586		1,784		1,784	(3,802)						
.110718I EEJ EUR010/28/19|.110718I| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	10/28/2019	6,353	830,000	130.6508		26,892		9,878		9,878	(17,014)						
.T110718 SPX EUR011/07/19|.T110718| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/07/2018	11/07/2019	7,115	20,020,000	2813.89		510,510		177,961		177,961	(332,549)						
.110718G EEJ EUR010/14/19|.110718G| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	10/14/2019	1,770	235,000	132.762		5,711		1,714		1,714	(3,997)						
.110718V EEJ EUR011/07/19|.110718V| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	18,510	2,435,000	131.55		68,667		24,201		24,201	(44,466)						
.R110718 SPX EUR011/07/19|.R110718| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/07/2018	11/07/2019	3,303	9,295,000	2813.89		213,785		75,668		75,668	(138,117)						
.I110718 SPX ASIAN11/07/1|.I110718 |SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	11/07/2018	11/07/2019	1,882	5,295,009	2813.89		137,670		14,037		14,037	(123,633)						
.110718X EEJ EUR011/07/19|.110718X| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	5,994	800,000	133.457475		19,520		5,498		5,498	(14,022)						
.M110718 SPX ASIAN11/07/1|.M110718 |SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	11/07/2018	11/07/2019	1,059	2,979,994	2813.89		98,042		8,832		8,832	(89,210)						
.1114180 EEJ EUR011/14/19|.111418O| EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	2,918	380,000	130.24		11,628		5,048		5,048	(6,580)						
.111418C EEJ EUR010/14/19|.111418C| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	10/14/2019	15,902	2,080,000	130.8		57,616		22,759		22,759	(34,857)						
.Q111418 SPX EUR011/14/19|.Q111418| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/14/2018	11/14/2019	3,687	9,960,000	2701.58		556,764		264,608		264,608	(292,156)						
.111418W EEJ EUR011/16/20|.111418W| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/16/2020	2,303	300,000	130.24		12,360		6,542		6,542	(5,818)						
.R111418 SPX EUR011/16/20|.R111418| SPX EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/14/2018	11/16/2020	74	200,000	2701.58		21,740		12,208		12,208	(9,532)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.D111418 SPX ASIAN11/14/1|.D111418| SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	11/14/2018	11/14/2019	985	2,660,000	2701.58		88,578		23,304		23,304	(65,274)						
.J111418 SPX EUR011/14/19|.J111418| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/14/2018	11/14/2019	2,310	6,240,000	2701.58		143,520		78,744		78,744	(64,776)						
.111418Z SPX ASIAN11/14/1|.111418Z| SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	11/14/2018	11/14/2019	515	1,390,000	2701.58		31,831		9,476		9,476	(22,355)						
.111418Y SPX ASIAN11/14/1|.111418Y| SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	11/14/2018	11/14/2019	1,170	3,160,000	2701.58		67,308		20,374		20,374	(46,934)						
.K111418 SPX EUR011/14/19|.K111418| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/14/2018	11/14/2019	2,621	7,080,000	2701.58		171,336		93,375		93,375	(77,961)						
.G111418 SPX EUR011/14/19|.G111418| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/14/2018	11/14/2019	936	2,530,000	2701.58		47,311		26,568		26,568	(20,743)						
.H111418 SPX EUR011/14/19|.H111418| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/14/2018	11/14/2019	883	2,385,000	2701.58		49,131		27,244		27,244	(21,887)						
.M111418 SPX EUR011/14/19|.M111418| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/14/2018	11/14/2019	1,014	2,740,000	2701.58		73,706		39,550		39,550	(34,156)						
.111418X SPX ASIAN11/14/1|.111418X| SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	11/14/2018	11/14/2019	614	1,660,000	2701.58		24,734		8,154		8,154	(16,580)						
.F111418 SPX EUR011/14/19|.F111418| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/14/2018	11/14/2019	631	1,705,000	2701.58		21,824		12,869		12,869	(8,956)						
.0111418 SPX EUR011/14/19|.0111418| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/14/2018	11/14/2019	2,565	6,930,000	2701.58		199,584		106,406		106,406	(93,178)						
.C111418 SPX ASIAN11/14/1|.C111418| SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	11/14/2018	11/14/2019	666	1,800,000	2701.58		53,460		14,657		14,657	(38,803)						
.111418T EEJ EUR011/14/19|.111418T| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	2,809	375,000	133.496		7,725		2,649		2,649	(5,076)						
.111418R EEJ EUR011/14/19|.111418R| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	5,126	680,000	132.64944		15,640		5,708		5,708	(9,932)						
.E111418 SPX ASIAN11/14/1|.E111418| SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	11/14/2018	11/14/2019	474	1,280,000	2701.58		46,592		11,814		11,814	(34,778)						
.A111418 SPX ASIAN11/14/1|.A111418| SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	11/14/2018	11/14/2019	2,449	6,615,000	2701.58		168,683		48,640		48,640	(120,043)						
.111418V EEJ EUR011/14/19|.111418V| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	2,688	360,000	133.95184		6,984		2,312		2,312	(4,672)						
.111418A EEJ EUR010/21/19|.111418A| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	10/21/2019	9,910	1,295,000	130.68		33,670		14,460		14,460	(19,210)						
.111418P EEJ EUR011/14/19|.111418P| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	11,251	1,480,000	131.5424		38,924		15,431		15,431	(23,493)						

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.L111418 SPX EUR011/14/19|.L111418| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/14/2018	11/14/2019	4,601	12,430,000	2701.58		318,208		172,055		172,055	(146,153)						
.111418G EEJ EUR011/14/19|.111418G| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	2,918	380,000	130.24		8,588		4,233		4,233	(4,355)						
.111418J EEJ EUR011/14/19|.111418J| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	5,759	750,000	130.24		18,075		8,811		8,811	(9,264)						
.111418N EEJ EUR011/14/19|.111418N| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	6,795	885,000	130.24		24,957		11,500		11,500	(13,457)						
.111418I EEJ EUR011/14/19|.111418I| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	13,590	1,770,000	130.24		41,949		20,553		20,553	(21,396)						
.111418F EEJ EUR011/14/19|.111418F| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	4,146	540,000	130.24		11,988		5,918		5,918	(6,070)						
.111418K EEJ EUR011/14/19|.111418K| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	26,873	3,500,000	130.24		86,800		41,965		41,965	(44,835)						
.111418H EEJ EUR011/14/19|.111418H| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	5,144	670,000	130.24		15,678		7,682		7,682	(7,996)						
.111418E EEJ EUR011/14/19|.111418E| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	18,274	2,380,000	130.24		51,646		25,621		25,621	(26,025)						
.111418B EEJ EUR011/07/19|.111418B| EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/07/2019	34,930	4,595,000	131.55		111,659		45,684		45,684	(65,974)						
.P111418 SPX EUR011/14/19|.P111418| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/14/2018	11/14/2019	940	2,540,000	2701.58		77,470		40,981		40,981	(36,490)						
.111418M EEJ EUR011/14/19|.111418M| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	25,415	3,310,000	130.24		91,356		42,546		42,546	(48,810)						
.111418Q EEJ EUR011/14/19|.111418Q| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	2,687	355,000	132.12848		8,698		3,304		3,304	(5,393)						
.111418U EEJ EUR011/14/19|.111418U| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	2,578	345,000	133.8216		6,831		2,277		2,277	(4,554)						
.111418L EEJ EUR011/14/19|.111418L| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	2,611	340,000	130.24		9,146		4,303		4,303	(4,843)						
.B111418 SPX ASIAN11/14/1|.B111418| SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770XOHC3ZE78	11/14/2018	11/14/2019	1,703	4,600,000	2701.58		126,960		35,709		35,709	(91,251)						
.N111418 SPX EUR011/14/19|.N111418| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/14/2018	11/14/2019	5,526	14,930,000	2701.58		418,040		223,805		223,805	(194,235)						
.111418D EEJ EUR011/14/19|.111418D| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	7,409	965,000	130.24		18,239		9,126		9,126	(9,112)						
.I111418 SPX EUR011/14/19|.I111418| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/14/2018	11/14/2019	426	1,150,000	2701.58		24,840		13,758		13,758	(11,082)						

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.111418S EEJ EUR011/14/19|.111418S| EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	17,698	2,350,000	132.77968		53,110		19,218		19,218	(33,892)						
.112118W EEJ EUR011/21/19|.112118W| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	4,548	600,000	131.93649		13,740		5,949		5,949	(7,791)						
.R112118 SPX EUR011/21/19|.R112118| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/21/2018	11/21/2019	1,083	2,870,007	2649.93		75,768		50,369		50,369	(25,399)						
.J112118 SPX ASIAN11/21/1|.J112118| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	11/21/2018	11/21/2019	404	1,070,000	2649.93		38,092		13,979		13,979	(24,113)						
.T112118 SPX EUR011/21/19|.T112118| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/21/2018	11/21/2019	6,396	16,950,012	2649.93		489,855		320,255		320,255	(169,600)						
.Q112118 SPX EUR011/21/19|.Q112118| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/21/2018	11/21/2019	4,653	12,329,992	2649.93		310,716		208,053		208,053	(102,663)						
.0112118 SPX EUR011/21/19|.0112118| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/21/2018	11/21/2019	3,359	8,900,002	2649.93		201,140		136,804		136,804	(64,336)						
.U112118 SPX EUR011/21/19|.U112118| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/21/2018	11/21/2019	4,087	10,829,999	2649.93		322,734		210,112		210,112	(112,622)						
.112118X EEJ EUR011/21/19|.112118X| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	16,015	2,115,000	132.06603		47,588		20,453		20,453	(27,134)						
.112118S EEJ EUR011/21/19|.112118S| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	27,598	3,575,000	129.54		98,670		52,786		52,786	(45,884)						
.112118U EEJ EUR011/21/19|.112118U| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12,993	1,700,000	130.8354		44,540		20,718		20,718	(23,822)						
.S112118 SPX EUR011/21/19|.S112118| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/21/2018	11/21/2019	4,704	12,465,006	2649.93		345,281		227,393		227,393	(117,888)						
.112118R EEJ EUR011/21/19|.112118R| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	32,808	4,250,000	129.54		104,975		58,142		58,142	(46,833)						
.M112118 SPX EUR011/21/19|.M112118| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/21/2018	11/21/2019	1,953	5,174,995	2649.93		103,500		70,703		70,703	(32,797)						
.112118K EEJ EUR011/21/19|.112118K| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	5,906	765,000	129.54		14,153		7,995		7,995	(6,157)						
.112118Z EEJ EUR011/21/19|.112118Z| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	2,817	375,000	133.10235		7,388		2,957		2,957	(4,431)						
.N112118 SPX EUR011/21/19|.N112118| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/21/2018	11/21/2019	687	1,819,998	2649.93		38,584		26,372		26,372	(12,212)						
.112118T EEJ EUR011/21/19|.112118T| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	6,677	865,000	129.54		24,393		12,930		12,930	(11,463)						
.112118E EEJ EUR011/07/19|.112118E| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/07/2019	5,017	660,000	131.55		14,454		6,502		6,502	(7,952)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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.112118V EEJ EUR011/21/19|.112118V| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	3,613	475,000	131.4831		11,495		5,133		5,133	(6,362)						
.A112118 EEJ EUR011/21/19|.A112118| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	2,393	320,000	133.75005		5,792		2,211		2,211	(3,581)						
.K112118 SPX EUR011/21/19|.K112118| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/21/2018	11/21/2019	811	2,149,994	2649.93		28,380		19,615		19,615	(8,765)						
.P112118 SPX EUR011/21/19|.P112118| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/21/2018	11/21/2019	2,423	6,420,012	2649.93		153,438		103,535		103,535	(49,903)						
.I112118 SPX ASIAN11/21/1|.I112118| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	11/21/2018	11/21/2019	1,264	3,350,000	2649.93		110,215		41,587		41,587	(68,628)						
.112118G EEJ EUR011/14/19|.112118G| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/14/2019	30,713	4,000,000	130.24		104,800		51,775		51,775	(53,025)						
.112118M EEJ EUR011/21/19|.112118M| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	14,667	1,900,000	129.54		41,230		23,179		23,179	(18,052)						
.112118F EEJ EUR011/07/19|.112118F| EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/07/2019	1,900	250,000	131.55		5,575		2,485		2,485	(3,090)						
.C112118 SPX ASIAN11/21/1|.C112118| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	11/21/2018	11/21/2019	604	1,600,000	2649.93		31,040		13,689		13,689	(17,351)						
.D112118 SPX ASIAN11/21/1|.D112118| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	11/21/2018	11/21/2019	1,325	3,510,000	2649.93		76,167		32,601		32,601	(43,566)						
.G112118 SPX ASIAN11/21/1|.G112118| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	11/21/2018	11/21/2019	1,209	3,205,000	2649.93		91,984		36,370		36,370	(55,614)						
.F112118 SPX ASIAN11/21/1|.F112118| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	11/21/2018	11/21/2019	1,294	3,430,000	2649.93		90,209		36,664		36,664	(53,545)						
.112118H EEJ EUR011/14/19|.112118H| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/14/2019	3,102	405,000	130.5656		11,057		5,070		5,070	(5,986)						
.L112118 SPX EUR011/21/19|.L112118| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	11/21/2018	11/21/2019	609	1,615,000	2649.93		29,232		20,017		20,017	(9,215)						
.112118D EEJ EUR010/14/19|.112118D| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	10/14/2019	1,606	210,000	130.8		4,788		2,220		2,220	(2,568)						
.112118I EEJ EUR011/14/19|.112118I| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/14/2019	1,749	230,000	131.47728		5,635		2,428		2,428	(3,207)						
.112118C EEJ EUR010/07/19|.112118C| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	10/07/2019	2,729	365,000	133.74		5,621		2,010		2,010	(3,611)						
.B112118 SPX ASIAN11/21/1|.B112118| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	11/21/2018	11/21/2019	566	1,500,000	2649.93		18,900		8,896		8,896	(10,004)						
.E112118 SPX ASIAN11/21/1|.E112118| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	11/21/2018	11/21/2019	1,570	4,160,000	2649.93		104,416		42,938		42,938	(61,478)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.1121180 EEJ EUR011/21/19|.112118O| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	4,400	570,000	129.54		13,338		7,433		7,433	(5,905)						
.112118A EEJ EUR009/16/19|.112118A| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	09/16/2019	4,038	550,000	136.19		5,555		1,457		1,457	(4,098)						
.112118L EEJ EUR011/21/19|.112118L| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	2,354	305,000	129.54		5,826		3,291		3,291	(2,535)						
.112118P EEJ EUR011/21/19|.112118P| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	20,804	2,695,000	129.54		63,872		35,623		35,623	(28,248)						
.112118B EEJ EUR009/30/19|.112118B| EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	09/30/2019	2,694	365,000	135.5		4,380		1,269		1,269	(3,111)						
.112118Q EEJ EUR011/21/19|.112118Q| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	15,555	2,015,000	129.54		48,562		26,968		26,968	(21,594)						
.112118N EEJ EUR011/21/19|.112118N| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	9,457	1,225,000	129.54		27,685		15,494		15,494	(12,191)						
.112118Y EEJ EUR011/21/19|.112118Y| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	3,389	450,000	132.7785		9,270		3,785		3,785	(5,485)						
.V112118 SPX EUR011/21/19|.V112118| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	1,389	3,680,011	2649.93		123,648		78,864		78,864	(44,784)						
.H112118 SPX ASIAN11/21/1|.H112118| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	11/21/2018	11/21/2019	1,670	4,425,000	2649.93		131,865		51,474		51,474	(80,391)						
.112118J EEJ EUR011/14/19|.112118J| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/14/2019	2,149	285,000	132.64944		6,014		2,392		2,392	(3,621)						
.112618G MXEA EUR010/21/1|.112618G|M XEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	10/21/2019	742	1,365,740	1840.62		36,937		21,942		21,942	(14,995)						
.112618L MXEA EUR011/07/1|.112618L|M XEA EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	11/07/2019	1,386	2,567,219	1852.25		56,632		33,825		33,825	(22,806)						
.112618K MXEA EUR011/07/1|.112618K|M XEA EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	11/07/2019	1,547	2,865,431	1852.25		54,439		32,883		32,883	(21,556)						
.1126180 MXEA EUR011/14/1|.1126180|M XEA EURO 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	11/14/2019	1,340	2,430,304	1813.66		62,096		40,693		40,693	(21,402)						
.112618H MXEA EUR010/28/1|.112618H|M XEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	10/28/2019	756	1,349,687	1785.3		28,955		19,992		19,992	(8,963)						
.112618C MXEA ASIAN11/14/|.112618C|M XEA ASIAN 11/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	11/14/2019	1,290	2,339,621	1813.66		58,450		22,100		22,100	(36,350)						
.112618E MXEA EUR010/21/1|.112618E|M XEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	10/21/2019	986	1,814,851	1840.62		35,437		21,721		21,721	(13,716)						
.112618N MXEA EUR011/14/1|.112618N|M XEA EURO 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	11/14/2019	1,140	2,067,572	1813.66		44,984		29,940		29,940	(15,045)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.112618B MXEA ASIAN11/07/|.112618B|MXEA ASIAN 11/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	11/07/2019	1,288	2,385,698	1852.25		43,470		12,461		12,461	(31,009)						
.112618A MXEA ASIAN10/28/|.112618A|MXEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	10/28/2019	1,008	1,799,582	1785.3		52,507		23,109		23,109	(29,398)						
.112618D MXEA ASIAN11/21/|.112618D|MXEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	11/21/2019	1,223	2,197,230	1796.59		59,413		24,905		24,905	(34,509)						
.112618J MXEA EUR010/28/1|.112618J|MXEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	10/28/2019	805	1,437,167	1785.3		46,762		31,575		31,575	(15,187)						
.112618M MXEA EUR011/07/1|.112618M|MXEA EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	11/07/2019	825	1,528,106	1852.25		39,980		23,520		23,520	(16,460)						
.112618I MXEA EUR010/28/1|.112618I|MXEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	10/28/2019	1,408	2,513,702	1785.3		67,049		45,926		45,926	(21,123)						
.112618F MXEA EUR010/21/1|.112618F|MXEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	11/26/2018	10/21/2019	759	1,397,031	1840.62		31,757		19,202		19,202	(12,554)						
.1128180 EEJ EUR011/29/19|.1128180|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	37,112	4,855,000	130.82		133,513		57,768		57,768	(75,744)						
.112818J EEJ EUR011/29/19|.112818J|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	19,492	2,550,000	130.82		55,080		25,407		25,407	(29,673)						
.I112818 SPX EUR011/29/19|.I112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	11/28/2018	11/29/2019	1,210	3,320,000	2743.79		78,103		37,693		37,693	(40,410)						
.112818H EEJ EUR011/29/19|.112818H|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	3,211	420,000	130.82		7,728		3,610		3,610	(4,118)						
.1128180 EEJ EUR011/29/19|.1128180|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	15,137	2,000,000	132.1282		52,200		19,306		19,306	(32,894)						
.112818I EEJ EUR011/29/19|.112818I|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	2,714	355,000	130.82		6,958		3,235		3,235	(3,723)						
.112818L EEJ EUR011/29/19|.112818L|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	26,372	3,450,000	130.82		80,040		36,608		36,608	(43,432)						
.112818N EEJ EUR011/29/19|.112818N|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	21,136	2,765,000	130.82		68,019		30,680		30,680	(37,339)						
.G112818 SPX EUR011/29/19|.G112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	11/28/2018	11/29/2019	935	2,565,000	2743.79		53,416		26,140		26,140	(27,276)						
.112818G EEJ EUR011/21/19|.112818G|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/21/2019	1,914	255,000	133.23189		5,126		1,959		1,959	(3,167)						
.K112818 SPX EUR011/29/19|.K112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	11/28/2018	11/29/2019	4,476	12,280,000	2743.79		310,991		149,955		149,955	(161,036)						
.112818K EEJ EUR011/29/19|.112818K|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	2,828	370,000	130.82		8,140		3,753		3,753	(4,387)						

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.112818M EEJ EUR011/29/19|.112818M| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	15,785	2,065,000	130.82		48,734		22,190		22,190	(26,544)						
.E112818 SPX EUR011/29/19|.E112818| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	736	2,020,000	2743.79		25,705		12,878		12,878	(12,827)						
.112818T EEJ EUR011/29/19|.112818T| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	4,325	580,000	134.0905		11,890		3,793		3,793	(8,097)						
.112818C EEJ EUR011/21/19|.112818C| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/21/2019	3,204	415,000	129.54		11,081		5,876		5,876	(5,205)						
.112818E EEJ EUR011/21/19|.112818E| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/21/2019	4,632	600,000	129.54		17,460		8,969		8,969	(8,491)						
.C112818 SPX ASIAN11/29/1|.C112818| SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	499	1,370,000	2743.79		43,292		8,627		8,627	(34,665)						
.D112818 SPX ASIAN11/29/1|.D112818| SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	740	2,030,000	2743.79		66,990		13,138		13,138	(53,852)						
.M112818 SPX EUR011/29/19|.M112818| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	5,288	14,510,000	2743.79		410,996		194,715		194,715	(216,281)						
.J112818 SPX EUR011/29/19|.J112818| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	1,669	4,580,000	2743.79		113,241		54,470		54,470	(58,771)						
.112818P EEJ EUR011/29/19|.112818P| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	7,644	1,000,000	130.82		28,100		12,030		12,030	(16,070)						
.A112818 SPX ASIAN11/29/1|.A112818| SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	1,186	3,255,000	2743.79		91,791		18,928		18,928	(72,863)						
.112818R EEJ EUR011/29/19|.112818R| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	21,261	2,830,000	133.10935		65,656		22,570		22,570	(43,086)						
.F112818 SPX EUR011/29/19|.F112818| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	807	2,215,000	2743.79		42,583		20,930		20,930	(21,654)						
.112818W SPX ASIAN11/29/1|.112818W| SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	641	1,760,000	2743.79		35,904		7,998		7,998	(27,906)						
.H112818 SPX EUR011/29/19|.H112818| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	1,523	4,180,000	2743.79		93,319		45,149		45,149	(48,169)						
.112818A EEJ EUR011/14/19|.112818A| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/14/2019	4,146	540,000	130.24		13,284		6,683		6,683	(6,601)						
.N112818 SPX EUR011/29/19|.N112818| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	3,005	8,245,000	2743.79		240,960		113,740		113,740	(127,220)						
.112818Z SPX ASIAN11/29/1|.112818Z| SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	1,210	3,320,000	2743.79		86,984		18,326		18,326	(68,658)						
.112818Y SPX ASIAN11/29/1|.112818Y| SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	1,627	4,465,000	2743.79		113,411		24,122		24,122	(89,289)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.112818B EEJ EUR011/21/19|.112818B| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/21/2019	4,941	640,000	129.54		14,848		8,095		8,095	(6,753)						
.0112818 SPX EUR011/29/19|.0112818| SPX EUR0 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	11/28/2018	11/29/2019	538	1,475,000	2743.79		46,647		21,894		21,894	(24,753)						
.112818X SPX ASIAN11/29/1|.112818X| SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	11/28/2018	11/29/2019	656	1,800,000	2743.79		39,960		8,757		8,757	(31,203)						
.B112818 SPX ASIAN11/29/1|.B112818| SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	11/28/2018	11/29/2019	1,139	3,125,000	2743.79		90,938		18,600		18,600	(72,337)						
.112818S EEJ EUR011/29/19|.112818S| EEJ EUR0 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	8,618	1,150,000	133.4364		25,645		8,592		8,592	(17,053)						
.112818V SPX ASIAN11/29/1|.112818V| SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	11/28/2018	11/29/2019	528	1,450,000	2743.79		18,560		4,416		4,416	(14,144)						
.112818F EEJ EUR011/21/19|.112818F| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/21/2019	2,311	300,000	129.79908		9,180		4,401		4,401	(4,779)						
.112818U EEJ EUR011/29/19|.112818U| EEJ EUR0 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	2,455	330,000	134.41755		6,468		2,016		2,016	(4,452)						
.112818D EEJ EUR011/21/19|.112818D| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/28/2018	11/21/2019	20,457	2,650,000	129.54		75,525		39,128		39,128	(36,397)						
.L112818 SPX EUR011/29/19|.L112818| SPX EUR0 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BBPL G5GSEF7VJP5I7OUK5573	11/28/2018	11/29/2019	7,779	21,345,000	2743.79		578,983		276,120		276,120	(302,863)						
.113018B EEJ EUR011/29/19|.113018B| EEJ EUR0 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2019	4,354	575,000	132.06279		15,008		5,620		5,620	(9,387)						
.113018A EEJ EUR011/29/19|.113018A| EEJ EUR0 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2019	4,204	550,000	130.82		15,015		6,544		6,544	(8,471)						
.120718X EEJ EUR012/09/19|.120718X| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	4,176	560,000	134.1093		10,864		3,767		3,767	(7,097)						
.120718S EEJ EUR012/09/19|.120718S| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	15,892	2,095,000	131.8252		54,051		21,955		21,955	(32,096)						
.0120718 SPX EUR012/09/19|.0120718| SPX EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/07/2018	12/09/2019	2,744	7,225,000	2633.08		160,395		116,944		116,944	(43,451)						
.S120718 SPX EUR012/09/19|.S120718| SPX EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/07/2018	12/09/2019	8,323	21,915,000	2633.08		593,897		428,172		428,172	(165,725)						
.120718V EEJ EUR012/09/19|.120718V| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	17,397	2,315,000	133.06514		51,162		19,165		19,165	(31,996)						
.120718R EEJ EUR012/09/19|.120718R| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	15,400	2,010,000	130.52		55,878		25,986		25,986	(29,892)						
.U120718 SPX EUR012/09/19|.U120718| SPX EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/07/2018	12/09/2019	3,851	10,140,000	2633.08		295,074		210,504		210,504	(84,570)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.120718T EEJ EUR012/09/19|.120718T| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	3,812	505,000	132.4778		12,019		4,681		4,681	(7,338)						
.120718N EEJ EUR012/09/19|.120718N| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	4,137	540,000	130.52		12,852		6,270		6,270	(6,582)						
.120718U EEJ EUR012/09/19|.120718U| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	42,958	5,705,000	132.8041		130,645		49,681		49,681	(80,963)						
.120718L EEJ EUR012/09/19|.120718L| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	43,480	5,675,000	130.52		130,525		64,251		64,251	(66,274)						
.120718W EEJ EUR012/09/19|.120718W| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	4,933	660,000	133.783		13,332		4,741		4,741	(8,591)						
.A120718 EEJ EQFWD12/09/1|.A120718| EEJ EQFWD 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	9,576	1,250,000	130.54		12,500		16,449		16,449	3,949						
.120718P EEJ EUR012/09/19|.120718P| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	2,605	340,000	130.52		8,704		4,185		4,185	(4,519)						
.120718Y EEJ EQFWD03/07/1|.120718Y| EEJ EQFWD 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	03/07/2019	4,582	600,000	130.96		6,000		1,302		1,302	(4,698)						
.K120718 SPX ASIAN12/09/1|.K120718| SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	549	1,445,000	2633.08		52,743		24,957		24,957	(27,786)						
.M120718 SPX EUR012/09/19|.M120718| SPX EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	1,318	3,470,000	2633.08		67,318		49,089		49,089	(18,229)						
.D120718 SPX ASIAN12/09/1|.D120718| SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	847	2,230,000	2633.08		46,161		25,125		25,125	(21,036)						
.120718J EEJ EUR012/09/19|.120718J| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	4,635	605,000	130.52		13,189		6,537		6,537	(6,652)						
.120718I EEJ EUR012/09/19|.120718I| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	13,944	1,820,000	130.52		38,948		19,305		19,305	(19,643)						
.F120718 SPX ASIAN12/09/1|.F120718| SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	1,403	3,695,000	2633.08		95,331		50,036		50,036	(45,295)						
.W120718 SPX EUR012/09/19|.W120718| SPX EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	927	2,440,000	2633.08		82,960		57,911		57,911	(25,049)						
.I120718 SPX ASIAN12/09/1|.I120718| SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	1,394	3,670,000	2633.08		110,100		55,344		55,344	(54,756)						
.E120718 SPX ASIAN12/09/1|.E120718| SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	894	2,355,000	2633.08		52,988		28,555		28,555	(24,432)						
.H120718 SPX ASIAN12/09/1|.H120718| SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	1,390	3,660,000	2633.08		106,140		53,882		53,882	(52,258)						
.J120718 SPX ASIAN12/09/1|.J120718| SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	1,113	2,930,000	2633.08		97,862		47,657		47,657	(50,205)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.C120718 SPX ASIAN12/09/1|.C120718| SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	423	1,115,000	2633.08		13,492		7,510		7,510	(5,982)						
.G120718 SPX ASIAN12/09/1|.G120718| SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	1,128	2,970,000	2633.08		79,893		41,399		41,399	(38,494)						
.120718G EEJ EUR012/09/19|.120718G| EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	7,585	990,000	130.52		18,117		9,023		9,023	(9,094)						
.1207180 EEJ EUR012/09/19|.1207180| EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	49,762	6,495,000	130.52		158,478		77,045		77,045	(81,433)						
.120718M EEJ EUR012/09/19|.120718M| EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	22,410	2,925,000	130.52		68,445		33,554		33,554	(34,891)						
.120718K EEJ EUR012/09/19|.120718K| EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	3,103	405,000	130.52		9,032		4,450		4,450	(4,581)						
.Q120718 SPX EUR012/09/19|.Q120718| SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	1,994	5,250,000	2633.08		129,675		94,035		94,035	(35,640)						
.R120718 SPX EUR012/09/19|.R120718| SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	4,483	11,805,000	2633.08		301,028		218,339		218,339	(82,688)						
.P120718 SPX EUR012/09/19|.P120718| SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	1,388	3,655,000	2633.08		85,893		62,405		62,405	(23,487)						
.N120718 SPX EUR012/09/19|.N120718| SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	1,118	2,945,000	2633.08		61,551		44,798		44,798	(16,752)						
.120718A EEJ EUR010/28/19|.120718A| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	10/28/2019	2,525	325,000	128.72		11,473		5,368		5,368	(6,104)						
.120718H EEJ EUR012/09/19|.120718H| EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	5,746	750,000	130.52		14,625		7,257		7,257	(7,368)						
.T120718 SPX EUR012/09/19|.T120718| SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	5,915	15,575,000	2633.08		440,773		315,248		315,248	(125,525)						
.120718C EEJ EUR011/21/19|.120718C| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	11/21/2019	2,895	375,000	129.54		12,000		5,537		5,537	(6,463)						
.120718F EEJ EUR011/29/19|.120718F| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	11/29/2019	3,440	450,000	130.82		12,825		5,413		5,413	(7,412)						
.V120718 SPX EUR012/09/19|.V120718| SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	1,043	2,745,000	2633.08		88,115		61,979		61,979	(26,136)						
.120718D EEJ EUR011/29/19|.120718D| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	11/29/2019	2,140	280,000	130.82		7,392		3,227		3,227	(4,165)						
.120718E EEJ EUR011/29/19|.120718E| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	11/29/2019	13,912	1,820,000	130.82		50,596		21,656		21,656	(28,940)						
.L120718 SPX EUR012/09/19|.L120718| SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	517	1,360,000	2633.08		18,088		13,171		13,171	(4,917)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.120718Q EEJ EUR012/09/19|.120718Q| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	39,274	5,126,000	130.52		139,427		65,486		65,486	(73,941)						
.120718B EEJ EUR011/14/19|.120718B| EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	11/14/2019	4,837	630,000	130.24		18,522		8,098		8,098	(10,424)						
.D121418 EEJ EUR012/14/20|.D121418| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/14/2020	1,077	140,000	129.97		5,600		3,228		3,228	(2,372)						
.A121418 EEJ EUR012/16/19|.A121418| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	26,920	3,560,000	132.244475		81,524		35,311		35,311	(46,213)						
.121418H EEJ EUR009/14/20|.121418H| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	09/14/2020	918	125,000	136.19		2,638		1,098		1,098	(1,539)						
.Z121418 SPX EUR012/16/19|.Z121418| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	12/14/2018	12/16/2019	1,087	2,825,000	2599.95		150,996		112,298		112,298	(38,698)						
.121418U EEJ EUR012/16/19|.121418U| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	2,731	355,000	129.97		9,266		4,928		4,928	(4,338)						
.H121418 SPX ASIAN12/16/1|.H121418| SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/14/2018	12/16/2019	792	2,060,000	2599.95		50,470		33,903		33,903	(16,567)						
.G121418 SPX ASIAN12/16/1|.G121418| SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/14/2018	12/16/2019	1,052	2,735,000	2599.95		58,256		39,773		39,773	(18,482)						
.F121418 SPX ASIAN12/16/1|.F121418| SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/14/2018	12/16/2019	540	1,405,000	2599.95		25,852		17,887		17,887	(7,965)						
.121418Z EEJ EUR012/16/19|.121418Z| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	5,203	685,000	131.65961		16,851		7,566		7,566	(9,285)						
.0121418 SPX EUR012/16/19|.0121418| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	12/14/2018	12/16/2019	835	2,170,000	2599.95		25,932		21,287		21,287	(4,644)						
.121418S EEJ EUR012/16/19|.121418S| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	14,619	1,900,000	129.97		46,360		24,988		24,988	(21,372)						
.121418V EEJ EUR012/16/19|.121418V| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	25,160	3,270,000	129.97		88,944		46,573		46,573	(42,371)						
.J121418 SPX ASIAN12/16/1|.J121418| SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/14/2018	12/16/2019	873	2,270,000	2599.95		59,020		39,361		39,361	(19,659)						
.121418Y EEJ EUR012/16/19|.121418Y| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	19,893	2,610,000	131.204715		67,860		31,292		31,292	(36,568)						
.P121418 SPX EUR012/16/19|.P121418| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	12/14/2018	12/16/2019	1,183	3,075,000	2599.95		57,349		47,040		47,040	(10,309)						
.M121418 SPX ASIAN12/16/1|.M121418| SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/14/2018	12/16/2019	608	1,580,000	2599.95		51,192		32,573		32,573	(18,619)						
.121418Q EEJ EUR012/16/19|.121418Q| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	3,193	415,000	129.97		9,711		5,268		5,268	(4,443)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.121418B EEJ EUR011/21/19|.121418B| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	11/21/2019	3,126	405,000	129.54		11,948		5,980		5,980	(5,968)						
.1214180 EEJ EUR012/16/19|.1214180| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	8,771	1,140,000	129.97		25,308		13,834		13,834	(11,474)						
.R121418 SPX EUR012/16/19|.R121418| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	12/14/2018	12/16/2019	2,871	7,465,000	2599.95		160,871		131,692		131,692	(29,179)						
.121418W EEJ EUR012/16/19|.121418W| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	6,425	835,000	129.97		23,213		12,050		12,050	(11,163)						
.121418F EEJ EUR011/29/19|.121418F| EEJ EUR0 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	11/29/2019	1,758	230,000	130.82		6,003		2,767		2,767	(3,236)						
.Y121418 SPX EUR012/16/19|.Y121418| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	12/14/2018	12/16/2019	879	2,285,000	2599.95		71,635		57,917		57,917	(13,718)						
.121418L EEJ EUR012/16/19|.121418L| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	6,732	875,000	129.97		16,013		8,750		8,750	(7,263)						
.121418G EEJ EUR012/09/19|.121418G| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/09/2019	35,588	4,645,000	130.52		124,022		59,341		59,341	(64,681)						
.121418E EEJ EUR011/29/19|.121418E| EEJ EUR0 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	11/29/2019	3,937	515,000	130.82		13,184		6,128		6,128	(7,056)						
.T121418 SPX EUR012/16/19|.T121418| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	12/14/2018	12/16/2019	2,517	6,545,000	2599.95		158,062		128,794		128,794	(29,267)						
.W121418 SPX EUR012/16/19|.W121418| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	12/14/2018	12/16/2019	6,587	17,125,000	2599.95		470,081		382,601		382,601	(87,480)						
.S121418 SPX EUR012/16/19|.S121418| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	12/14/2018	12/16/2019	1,340	3,485,000	2599.95		79,284		64,857		64,857	(14,427)						
.121418J EEJ EUR012/09/19|.121418J| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/09/2019	2,429	320,000	131.75994		8,128		3,394		3,394	(4,734)						
.121418I EEJ EUR012/09/19|.121418I| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/09/2019	2,103	275,000	130.78104		7,838		3,483		3,483	(4,354)						
.121418D EEJ EUR011/29/19|.121418D| EEJ EUR0 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	11/29/2019	1,567	205,000	130.82		4,736		2,275		2,275	(2,461)						
.121418M EEJ EUR012/16/19|.121418M| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	6,694	870,000	129.97		17,400		9,504		9,504	(7,896)						
.V121418 SPX EUR012/16/19|.V121418| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	12/14/2018	12/16/2019	7,771	20,205,000	2599.95		532,402		433,002		433,002	(99,399)						
.121418N EEJ EUR012/16/19|.121418N| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	10,772	1,400,000	129.97		30,520		16,691		16,691	(13,829)						
.X121418 SPX EUR012/16/19|.X121418| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	12/14/2018	12/16/2019	2,942	7,650,000	2599.95		216,878		176,137		176,137	(40,740)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.121418K EEJ EUR012/09/19|.121418K| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/09/2019	2,865	385,000	134.37034		7,007		2,456		2,456	(4,551)						
.K121418 SPX ASIAN12/16/1|.K121418| SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	12/14/2018	12/16/2019	1,527	3,970,000	2599.95		111,557		73,685		73,685	(37,873)						
.L121418 SPX ASIAN12/16/1|.L121418| SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	12/14/2018	12/16/2019	1,833	4,765,000	2599.95		138,662		90,833		90,833	(47,829)						
.121418P EEJ EUR012/16/19|.121418P| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	26,814	3,485,000	129.97		80,155		43,634		43,634	(36,521)						
.C121418 EEJ EUR012/16/19|.C121418| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	4,354	580,000	133.21925		11,716		4,781		4,781	(6,935)						
.Q121418 SPX EUR012/16/19|.Q121418| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	12/14/2018	12/16/2019	800	2,080,000	2599.95		42,120		34,484		34,484	(7,636)						
.121418A EEJ EUR011/21/19|.121418A| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	11/21/2019	1,312	170,000	129.54		4,488		2,326		2,326	(2,162)						
.B121418 EEJ EUR012/16/19|.B121418| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	10,566	1,400,000	132.504415		30,940		13,227		13,227	(17,713)						
.I121418 SPX ASIAN12/16/1|.I121418| SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	12/14/2018	12/16/2019	1,204	3,130,000	2599.95		79,189		53,089		53,089	(26,100)						
.E121418 SPX ASIAN12/16/1|.E121418| SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	12/14/2018	12/16/2019	423	1,100,000	2599.95		12,980		9,168		9,168	(3,812)						
.121418C EEJ EUR011/21/19|.121418C| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	11/21/2019	1,776	230,000	129.54		6,969		3,451		3,451	(3,518)						
.121418X EEJ EUR012/16/19|.121418X| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	2,578	335,000	129.97		9,581		4,911		4,911	(4,670)						
.121418T EEJ EUR012/16/19|.121418T| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	29,892	3,885,000	129.97		97,125		52,086		52,086	(45,039)						
.121418R EEJ EUR012/16/19|.121418R| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	24,890	3,235,000	129.97		76,670		41,595		41,595	(35,075)						
.N121418 SPX ASIAN12/16/1|.N121418| SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	12/14/2018	12/16/2019	606	1,575,000	2599.95		56,070		34,672		34,672	(21,398)						
.U121418 SPX EUR012/16/19|.U121418| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	12/14/2018	12/16/2019	3,431	8,920,000	2599.95		220,770		180,234		180,234	(40,536)						
.A121818 SPX EUR010/14/20|.A121818| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	12/18/2018	10/14/2020	127	349,350	2750.79		23,642		17,654		17,654	(5,989)						
.121818E SPX EUR008/14/19|.121818E| SPX EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	12/18/2018	08/14/2019	410	1,164,384	2839.96		18,811		11,831		11,831	(6,980)						
.121818J SPX EUR010/14/19|.121818J| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	12/18/2018	10/14/2019	800	2,200,632	2750.79		62,936		43,972		43,972	(18,964)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.121818F SPX EUR009/16/19|.121818F| SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	09/16/2019	340	987,693	2904.98		12,801		8,234		8,234	(4,567)						
.121818Z SPX EUR012/16/19|.121818Z| SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	12/16/2019	1,302	3,385,135	2599.95		100,163		88,240		88,240	(11,923)						
.121818B SPX ASIAN11/21/1|.121818B| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	11/21/2019	494	1,309,065	2649.93		29,857		17,726		17,726	(12,131)						
.121818L SPX EUR010/21/19|.121818L| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	10/21/2019	1,292	3,560,597	2755.88		73,618		52,083		52,083	(21,535)						
.121818I SPX EUR010/14/19|.121818I| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	10/14/2019	444	1,221,351	2750.79		25,628		18,163		18,163	(7,465)						
.121818W SPX EUR011/29/19|.121818W| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	11/29/2019	1,297	3,558,696	2743.79		75,161		55,731		55,731	(19,430)						
.121818M SPX EUR010/28/19|.121818M| SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	10/28/2019	1,049	2,770,671	2641.25		70,556		57,981		57,981	(12,575)						
.121818H SPX EUR010/14/19|.121818H| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	10/14/2019	1,292	3,554,021	2750.79		70,401		49,900		49,900	(20,501)						
.121818K SPX EUR010/21/19|.121818K| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	10/21/2019	1,617	4,456,258	2755.88		89,598		63,380		63,380	(26,218)						
.121818G SPX EUR010/14/19|.121818G| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	10/14/2019	627	1,724,745	2750.79		31,620		22,410		22,410	(9,210)						
.121818P SPX EUR011/07/19|.121818P| SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	11/07/2019	1,768	4,974,958	2813.89		82,919		58,067		58,067	(24,852)						
.121818S SPX EUR011/21/19|.121818S| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	11/21/2019	1,134	3,005,021	2649.93		73,086		60,505		60,505	(12,581)						
.121818D SPX ASIAN12/09/1|.121818D| SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	12/09/2019	636	1,674,639	2633.08		43,502		29,481		29,481	(14,021)						
.121818V SPX EUR011/29/19|.121818V| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	11/29/2019	1,144	3,138,896	2743.79		61,124		45,356		45,356	(15,767)						
.121818Y SPX EUR012/09/19|.121818Y| SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	12/09/2019	2,708	7,130,381	2633.08		213,715		179,022		179,022	(34,693)						
.121818U SPX EUR011/21/19|.121818U| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	11/21/2019	1,187	3,145,467	2649.93		90,058		73,391		73,391	(16,667)						
.121818C SPX ASIAN11/29/1|.121818C| SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	11/29/2019	725	1,989,248	2743.79		26,180		13,286		13,286	(12,894)						
.121818X SPX EUR011/29/19|.121818X| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	11/29/2019	968	2,655,989	2743.79		59,842		44,338		44,338	(15,503)						
.121818T SPX EUR011/21/19|.121818T| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	11/21/2019	1,917	5,079,916	2649.93		137,430		112,610		112,610	(24,820)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.121818O SPX EUR011/07/19|.121818O| SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	11/07/2019	993	2,794,193	2813.89		45,807		32,060		32,060	(13,747)						
.121818N SPX EUR010/28/19|.121818N| SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	10/28/2019	2,094	5,530,778	2641.25		154,307		125,554		125,554	(28,753)						
.121818R SPX EUR011/14/19|.121818R| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	11/14/2019	3,333	9,004,366	2701.58		218,378		167,879		167,879	(50,499)						
.121818A SPX ASIAN11/14/1|.121818A| SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	11/14/2019	568	1,540,000	2710.82		24,952		14,419		14,419	(10,533)						
.121818Q SPX EUR011/07/19|.121818Q| SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2018	11/07/2019	1,269	3,570,826	2813.89		62,435		43,707		43,707	(18,728)						
.122018Y SPX EUR010/14/19|.122018Y| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	10/14/2019	1,225	3,369,993	2750.79		48,820		47,267		47,267	(1,554)						
.122018V SPX EUR006/28/19|.122018V| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	06/28/2019	1,143	3,104,987	2716.31		39,014		39,259		39,259	245						
.122018W SPX EUR010/14/19|.122018W| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	10/14/2019	736	2,024,994	2750.79		28,099		27,121		27,121	(978)						
.122018Z SPX EUR010/14/19|.122018Z| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	10/14/2019	883	2,429,993	2750.79		37,217		36,205		36,205	(1,011)						
.122018C SPX EUR003/28/19|.122018C| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	03/28/2019	862	2,245,510	2605.0		32,946		35,778		35,778	2,832						
.122018A SPX EUR003/28/19|.122018A| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	03/28/2019	384	1,000,320	2605.0		14,208		15,447		15,447	1,239						
.A122018 SPX EUR010/21/19|.A122018| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	10/21/2019	1,564	4,310,003	2755.88		62,104		59,886		59,886	(2,218)						
.122018T SPX EUR006/28/19|.122018T| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	06/28/2019	484	1,314,993	2716.31		14,644		14,686		14,686	41						
.122018E SPX EUR004/15/19|.122018E| SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	04/15/2019	290	776,574	2677.84		8,213		8,629		8,629	416						
.122018P SPX EUR006/21/19|.122018P| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	06/21/2019	1,020	2,805,003	2749.76		24,625		24,224		24,224	(401)						
.122018I SPX EUR005/07/19|.122018I| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	05/07/2019	935	2,500,005	2672.63		30,307		31,121		31,121	813						
.122018X SPX EUR010/14/19|.122018X| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	10/14/2019	525	1,444,990	2750.79		20,460		19,781		19,781	(679)						
.122018R SPX EUR006/21/19|.122018R| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	06/21/2019	1,275	3,505,009	2749.76		33,549		33,244		33,244	(306)						
.122018H SPX EUR005/07/19|.122018H| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/20/2018	05/07/2019	935	2,500,005	2672.63		27,202		28,049		28,049	847						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.122018L SPX EUR004/29/19|.122018L| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	04/29/2019	1,889	5,002,166	2648.05		67,891		70,422		70,422	2,532						
.122018M SPX EUR005/21/19|.122018M| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	05/21/2019	1,236	3,378,192	2733.01		30,469		30,993		30,993	524						
.122018G SPX EUR004/22/19|.122018G| SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	04/22/2019	1,119	2,988,055	2670.29		33,357		34,751		34,751	1,394						
.122018K SPX EUR005/21/19|.122018K| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	05/21/2019	935	2,555,364	2733.01		22,103		22,389		22,389	285						
.122018N SPX EUR005/28/19|.122018N| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	05/28/2019	1,590	4,276,339	2689.86		47,567		48,828		48,828	1,261						
.122018J SPX EUR005/14/19|.122018J| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	05/14/2019	1,871	5,000,010	2672.63		57,621		59,634		59,634	2,013						
.C122018 SPX EUR010/21/19|.C122018| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	10/21/2019	1,720	4,740,003	2755.88		71,722		69,470		69,470	(2,253)						
.122018Q SPX EUR006/21/19|.122018Q| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	06/21/2019	587	1,614,989	2749.76		14,706		14,508		14,508	(199)						
.122018S SPX EUR006/21/19|.122018S| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	06/21/2019	573	1,575,008	2749.76		15,648		15,554		15,554	(95)						
.122018B SPX EUR003/28/19|.122018B| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	03/28/2019	384	1,000,320	2605.0		13,974		15,186		15,186	1,213						
.122018U SPX EUR006/28/19|.122018U| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	06/28/2019	1,307	3,550,000	2716.31		42,148		42,340		42,340	191						
.B122018 SPX EUR010/21/19|.B122018| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	10/21/2019	345	950,007	2755.88		13,834		13,356		13,356	(477)						
.122018D SPX EUR004/08/19|.122018D| SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	04/08/2019	1,296	3,386,655	2613.16		50,233		53,860		53,860	3,627						
.122018F SPX EUR004/22/19|.122018F| SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	04/22/2019	532	1,420,594	2670.29		14,625		15,267		15,267	642						
.122018O SPX EUR005/28/19|.122018O| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/20/2018	05/28/2019	1,325	3,562,935	2689.86		42,943		44,029		44,029	1,086						
.E122118 SPX EUR012/23/19|.E122118| SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	906	2,190,000	2416.62		26,281		28,861		28,861	2,580						
.122118Y SPX ASIAN12/23/1|.122118Y| SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	12/21/2018	12/23/2019	1,508	3,645,000	2416.62		90,396		114,756		114,756	24,360						
.F122118 SPX EUR012/23/19|.F122118| SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	1,030	2,490,000	2416.62		46,563		52,411		52,411	5,848						
.122118Z SPX ASIAN12/23/1|.122118Z| SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	12/21/2018	12/23/2019	1,655	4,000,000	2416.62		102,800		130,809		130,809	28,009						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.122118A EEJ EUR012/09/19|.122118A| EEJ EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/09/2019	8,581	1,120,000	130.52		20,048		14,638		14,638	(5,410)						
.H122118 SPX EUR012/23/19|.H122118| SPX EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	2,276	5,500,000	2416.62		118,258		133,897		133,897	15,639						
.I122118 SPX EUR012/23/19|.I122118| SPX EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	3,035	7,335,000	2416.62		172,374		196,077		196,077	23,704						
.A122118 SPX ASIAN12/23/1|.A122118| SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/21/2018	12/23/2019	2,127	5,140,000	2416.62		142,892		182,714		182,714	39,822						
.122118B EEJ EUR012/16/19|.122118B| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/16/2019	12,311	1,600,000	129.97		30,240		22,788		22,788	(7,452)						
.C122118 SPX ASIAN12/23/1|.C122118| SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/21/2018	12/23/2019	1,256	3,035,000	2416.62		98,638		127,931		127,931	29,293						
.K122118 SPX EUR012/23/19|.K122118| SPX EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	10,016	24,205,000	2416.62		634,127		725,553		725,553	91,426						
.122118T EEJ EUR012/23/19|.122118T| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	4,509	585,000	129.75475		11,700		9,380		9,380	(2,320)						
.D122118 SPX ASIAN12/23/1|.D122118| SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/21/2018	12/23/2019	484	1,170,000	2416.62		40,833		53,329		53,329	12,496						
.122118V SPX ASIAN12/23/1|.122118V| SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/21/2018	12/23/2019	768	1,855,000	2416.62		20,591		24,989		24,989	4,398						
.122118C EEJ EUR012/16/19|.122118C| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/16/2019	21,043	2,735,000	129.97		52,512		39,469		39,469	(13,043)						
.M122118 SPX EUR012/23/19|.M122118| SPX EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	7,138	17,250,000	2416.62		486,467		558,775		558,775	72,308						
.122118X SPX ASIAN12/23/1|.122118X| SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/21/2018	12/23/2019	941	2,275,000	2416.62		49,368		62,192		62,192	12,825						
.122118G EEJ EUR012/23/19|.122118G| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	3,713	470,000	126.59		9,917		8,882		8,882	(1,035)						
.122118R EEJ EUR012/23/19|.122118R| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	26,085	3,350,000	128.425555		79,395		66,548		66,548	(12,847)						
.122118I EEJ EUR012/23/19|.122118I| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	4,463	565,000	126.59		12,487		11,220		11,220	(1,267)						
.122118P EEJ EUR012/23/19|.122118P| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	4,977	630,000	126.59		17,388		15,713		15,713	(1,675)						
.1221180 EEJ EUR012/23/19|.1221180| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	29,544	3,740,000	126.59		100,606		91,252		91,252	(9,354)						
.P122118 SPX EUR012/23/19|.P122118| SPX EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	528	1,275,000	2416.62		45,263		52,579		52,579	7,316						

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.0122118 SPX EUR012/23/19|.0122118| SPX EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	2,055	4,965,000	2416.62		163,851		189,212		189,212	25,361						
.122118L EEJ EUR012/23/19|.122118L| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	19,196	2,430,000	126.59		58,806		53,287		53,287	(5,519)						
.N122118 SPX EUR012/23/19|.N122118| SPX EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	735	1,775,000	2416.62		53,957		62,204		62,204	8,247						
.L122118 SPX EUR012/23/19|.L122118| SPX EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	6,722	16,245,000	2416.62		443,471		508,450		508,450	64,979						
.122118N EEJ EUR012/23/19|.122118N| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	2,409	305,000	126.59		7,900		7,171		7,171	(728)						
.122118E EEJ EUR012/23/19|.122118E| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	7,742	980,000	126.59		17,836		15,649		15,649	(2,187)						
.122118Q EEJ EUR012/23/19|.122118Q| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	21,274	2,720,000	127.8559		69,360		59,004		59,004	(10,356)						
.122118K EEJ EUR012/23/19|.122118K| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	67,462	8,540,000	126.59		200,690		182,018		182,018	(18,672)						
.J122118 SPX EUR012/23/19|.J122118| SPX EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	7,134	17,240,000	2416.62		425,831		484,119		484,119	58,288						
.122118U EEJ EUR012/23/19|.122118U| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	3,729	485,000	130.071225		9,264		7,376		7,376	(1,888)						
.B122118 SPX ASIAN12/23/1|.B122118| SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	12/21/2018	12/23/2019	1,817	4,390,000	2416.62		127,310		163,562		163,562	36,252						
.122118W SPX ASIAN12/23/1|.122118W| SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	12/21/2018	12/23/2019	741	1,790,000	2416.62		35,084		43,983		43,983	8,899						
.122118J EEJ EUR012/23/19|.122118J| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	4,266	540,000	126.59		12,312		11,138		11,138	(1,174)						
.122118D EEJ EUR012/16/19|.122118D| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/16/2019	7,355	975,000	132.5694		13,845		9,100		9,100	(4,745)						
.122118M EEJ EUR012/23/19|.122118M| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	56,798	7,190,000	126.59		177,593		161,608		161,608	(15,985)						
.122118S EEJ EUR012/23/19|.122118S| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12,359	1,595,000	129.058505		34,931		28,656		28,656	(6,275)						
.G122118 SPX EUR012/23/19|.G122118| SPX EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	1,258	3,040,000	2416.62		61,402		69,470		69,470	8,068						
.122118H EEJ EUR012/23/19|.122118H| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	13,153	1,665,000	126.59		35,964		32,372		32,372	(3,592)						
.122118F EEJ EUR012/23/19|.122118F| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	5,806	735,000	126.59		14,406		12,747		12,747	(1,660)						

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.AA12141 SPX EUR012/16/19|.AA12141| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	STB IYDOJBGJWY9T8XKCSX06	12/14/2018	12/16/2019	1,442	3,750,000	2599.95		221,438		162,079		162,079	(59,359)						
.122718L MXEA EUR012/16/1|.122718L|M XEA EURO 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	12/16/2019	1,406	2,464,352	1752.74		52,149		57,027		57,027	4,879						
.F122718 SPX EUR011/21/19|.F122718| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	10/07/2019	846	2,439,997	2884.43		13,205		18,169		18,169	4,964						
.H122718 SPX EUR011/29/19|.H122718| SPX EUR0 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	10/07/2019	955	2,755,006	2884.43		15,330		21,119		21,119	5,789						
.122718Y SPX EUR010/28/19|.122718Y| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	07/08/2019	427	1,190,010	2784.17		7,954		11,010		11,010	3,056						
.D122718 SPX EUR011/14/19|.D122718| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	07/29/2019	1,450	4,065,003	2802.6		25,774		34,986		34,986	9,212						
.122718H MXEA EUR011/29/1|.122718H|M XEA EURO 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	11/29/2019	1,698	3,057,487	1800.64		50,023		56,901		56,901	6,878						
.B122718 SPX EUR011/07/19|.B122718| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	07/22/2019	1,229	3,450,003	2806.98		18,535		25,292		25,292	6,757						
.122718F MXEA EUR011/21/1|.122718F|M XEA EURO 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	11/21/2019	1,676	3,011,085	1796.59		49,978		57,403		57,403	7,425						
.122718W SPX EUR010/07/19|.122718W| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	07/08/2019	1,254	3,490,013	2784.17		21,598		29,530		29,530	7,932						
.122718J MXEA EUR012/09/1|.122718J|M XEA EURO 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	12/09/2019	1,707	3,018,795	1768.48		57,628		63,890		63,890	6,262						
.K122718 SPX EUR012/09/19|.K122718| SPX EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	10/28/2019	2,421	6,394,995	2641.25		116,871		142,135		142,135	25,264						
.122718U SPX EUR010/07/19|.122718U| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	06/14/2019	437	1,215,002	2782.49		6,821		9,522		9,522	2,702						
.122718T SPX EUR010/07/19|.122718T| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	06/14/2019	1,243	3,459,998	2782.49		18,802		26,068		26,068	7,267						
.122718D MXEA ASIAN12/23/|.122718D|M XEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	12/23/2019	1,386	2,364,530	1706.01		50,838		63,231		63,231	12,393						
.1227180 SPX EUR007/15/19|.122718O| SPX EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	06/07/2019	776	2,150,001	2770.37		12,083		16,511		16,511	4,428						
.122718S SPX EUR007/29/19|.122718S| SPX EUR0 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	06/14/2019	311	864,993	2782.49		4,557		6,293		6,293	1,735						
.122718C MXEA ASIAN12/16/|.122718C|M XEA ASIAN 12/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	12/16/2019	1,192	2,089,266	1752.74		31,552		39,916		39,916	8,364						
.A122718 SPX EUR011/07/19|.A122718| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	07/15/2019	529	1,480,006	2798.43		8,435		11,608		11,608	3,172						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.122718Q SPX EUR007/29/19|.122718Q| SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	06/07/2019	707	1,960,009	2770.37		11,567		15,909		15,909	4,342						
.122718B MXEA ASIAN12/09/|.122718B|M XEA ASIAN 12/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	12/09/2019	1,421	2,513,010	1768.48		32,655		42,737		42,737	10,082						
.122718N SPX EUR007/15/19|.122718N| SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	06/07/2019	911	2,524,998	2770.37		13,899		18,909		18,909	5,010						
.M122718 SPX EUR012/16/19|.M122718| SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	11/07/2019	640	1,799,989	2813.89		16,261		21,229		21,229	4,968						
.122718M SPX EUR007/08/19|.122718M| SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	04/08/2019	364	951,190	2613.16		9,140		12,945		12,945	3,805						
.122718A MXEA ASIAN11/29/|.122718A|M XEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	11/29/2019	943	1,698,004	1800.64		14,494		19,606		19,606	5,112						
.122718X SPX EUR010/28/19|.122718X| SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	07/08/2019	736	2,050,012	2784.17		13,195		18,159		18,159	4,964						
.J122718 SPX EUR012/09/19|.J122718| SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	10/28/2019	485	1,280,003	2641.25		22,729		27,643		27,643	4,914						
.122718V SPX EUR010/07/19|.122718V| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	07/08/2019	837	2,329,988	2784.17		13,992		19,035		19,035	5,043						
.I122718 SPX EUR011/29/19|.I122718| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	10/07/2019	603	1,740,004	2884.43		10,056		13,901		13,901	3,845						
.E122718 SPX EUR011/14/19|.E122718| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	07/29/2019	483	1,355,001	2802.6		8,804		12,003		12,003	3,198						
.122718I MXEA EUR012/09/1|.122718I|M XEA EURO 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	12/09/2019	767	1,356,424	1768.48		22,182		24,119		24,119	1,937						
.122718Z SPX EUR010/28/19|.122718Z| SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	07/15/2019	1,222	3,419,989	2798.43		18,588		25,401		25,401	6,813						
.122718P SPX EUR007/22/19|.122718P| SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	06/07/2019	794	2,200,006	2770.37		12,555		17,186		17,186	4,631						
.G122718 SPX EUR011/21/19|.G122718| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	10/07/2019	756	2,179,995	2884.43		11,926		16,415		16,415	4,489						
.L122718 SPX EUR012/16/19|.L122718| SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	10/28/2019	835	2,204,995	2641.25		41,224		50,160		50,160	8,936						
.122718E MXEA EUR011/21/1|.122718E|M XEA EURO 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	11/21/2019	821	1,475,000	1796.59		20,188		22,566		22,566	2,377						
.122718K MXEA EUR012/16/1|.122718K|M XEA EURO 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	12/16/2019	1,530	2,681,692	1752.74		50,628		54,661		54,661	4,033						
.C122718 SPX EUR011/14/19|.C122718| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	07/29/2019	1,185	3,319,988	2802.6		20,494		27,699		27,699	7,205						

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.122718G MXEA EUR011/29/1|.122718G|M XEA EURO 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	11/29/2019	845	1,521,541	1800.64		21,311		23,738		23,738	2,427						
.122718R SPX EUR007/29/19|.122718R| SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	06/14/2019	1,659	4,615,010	2782.49		23,171		31,802		31,802	8,631						
.P122818 SPX EUR012/30/19|.P122818| SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/28/2018	12/30/2019	5,807	14,435,000	2485.74		441,711		461,108		461,108	19,397						
.122818B EEJ EUR012/23/19|.122818B| EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/23/2019	26,029	3,295,000	126.59		93,578		80,395		80,395	(13,183)						
.0122818 SPX EUR012/30/19|.0122818| SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/28/2018	12/30/2019	2,856	7,100,000	2485.74		198,800		207,030		207,030	8,230						
.Q122818 SPX EUR012/30/19|.Q122818| SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/28/2018	12/30/2019	2,142	5,325,000	2485.74		174,660		182,500		182,500	7,840						
.122818A EEJ EUR012/23/19|.122818A| EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/23/2019	6,162	780,000	126.59		19,500		16,842		16,842	(2,658)						
.C122818 SPX ASIAN12/30/1|.C122818| SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/28/2018	12/30/2019	1,750	4,349,995	2485.74		123,758		131,722		131,722	7,964						
.F122818 SPX ASIAN12/30/1|.F122818| SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/28/2018	12/30/2019	559	1,390,001	2485.74		49,832		52,823		52,823	2,992						
.M122818 SPX EUR012/30/19|.M122818| SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/28/2018	12/30/2019	6,065	15,075,000	2485.74		393,458		409,569		409,569	16,112						
.E122818 SPX ASIAN12/30/1|.E122818| SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/28/2018	12/30/2019	1,094	2,719,996	2485.74		88,264		93,736		93,736	5,472						
.B122818 SPX ASIAN12/30/1|.B122818| SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/28/2018	12/30/2019	577	1,434,993	2485.74		37,812		40,266		40,266	2,454						
.122818C EEJ EUR012/23/19|.122818C| EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/23/2019	7,347	930,000	126.59		27,156		23,259		23,259	(3,897)						
.D122818 SPX ASIAN12/30/1|.D122818| SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/28/2018	12/30/2019	1,215	3,020,000	2485.74		88,939		94,681		94,681	5,742						
.K122818 SPX EUR012/30/19|.K122818| SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/28/2018	12/30/2019	4,795	11,920,000	2485.74		284,888		294,949		294,949	10,061						
.122818G EEJ EUR012/30/19|.122818G| EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	2,557	325,000	127.12		5,850		4,812		4,812	(1,038)						
.L122818 SPX EUR012/30/19|.L122818| SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/28/2018	12/30/2019	1,466	3,645,000	2485.74		90,032		93,638		93,638	3,607						
.122818D EEJ EUR011/29/19|.122818D| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	11/29/2019	1,690	225,000	133.10935		2,745		1,795		1,795	(950)						
.122818Q EEJ EUR012/30/19|.122818Q| EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	2,832	360,000	127.12		9,864		8,328		8,328	(1,536)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.122818E EEJ EUR012/23/19|.122818E| EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/23/2019	2,365	300,000	126.84318		9,180		7,568		7,568	(1,612)						
.N122818 SPX EUR012/30/19|.N122818| SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/28/2018	12/30/2019	5,513	13,705,000	2485.74		372,776		388,361		388,361	15,585						
.122818O EEJ EUR012/30/19|.122818O| EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	21,948	2,790,000	127.12		70,308		59,720		59,720	(10,588)						
.122818V EEJ EUR012/30/19|.122818V| EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	6,478	840,000	129.6624		18,144		13,756		13,756	(4,388)						
.122818M EEJ EUR012/30/19|.122818M| EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	45,587	5,795,000	127.12		139,660		118,587		118,587	(21,072)						
.G122818 SPX EUR012/30/19|.G122818| SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/28/2018	12/30/2019	424	1,055,000	2485.74		14,137		14,391		14,391	254						
.122818L EEJ EUR012/30/19|.122818L| EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	31,781	4,040,000	127.12		94,940		80,404		80,404	(14,536)						
.122818W SPX ASIAN12/30/1|.122818W| SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/28/2018	12/30/2019	382	950,000	2485.74		10,688		10,902		10,902	214						
.122818Y SPX ASIAN12/30/1|.122818Y| SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/28/2018	12/30/2019	664	1,650,009	2485.74		35,393		37,376		37,376	1,984						
.122818Z SPX ASIAN12/30/1|.122818Z| SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/28/2018	12/30/2019	1,000	2,484,994	2485.74		61,007		64,856		64,856	3,849						
.A122818 SPX ASIAN12/30/1|.A122818| SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/28/2018	12/30/2019	1,261	3,134,990	2485.74		80,413		85,323		85,323	4,910						
.122818K EEJ EUR012/30/19|.122818K| EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	5,271	670,000	127.12		14,740		12,441		12,441	(2,299)						
.122818S EEJ EUR012/30/19|.122818S| EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	4,114	530,000	128.83612		12,773		9,914		9,914	(2,859)						
.122818T EEJ EUR012/30/19|.122818T| EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	6,665	860,000	129.0268		20,210		15,607		15,607	(4,603)						
.I122818 SPX EUR012/30/19|.I122818| SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/28/2018	12/30/2019	2,048	5,090,000	2485.74		108,926		112,833		112,833	3,907						
.122818I EEJ EUR012/30/19|.122818I| EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	2,557	325,000	127.12		6,728		5,643		5,643	(1,084)						
.122818R EEJ EUR012/30/19|.122818R| EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	21,263	2,730,000	128.3912		69,342		54,746		54,746	(14,596)						
.122818U EEJ EUR012/30/19|.122818U| EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	3,707	480,000	129.47172		10,656		8,109		8,109	(2,547)						
.122818X SPX ASIAN12/30/1|.122818X| SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/28/2018	12/30/2019	414	1,029,991	2485.74		18,077		18,967		18,967	891						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.122818F EEJ EUR012/23/19|.122818F| EEJ EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/23/2019	3,314	430,000	129.75475		9,116		6,894		6,894	(2,222)						
.J122818 SPX EUR012/30/19|.J122818| SPX EUR0 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/28/2018	12/30/2019	825	2,050,000	2485.74		46,330		48,044		48,044	1,714						
.122818N EEJ EUR012/30/19|.122818N| EEJ EUR0 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	30,798	3,915,000	127.12		96,701		82,070		82,070	(14,631)						
.122818H EEJ EUR012/30/19|.122818H| EEJ EUR0 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	2,714	345,000	127.12		6,659		5,505		5,505	(1,154)						
.H122818 SPX EUR012/30/19|.H122818| SPX EUR0 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/28/2018	12/30/2019	1,472	3,660,000	2485.74		70,638		72,843		72,843	2,205						
.122818J EEJ EUR012/30/19|.122818J| EEJ EUR0 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	8,575	1,090,000	127.12		23,544		19,824		19,824	(3,720)						
.122818P EEJ EUR012/30/19|.122818P| EEJ EUR0 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	16,087	2,045,000	127.12		55,011		46,430		46,430	(8,580)						
.123118A EEJ EUR012/30/19|.123118A| EEJ EUR0 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2018	12/30/2019	21,633	2,750,000	127.12		72,325		62,437		62,437	(9,888)						
.0122718 SPX EUR011/14/19|.0122718| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	11/14/2019	590	1,595,013	2701.58		22,541		27,543		27,543	5,002						
.U122718 SPX EUR011/29/19|.U122718| SPX EUR0 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	11/29/2019	709	1,944,990	2743.79		25,463		31,580		31,580	6,117						
.V122718 SPX EUR012/09/19|.V122718| SPX EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	12/09/2019	1,859	4,895,001	2633.08		95,945		116,566		116,566	20,620						
.S122718 SPX EUR011/21/19|.S122718| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	11/21/2019	843	2,235,004	2649.93		42,812		52,201		52,201	9,389						
.N122718 SPX EUR011/07/19|.N122718| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	11/07/2019	945	2,659,998	2813.89		24,918		32,665		32,665	7,747						
.Q122718 SPX EUR011/14/19|.Q122718| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	11/14/2019	640	1,730,011	2701.58		26,447		32,525		32,525	6,077						
.Y122718 SPX EUR012/16/19|.Y122718| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	12/16/2019	740	1,925,003	2599.95		43,306		52,718		52,718	9,412						
.R122718 SPX EUR011/21/19|.R122718| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	11/21/2019	1,798	4,764,998	2649.93		86,851		105,751		105,751	18,891						
.X122718 SPX EUR012/16/19|.X122718| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	12/16/2019	1,346	3,500,001	2599.95		76,167		92,789		92,789	16,622						
.W122718 SPX EUR012/09/19|.W122718| SPX EUR0 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	12/09/2019	799	2,104,989	2633.08		43,338		52,690		52,690	9,352						
.P122718 SPX EUR011/14/19|.P122718| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZ0031MB27	12/27/2018	11/14/2019	1,209	3,264,995	2701.58		48,451		59,449		59,449	10,999						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.T122718 SPX EUR011/29/19|.T122718| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	12/27/2018	11/29/2019	1,461	4,009,994	2743.79		51,196		63,295		63,295	12,099						
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,379,751	205,466,657		61,830,534	XXX	61,830,534	(145,715,816)					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										1,379,751	205,466,657		61,830,534	XXX	61,830,534	(145,715,816)					XXX	XXX
0219999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										1,379,751	205,466,657		61,830,534	XXX	61,830,534	(145,715,816)					XXX	XXX
0379999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999999. Total Purchased Options - Other														XXX							XXX	XXX
0429999999. Total Purchased Options										1,379,751	205,466,657		61,830,534	XXX	61,830,534	(145,715,816)					XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
.051718J SPX EUR005/14/19|.051718J| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	05/17/2018	05/14/2019	1,140	3,113,276	2730.13		(153,741)		(35,356)		(35,356)	118,385						
.052118Q EEJ EUR004/22/19|.052118Q| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	04/22/2019	2,649	368,000	138.932445		(6,550)		(35)		(35)	6,516						
.052318A SPX EUR004/29/19|.052318A| SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	05/23/2018	04/29/2019	1,889	5,002,166	2648.05		(186,331)		(70,422)		(70,422)	115,909						
.052118P EEJ EUR004/22/19|.052118P| EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	04/22/2019	2,674	368,000	137.64415		(7,912)		(72)		(72)	7,840						
.052118T EEJ EUR005/07/19|.052118T| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	05/07/2019	5,619	780,000	138.8146		(14,508)		(131)		(131)	14,377						
.052118N EEJ EUR003/21/19|.052118N| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2018	03/21/2019	2,347	330,000	140.59375		(4,125)		(2)		(2)	4,123						
.072518C MXEA ASIAN06/14/|.072518C|M XEA ASIAN 06/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	06/14/2019	408	823,699	2019.14		(11,981)		(1)		(1)	11,980						
.072518B MXEA ASIAN06/07/|.072518B|M XEA ASIAN 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	06/07/2019	918	1,857,932	2024.43		(24,048)		(1)		(1)	24,047						
.072518A MXEA ASIAN05/28/|.072518A|M XEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	07/25/2018	05/28/2019	435	862,191	1984.22		(17,265)		(4)		(4)	17,261						
.C121818 SPX EUR011/14/19|.C121818| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/18/2018	11/14/2019	1,480	3,998,338	2701.58		(130,684)		(98,949)		(98,949)	31,735						
.D121818 SPX EUR012/16/19|.D121818| SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/18/2018	12/16/2019	1,252	3,255,137	2599.95		(170,335)		(140,690)		(140,690)	29,644						
.B121818 SPX EUR006/14/19|.B121818| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CIBC 2IGI19DL770XOHC3ZE78	12/18/2018	06/14/2019	360	1,001,696	2782.49		(16,582)		(9,978)		(9,978)	6,603						
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(744,062)		(355,641)	XXX	(355,641)	388,420					XXX	XXX
.C030718 EEJ EQFWD03/07/1|.C030718| EEJ EQFWD 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2018	03/07/2019	2,372	325,000	137.0		(3,250)		(23,256)		(23,256)	(20,006)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.W060718 EEJ EQFWD06/07/1|.W060718 |EEJ EQFWD 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2018	06/07/2019	4,400	600,000	136.37		(7,700)		(41,294)		(41,294)	(33,594)						
.E062118 EEJ EQFWD03/07/1|.E062118| EEJ EQFWD 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2018	03/07/2019	2,395	325,000	135.68		(3,250)		(20,326)		(20,326)	(17,076)						
.080718Z EEJ EQFWD03/07/1|.080718Z| EEJ EQFWD 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	03/07/2019	2,574	350,000	135.96		(3,500)		(22,574)		(22,574)	(19,074)						
.091018F EEJ EQFWD09/16/1|.091018F| EEJ EQFWD 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2018	09/16/2019	7,357	1,000,000	135.92		(10,000)		(68,519)		(68,519)	(58,519)						
.D110718 EEJ EQFWD06/07/1|.D110718| EEJ EQFWD 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2018	06/07/2019	4,966	650,000	130.89		(6,500)		(23,309)		(23,309)	(16,809)						
.120718Z EEJ EQFWD03/07/1|.120718Z| EEJ EQFWD 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	03/07/2019	4,582	600,000	130.96		(6,000)		(18,682)		(18,682)	(12,682)						
.B120718 EEJ EQFWD12/09/1|.B120718| EEJ EQFWD 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	9,576	1,250,000	130.54		(12,500)		(52,453)		(52,453)	(39,953)						
0519999999. Subtotal - Written Options - Hedging Other - Put Options											(52,700)		(270,413)	XXX	(270,413)	(217,713)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other											(796,762)		(626,054)	XXX	(626,054)	170,707					XXX	XXX
0639999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999999. Total Written Options - Call Options and Warrants											(744,062)		(355,641)	XXX	(355,641)	388,420					XXX	XXX
0799999999. Total Written Options - Put Options											(52,700)		(270,413)	XXX	(270,413)	(217,713)					XXX	XXX
0809999999. Total Written Options - Caps														XXX							XXX	XXX
0819999999. Total Written Options - Floors														XXX							XXX	XXX
0829999999. Total Written Options - Collars														XXX							XXX	XXX
0839999999. Total Written Options - Other														XXX							XXX	XXX
0849999999. Total Written Options											(796,762)		(626,054)	XXX	(626,054)	170,707					XXX	XXX
SL10560Z0001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/17/2017	11/16/2026	22,600,000	11,300,000	2.460000 /						(130,837)					158,564		
SLLN0D5V0001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	07/22/2015	07/17/2022	53,100,000	26,550,000	2.129500 /			42,241			(396,729)					249,842		
SL5Z20AX0	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2020	6,333,000	6,333,000	2.013500 /			(1,890)			(35,331)					20,515		
SL1S4FK94001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	01/17/2017	07/30/2030	120,000,000	120,000,000	2.050000 /			36,951			(1,356,339)					1,020,780		
SL472WPX4001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	10/27/2015	10/18/2022	242,000,000	121,000,000	1.672000 /			(361,724)			(3,935,944)					1,178,852		
SL4F4WM6002	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/21/2016	04/18/2023	148,000,000	74,000,000	1.525000 /			(329,999)			(3,153,083)					766,864		
SL5142ZX9001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	07/25/2016	07/19/2023	50,000,000	50,000,000	1.335000 /			(160,489)			(1,329,005)					266,563		
SL5D3EQ18001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	08/17/2015	08/12/2022	37,600,000	18,800,000	1.967500 /			144,620			(390,779)					178,681		
SL5Z3DC99002	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	01/20/2016	01/20/2023	134,000,000	134,000,000	1.597500 /			(264,297)			(2,513,641)					674,570		
SLLN0D5V0002	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	07/22/2015	07/17/2022	64,900,000	32,450,000	2.129500 /			51,628			(484,891)					305,362		
SLPU11685001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/08/2016	10/19/2023	80,000,000	40,000,000	1.540000 /			(174,222)			(1,873,377)					438,153		
SL10560N7001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/17/2017	11/16/2027	6,600,000	3,300,000	2.566500 /						(25,717)					49,158		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SL1056Q00001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/17/2017	08/17/2027	7,800,000	3,900,000	2.545500 /						(31,483)					57,275		
SL10560T4001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/17/2017	05/17/2027	9,800,000	4,900,000	2.513000 /						(45,221)					70,902		
SL10560W7001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/17/2017	02/18/2027	11,000,000	5,500,000	2.488500 /						(56,201)					78,431		
SL1056P22001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/17/2017	08/17/2026	23,400,000	11,700,000	2.428000 /						(155,228)					161,559		
SLQE0YMD0001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/17/2017	11/17/2025	27,398,000	13,699,000	2.329000 /						(255,207)					179,646		
SLQE0YMJ7001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/17/2017	02/17/2026	25,400,000	12,700,000	2.364000 /						(216,589)					169,575		
SLQE0YMM0001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/17/2017	05/15/2026	24,400,000	12,200,000	2.397500 /						(182,088)					165,597		
SL212B817	ALABAMA POWER CAP TR V CO GTY 01039XAA8	SCH D-1	Interest Rate	MORGAN STANLEY CAPIT 4PQUHN3JPFGFNF3BB653	06/02/2011	07/01/2021	18,000,000	9,000,000	3.118000 /			105,323			107,963					71,127		
SL5K2FN03	US BANCORP PREFERRED 902973866	SCH D-1	Interest Rate	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/06/2011	07/15/2021	40,000,000	20,000,000	3.310000 /			267,669			339,638					159,268		
SL1S4FK94002	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	01/17/2017	07/30/2030	120,000,000	120,000,000	2.050000 /			36,951			(1,356,339)					1,020,780		
SL472WPX4002	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	10/27/2015	10/18/2022	102,000,000	51,000,000	1.672000 /			(152,462)			(1,658,952)					496,872		
SL4F4W9M6001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/21/2016	04/18/2023	112,000,000	56,000,000	1.525000 /			(249,729)			(2,386,117)					580,329		
SL5142ZX9002	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	07/25/2016	07/19/2023	56,000,000	56,000,000	1.335000 /			(179,705)			(1,488,486)					298,550		
SL5D3EQ18002	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	08/17/2015	08/12/2022	32,400,000	32,400,000	1.967500 /			(7,729)			(336,736)					153,970		
SL5Z3DC99001	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	01/20/2016	01/20/2023	32,000,000	32,000,000	1.597500 /			(63,382)			(600,273)					161,091		
SLPU11685002	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	11/08/2016	10/19/2023	64,000,000	32,000,000	1.540000 /			(139,377)			(1,498,702)					350,522		
SL5Z20B01	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	09/03/2014	09/04/2020	6,333,000	6,333,000	2.013500 /			(1,890)			(35,331)					20,515		
SL5Z20BF8	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	09/03/2014	09/04/2022	6,333,000	6,333,000	2.313000 /			7,568			(29,094)					30,357		
SL5Z20BU5	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	09/03/2014	09/04/2021	6,333,000	6,333,000	2.181500 /			3,415			(34,672)					25,901		
SL5Z20B35	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	09/03/2014	09/04/2021	6,333,000	6,333,000	2.181500 /			3,415			(34,672)					25,901		
SL5Z20BC5	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	09/03/2014	09/04/2022	6,333,000	6,333,000	2.313000 /			7,568			(29,094)					30,357		
SL4H3VQ04	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/08/2018	05/15/2026	11,000,000	5,500,000	2.342500 /						117,051					74,654		
SL4H3VQ15	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/08/2018	11/15/2028	5,800,000	2,900,000	3.108500 /						55,936					45,568		
SL544E6L5	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/08/2018	05/17/2027	13,900,000	6,950,000	2.342500 /						165,793					100,533		
SL4H3VQ61	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/10/2018	11/16/2026	14,000,000	7,000,000	2.342500 /						164,458					98,208		
SL4H3VPX3	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/08/2018	02/17/2026	9,000,000	4,500,000	2.940000 /						89,423					60,063		
SL4H3VQ95	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/08/2018	02/18/2027	14,000,000	7,000,000	2.325630 /						165,376					99,822		
SL4H3VQ38	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/08/2018	08/17/2026	13,000,000	6,500,000	2.342500 /						147,065					89,723		
SL4H3VQC8	MULTIPLE	SCH D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/08/2018	05/17/2028	7,600,000	3,800,000	3.088500 /						81,303					58,184		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SL4G41TN8	MULTIPLE	SCH D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	02/08/2018	02/16/2028	8,600,000	4,300,000	2.330000 /			95,319			95,319					64,959		
SL4G41TE8	MULTIPLE	SCH D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	02/08/2018	11/16/2027	13,800,000	6,900,000	2.330000 /			159,088			159,088					102,785		
SL544E609	MULTIPLE	SCH D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	02/08/2018	08/17/2027	13,800,000	6,900,000	3.059000 /			163,331			163,331					101,332		
SL4H3VQF1	MULTIPLE	SCH D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	02/08/2018	08/16/2028	6,400,000	3,200,000	3.099500 /			65,206			65,206					49,644		
0859999999. Subtotal - Swaps - Hedging Effective - Interest Rate												(1,379,546)		XXX	(24,139,208)					10,561,904	XXX	XXX
SL940HT41	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021	13,035,000	7,535,000	3.399000 /(2.200000)			116,363	1,247,675		998,942		317,075			43,299		
SL103TL36	LONDON POWER NETWORKS G5607DAD2	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/11/2013	03/31/2023	8,154,095	4,879,095	5.482500 /(5.125000)			31,760	708,055		626,894		259,216			33,744		
SL1S35SN8	UNITED UTILITIES WATER PLC G7973DAV4	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/22/2013	03/25/2022	16,283,025	9,833,025	6.120000 /(5.750000)			74,211	1,618,305		1,521,786		510,518			57,960		
SL323WI3D3	ARQIVA FINANCING PLC EMTN	SCH D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/12/2015	06/30/2020	12,318,600	7,418,600	4.505000 /(4.040000)			110,925	1,177,960		1,107,351		387,835			29,989		
SL333NI4	ORANGE SA SERIES EMTN	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025	6,536,541	3,874,541	5.675000 /(5.250000)			41,895	484,218		381,749		210,697			35,034		
SL392DBN0	RWE FINANCE BV IGYGY N7660FBK2	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/08/2013	07/06/2022	7,811,400	4,811,400	5.600000 /(5.500000)			50,409	990,600		921,555		237,450			28,110		
SL3X2OKQ6	PORTERBROOK RAIL FINANCE LTD EMTN	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020	10,865,400	6,665,400	6.701250 /(6.500000)			78,177	1,316,280		1,280,943		332,430			28,213		
SL3Z280T6	SOUTHERN WATER SRVCS FIN	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	01/14/2014	03/31/2019	5,292,000	3,292,000	5.994000 /(6.125000)			25,271	744,800		738,370		158,300			4,964		
SL4G2SS02	INTU SGS FINANCE PLC EMTN G4929AAA8	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/20/2013	03/17/2023	12,732,500	7,732,500	4.215000 /(3.875000)			62,590	1,364,500		1,219,998		395,750			51,284		
SL51330D2	SOUTHERN GAS NETWORK PLC G82920AK8	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/17/2013	10/05/2023	15,427,200	9,427,200	5.200000 /(4.875000)			107,712	1,785,600		1,663,923		474,900			65,460		
SL51330G5	UNITED UTILITIES WATER PLC G7973DAV4	SCH D-1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/17/2013	03/25/2022	15,428,400	9,428,400	6.070000 /(5.750000)			81,541	1,786,800		1,727,052		474,900			53,916		
SL5D2MSH4	UNITED UTILITIES WATER PLC G7973DAV4	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	01/07/2013	03/25/2022	18,258,100	11,258,100	5.835000 /(5.750000)			84,354	2,342,900		2,221,648		554,050			62,903		
SL5P2XW70	EE FINANCE PLC	SCH D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/17/2013	03/28/2019	16,531,200	10,231,200	4.245000 /(4.375000)			45,656	2,207,520		2,178,853		498,645			15,374		
SL603K7B0	SOUTHERN WATER SRVCS FIN EMTN	SCH D-1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/23/2014	03/31/2021	18,636,900	11,736,900	4.800000 /(5.000000)			78,819	2,949,060		2,769,011		546,135			51,709		
SL603K7E4	CENTRICA PLC EMTN	SCH D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2014	03/10/2022	21,202,850	13,352,850	6.230000 /(6.375000)			136,375	3,355,090		3,262,225		621,328			70,091		
SL6J2J312	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022	10,276,000	6,276,000	6.801000 /(6.500000)			59,542	1,181,600		1,151,030		316,600			36,157		
SL6J2NOM7	COVENTRY BLDG SOCIETY	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/22/2013	10/16/2019	5,237,200	3,237,200	5.940000 /(6.000000)			27,047	690,000		672,413		158,300			8,895		
SL6J2NOP0	TATE & LYLE INTL FIN PLC	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/22/2013	11/25/2019	6,758,607	4,177,607	6.682500 /(6.750000)			55,735	890,445		869,208		204,286			12,248		
SL6J2QLA3	CORIO NV EMTN	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/14/2014	02/26/2021	8,417,050	4,867,050	4.455000 /(3.250000)			75,060	808,868		674,872		204,658			26,063		
SL8J1YDA4	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029	15,940,030	10,040,030	5.075000 /(2.678250)			295,600	2,525,790		3,161,969		466,985			95,558		
SL9406NS8	ENW FINANCE PLC G3157JAA4	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/21/2013	07/21/2021	11,242,350	6,942,350	6.208500 /(6.125000)			74,406	1,465,870		1,413,948		340,345			34,353		
SLA112YG4	ISS GLOBAL A/S SERIES EMTN	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/14/2017	08/31/2027	8,265,570	4,465,570	3.580000 /(1.500000)			93,548	121,600		37,190		219,070			55,930		
SLA20DRF9	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AB9	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2024	8,981,300	5,181,300	4.600000 /(3.110000)			150,204	837,330		646,612		219,070			44,817		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SLB60SAV9	RWE FINANCE BV IGYGY N7660FBK2	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/18/2013	07/06/2022	15,932,700	9,632,700	5.822500 /(5.500000)			100,903	1,609,020		1,501,302		498,645			59,032		
SLB60X1W6	WPP FINANCE SA	SCH D-1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/18/2013	11/06/2020	14,403,400	8,903,400	6.420000 /(6.375000)			112,963	1,898,600		1,831,868		435,325			37,419		
SLL109K99	ANGEL TRAINS PRIVATE PLACEMENT G9408*AA0	SCH D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2014	11/28/2021	25,700,000	15,700,000	6.012000 /(4.330250)			371,331	2,964,000		3,133,108		791,500			85,278		
SLL1146P9	PARKER HANNIFIN CORP SERIES REGS	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/20/2017	03/01/2025	10,382,500	5,382,500	3.250000 /(1.125000)			106,427	(333,250)		(485,437)		288,250			62,070		
SLLN02T89	GREAT ROLLING STOCK PLC EMTN	SCH D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020	11,137,860	6,837,860	6.405000 /(6.250000)			72,606	1,361,380		1,318,188		340,345			26,958		
SLP80ACA3	ASML HOLDING NV	SCH D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/13/2014	09/19/2023	17,943,828	10,374,828	4.587500 /(3.375000)			177,843	1,722,326		1,244,534		436,353			82,197		
SLP80HYX4	INTERM CAP GROUP G4588#BG5	SCH D-1	Currency	MORGAN STANLEY CAPIT 4PQUHN3JPFGFNF3BB653	03/30/2015	05/11/2020	9,386,100	4,886,100	4.822000 /(2.960000)			80,933	(258,075)		(360,438)		259,425			26,253		
SLPU10ZF9001	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	14,770,000	7,770,000	4.550000 /(2.730000)			122,705	(232,050)		(537,729)		403,550			160,714		
SL332WS01	SOUTHERN GAS NETWORK PLC G82920AK8	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/07/2013	10/05/2023	10,020,000	6,020,000	5.142500 /(4.875000)			54,577	925,600		794,984		316,600			43,640		
SL4D2A222	SSE PLC G7885VFQ7	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021	2,492,500	1,492,500	4.552500 /(4.250000)			12,377	218,900		193,066		79,150			8,221		
SL7B02BJ6	ELECTRICITE DE FRANCE F2940HFL4	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022	12,650,000	7,650,000	6.967500 /(6.875000)			97,792	1,282,000		1,180,538		395,750			49,670		
SLMHOWOR4	NATL GRID ELECT TRANS G6374WAE7	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024	1,761,900	1,061,900	6.357500 /(5.875000)			9,425	170,380		164,461		55,405			7,897		
SL6A3GAE7	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	SCH D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030	7,549,800	4,549,800	4.254500 /(3.680000)			72,643	729,000		590,156		237,450			50,578		
SLPU10ZC6001	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	15,192,000	7,992,000	4.550000 /(2.730000)			126,211	(238,680)		(553,092)		415,080			165,306		
SL6A3GAH0	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	SCH D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030	21,894,420	13,194,420	4.254500 /(3.680000)			210,663	2,114,100		1,711,451		688,605			146,677		
SL8J1YDD8	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029	29,988,870	18,888,870	5.075000 /(2.678250)			556,128	4,751,910		5,948,789		878,565			179,779		
SLA20DRI3	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AC7	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2026	15,126,400	8,726,400	4.727500 /(3.260000)			252,825	1,410,240		1,057,896		368,960			87,993		
SLPU10Z93001	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	21,100,000	11,100,000	4.550000 /(2.730000)			175,293	(331,500)		(768,184)		576,500			229,591		
SL2133GY3	TESCO PLC EMTN	SCH D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022	3,116,155	1,966,155	5.955000 /(6.125000)			18,919	501,515		484,048		91,023			10,206		
SL302LYY2	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023	37,076,500	22,576,500	5.517500 /(5.225000)			180,589	4,109,300		3,830,098		1,147,675			147,265		
SL6J2F3V1	ENW FINANCE PLC G3157JAA4	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/13/2012	07/21/2021	13,067,500	8,067,500	6.280000 /(6.125000)			91,977	1,699,500		1,652,865		395,750			39,946		
SLA112YD1	ISS GLOBAL A/S SERIES EMTN	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/14/2017	08/31/2027	13,485,930	7,285,930	3.580000 /(1.500000)			152,631	198,400		60,678		357,430			91,254		
SLMHOWO01	NATL GRID ELECT TRANS G6374WAE7	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024	4,530,600	2,730,600	6.357500 /(5.875000)			24,237	438,120		422,900		142,470			20,306		
SL103RPK8	DAIMLER INTL FINANCE BV N3114MAG8	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/06/2013	06/06/2019	20,522,400	12,522,400	3.590000 /(3.500000)			73,584	2,333,600		2,269,643		633,200			26,225		
SL1S35S01	ELECTRICITE DE FRANCE F2940HFL4	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/22/2013	12/12/2022	12,496,275	7,546,275	7.260000 /(6.875000)			116,990	1,241,955		1,219,062		391,793			49,173		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SL2I33H14	TESCO PLC EMTN	SCH D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022	9,754,920	6,154,920	5.955000 /(6.125000)			59,226	1,569,960		1,515,282		284,940			31,950		
SL302HRY9	HSBC BANK PLC G6097DAJ4	SCH D-1	Currency	MORGAN STANLEY CAPIT 4PQUHN3JPFGFNF3BB653	11/08/2012	07/07/2023	15,583,800	9,583,800	6.597500 /(6.500000)			115,171	1,942,200		1,864,631		474,900			63,744		
SL302HVD0	ELECTRICITE DE FRANCE F2940HFL4	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/16/2012	12/12/2022	12,920,000	7,920,000	6.917500 /(6.875000)			112,644	1,552,000		1,482,630		395,750			49,670		
SL302LZ13	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023	5,965,481	3,632,481	5.517500 /(5.225000)			29,056	661,172		616,250		184,657			23,694		
SL323W3G6	ARQIVA FINANCING PLC EMTN	SCH D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/12/2015	06/30/2020	12,318,600	7,418,600	4.505000 /(4.040000)			110,925	1,177,960		1,107,351		387,835			29,989		
SL332WSL7	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/07/2013	04/08/2022	16,282,500	9,782,500	6.760000 /(6.500000)			64,452	1,504,100		1,399,466		514,475			58,755		
SL333NI2	ORANGE SA SERIES EMTN	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025	16,950,317	10,047,317	5.675000 /(5.250000)			108,641	1,255,656		989,937		546,372			90,848		
SL3X2OKT0	PORTERBROOK RAIL FINANCE LTD EMTN	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020	10,865,400	6,665,400	6.701250 /(6.500000)			78,177	1,316,280		1,280,943		332,430			28,213		
SL3Z1XMJ6	COVENTRY BLDG SOCIETY G2479P2Y0	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/04/2013	09/28/2022	18,016,600	11,016,600	6.032500 /(5.875000)			106,479	2,101,400		1,985,484		554,050			67,704		
SL4D2A1W7	MORRISON WM SUPERMARKETS G62748AA9	SCH D-1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/08/2013	12/08/2023	12,961,000	7,761,000	4.955000 /(4.625000)			72,725	1,138,280		973,128		411,580			57,767		
SL4D2A1Z0	SSE PLC G7885VFQ7	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021	5,082,208	3,043,208	4.552500 /(4.250000)			25,237	446,337		393,661		161,387			16,763		
SL4G2MVD3	RWE FINANCE BV N7660FAD9	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/13/2012	04/20/2021	15,534,000	9,534,000	6.615000 /(6.500000)			83,777	1,892,400		1,820,273		474,900			45,509		
SL4Q2VZN5	DWR CYMRU FINANCING LTD B1	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/14/2013	03/31/2021	26,481,350	16,331,350	6.955000 /(6.907000)			151,206	3,404,310		3,304,661		803,373			76,064		
SL6J2J309	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022	5,138,000	3,138,000	6.801000 /(6.500000)			29,771	590,800		575,515		158,300			18,078		
SL6J2QL13	TDC A/S K94545CE6	SCH D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/14/2014	02/23/2023	10,710,800	6,710,800	5.650000 /(5.625000)			64,790	1,616,400		1,552,034		316,600			40,733		
SL602RZT9	EE FINANCE PLC	SCH D-1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/17/2013	03/28/2019	16,471,350	10,171,350	4.270000 /(4.375000)			45,658	2,147,670		2,119,349		498,645			15,374		
SL6V2UP96	EVERSHOLT FUNDING PLC	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	10/29/2013	12/02/2020	18,521,060	11,421,060	5.914000 /(5.832000)			135,730	2,378,500		2,277,402		561,965			49,224		
SL7B02BP2	SEASPAN ULC PRIVATE PLACEMENT C8318#AA1	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022	7,590,000	4,590,000	6.967500 /(6.875000)			58,675	769,200		708,323		237,450			29,802		
SL7B02BS6	RWE FINANCE BV N7660FAD9	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/20/2013	04/20/2021	10,575,400	6,395,400	6.577500 /(6.500000)			39,653	1,071,752		993,006		330,847			31,704		
SL7C18K84	NATIONWIDE BLDG SOCIETY G63983K93	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/06/2012	07/22/2020	20,520,000	11,520,000	7.085000 /(6.750000)			105,144	1,231,650		837,389		518,850			56,178		
SL7C18WI9	TDC A/S K94545CE6	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/06/2012	02/23/2023	23,472,000	14,472,000	5.712500 /(5.625000)			119,381	3,009,600		2,818,346		712,350			91,648		
SL8J1MOY2	EASTERN POWER NETWORKS SERIES EMTN G3028KAA8	SCH D-1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/23/2013	09/30/2021	25,285,000	15,285,000	5.070000 /(4.750000)			155,360	2,549,000		2,346,324		791,500			82,877		
SL9307MP5	HEATHROW FUNDING LTD SERIES EMTN	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	01/22/2014	03/29/2021	6,645,500	4,145,500	9.190000 /(9.200000)			69,643	961,500		991,141		197,875			18,712		
SL940HSV2	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	SCH D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021	13,035,000	7,535,000	3.399000 /(2.200000)			116,363	1,247,675		998,942		317,075			43,299		
SLA20DRC6	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AA1	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2021	9,690,350	5,590,350	4.150000 /(2.670000)			155,972	903,435		759,558		236,365			32,808		
SLF01K2X9	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/15/2013	04/08/2022	7,827,000	4,827,000	6.550000 /(6.500000)			40,702	1,006,200		961,429		237,450			27,118		
SLF01YOZ6	EXPERIAN FINANCE PLC EMTN	SCH D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2014	10/15/2021	25,119,300	15,819,300	3.360000 /(3.500000)			103,789	3,974,820		3,586,939		736,095			77,649		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SLL109KC2	ANGEL TRAINS PRIVATE PLACEMENT G9408*AA0	SCH D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2014	11/28/2021	22,359,000	13,659,000	6.012000 / (4.330250)			323,058	2,578,680		2,725,804		688,605			74,192		
SLLN02TE6	GREAT ROLLING STOCK PLC EMTN	SCH D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020	11,137,860	6,837,860	6.405000 / (6.250000)			72,606	1,361,380		1,318,188		340,345			26,958		
SLP80HYU0	INTERM CAP GROUP G4588#BH3	SCH D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/30/2015	05/11/2025	9,386,100	4,886,100	5.570000 / (3.380000)			94,792	(258,075)		(470,434)		259,425			56,737		
SL5Z3WI843	SKY PLC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/20/2018	11/26/2029	9,124,800	5,322,800	5.492500 / (4.000000)			97,312	539,707		690,325		539,707			62,772		
SL8J2WQ62	VONOVIA FINANCE BV	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2018	01/14/2028	12,280,400	6,780,400	3.785000 / (1.500000)				478,459		527,021		478,459			82,675		
SL6I2ZRF8	SKY PLC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/26/2018	11/26/2029	4,791,000	2,791,000	4.000000 / (4.000000)			50,616	274,370		344,686		274,370			33,020		
SL310BLS1	ISS GLOBAL A/S	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/13/2018	08/31/2027	5,581,250	3,081,250	1.500000 / (1.500000)			73,302	222,503		233,665		222,503			36,796		
SL941EN68	CRH	SCH D-1	Currency	Bank of America, NA B4TYDEB6GKMZO031MB27	02/05/2018	12/02/2029	23,993,000	13,993,000	4.125000 / (4.125000)			263,285	1,257,000		1,858,794		1,257,000			165,226		
SL310BLV4	ISS GLOBAL A/S	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/13/2018	08/31/2027	5,581,250	3,081,250	1.500000 / (1.500000)			73,302	222,503		233,665		222,503			36,796		
SL8J2WQ39	VONOVIA FINANCE BV	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/19/2018	01/14/2028	16,746,000	9,246,000	1.500000 / (1.500000)				651,432		718,664		651,433			112,739		
SL5Z3WI9R1	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2018	04/15/2026	15,318,666	6,742,667	4.190000 / (4.190000)			18,269	463,565		499,566		463,565			121,479		
SL8J2X9M4	NATIONWIDE BUILDING SOCIETY	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2018	01/20/2028	21,154,500	12,154,500	4.785000 / (3.250000)				732,237		1,079,797		732,237			135,410		
SL310D0T	QUADGAS FINANCE PLC	SCH D-1	Currency	Bank of America B4TYDEB6GKMZO031MB27	08/15/2018	08/30/2030	22,683,000	12,736,000	3.290000 / (3.290000)		14,000	57,097	(53,000)		208,936		(67,000)			170,752		
SL514KXM	TDC A/S	SCH D-1	Currency	JPM 7H6GLXDRUGQFU57RNE97	05/24/2018	02/23/2023	23,472,000	14,472,000	1.080000 / (1.250000)						29,523							
SL310DP3	Porterbrook Rail Finance Limited	SCH D-1	Currency	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	04/16/2028	16,518,960	9,318,960	2.690000 / (2.690000)		(7,560)		149,040		293,626		156,600			109,744		
SL514KXP	TDC A/S	SCH D-1	Currency	JPM 7H6GLXDRUGQFU57RNE97	05/25/2018	02/23/2023	10,710,800	6,710,800	1.030000 / (1.250000)						13,088							
SL6A4DGK	SERGO PLC	SCH D-1	Currency	BOFA ROMUWSFPU8MPRO8K5P83	07/12/2018	10/12/2028	17,336,000	9,336,000	1.820000 / (1.820000)		(11,600)		190,800		324,178		202,400			125,111		
SL310D0U	QUADGAS FINANCE PLC	SCH D-1	Currency	BOFA ROMUWSFPU8MPRO8K5P83	08/15/2018	08/30/2030	30,848,880	17,248,880	3.290000 / (3.290000)		19,040	77,652	(72,080)		284,154		(91,120)			232,223		
SL544TSC	SEASPAN	SCH D-1	Currency	CSI E58DKGMJYYYJLN8C3868	02/26/2015	03/04/2025	25,776,726	11,476,726	4.960000 / (3.460000)			34,044	1,006,671		1,050,540		1,006,671			177,638		
SL4G48NW	AURORA SOLAR CORPORATION	SCH D-1	Currency	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	01/03/2034	18,131,509	7,831,509	4.110000 / (4.113000)		2,679		290,141		293,904		287,462			199,513		
SL4G49B2	TANK AND RAST	SCH D-1	Currency	BOFA ROMUWSFPU8MPRO8K5P83	11/26/2018	12/05/2036	8,323,770	4,423,770	5.570000 / (3.110000)		1,365		(34,515)		108,225		(35,880)			82,572		
SL4G49B5	TANK AND RAST	SCH D-1	Currency	BOFA ROMUWSFPU8MPRO8K5P83	11/26/2018	12/05/2036	8,323,770	4,423,770	5.570000 / (3.110000)		1,365		(34,515)		108,225		(35,880)			82,572		
SL5Z3WI9U4	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2018	04/15/2026	10,723,066	4,719,867	4.190000 / (4.190000)			8,273	324,495		349,696		324,495			85,035		
0879999999. Subtotal - Swaps - Hedging Effective - Foreign Exchange											19,289	8,931,727	116,598,212	XXX	112,235,527		37,989,258			6,305,553	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective											19,289	7,552,181	116,598,212	XXX	88,096,319		37,989,258			16,867,457	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1029999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999999. Total Swaps - Interest Rate												(1,379,546)		XXX	(24,139,208)					10,561,904	XXX	XXX
1169999999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999999. Total Swaps - Foreign Exchange											19,289	8,931,727	116,598,212	XXX	112,235,527		37,989,258			6,305,553	XXX	XXX
1189999999. Total Swaps - Total Return														XXX							XXX	XXX
1199999999. 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1209999999. Total Swaps											19,289	7,552,181	116,598,212	XXX	88,096,319		37,989,258			16,867,457	XXX	XXX
1269999999. Subtotal - Forwards														XXX							XXX	XXX
1399999999. Subtotal - Hedging Effective											19,289	7,552,181	116,598,212	XXX	88,096,319		37,989,258			16,867,457	XXX	XXX
1409999999. Subtotal - Hedging Other										1,379,751	204,669,895		61,204,480	XXX	61,204,480	(145,545,109)					XXX	XXX
1419999999. Subtotal - Replication														XXX							XXX	XXX
1429999999. Subtotal - Income Generation														XXX							XXX	XXX
1439999999. Subtotal - Other														XXX							XXX	XXX
1449999999 - Totals										1,379,751	204,689,184	7,552,181	177,802,692	XXX	149,300,799	(145,545,109)	37,989,258			16,867,457	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0020	Convert USD to foreign currency in order to purchase/sell foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
SPXAV5E European Option 5/21/2019 165.68 .081816A SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/26/2014	05/21/2019	09/06/2018	Other	3,611	598,295	165.68	19,867		19,867		19,867		(29,385)						
EUR012/31/18|.081816A|SPX EURO 12/31/ .081816B SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	UBS BFM8T61CT2L1QCEMIK50	08/18/2016	12/31/2018	12/31/2018	Expiration	8,192	23,000,000	2807.2905	1,058,000				1,058,000		412,164			(1,058,000)			
EUR012/31/18|.081816B|SPX EURO 12/31/ .081816C SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	UBS BFM8T61CT2L1QCEMIK50	08/18/2016	12/31/2018	12/31/2018	Expiration	695	2,000,000	2874.13075	70,600				70,600		34,440			(70,600)			
EUR012/31/18|.081816C|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	UBS BFM8T61CT2L1QCEMIK50	08/18/2016	12/31/2018	12/31/2018	Expiration	680	2,000,000	2940.971	53,200				53,200		32,282			(53,200)			
S&P 500 Euro UpStk 2,336.06 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	12/01/2018	Sale	722	1,638,625	2268.9	26,464		48,504		26,464		(22,014)			22,040			
S&P 500 Euro UpStk 2,350.13 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	01/08/2018	Sale	2,297	5,213,264	2268.9	99,313		186,643		99,313		(87,227)			87,330			
S&P 500 Euro UpStk 2,361.70 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	12/01/2018	Sale	2,427	5,508,123	2268.9	118,149		225,287		118,149		(107,011)			107,138			
S&P 500 Euro UpStk 2,371.00 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	01/08/2018	Sale	5,885	13,353,968	2268.9	310,480		600,926		310,480		(290,102)			290,446			
S&P 500 Euro UpStk 2,374.63 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	01/08/2018	Sale	1,942	4,408,307	2268.9	105,579		205,426		105,579		(99,729)			99,847			
S&P 500 Euro UpStk 2,382.35 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	01/08/2018	Sale	5,156	11,699,240	2268.9	296,576		584,988		296,576		(288,071)			288,412			
S&P 500 Euro UpStk 2,387.79 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	12/01/2018	Sale	7,400	16,791,300	2268.9	442,451		879,862		442,451		(436,891)			437,411			
S&P 500 Euro UpStk 2,391.42 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	12/01/2018	Sale	3,208	7,280,155	2268.9	196,928		393,127		196,928		(195,964)			196,198			
S&P 500 Euro UpStk 2,405.26 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	12/01/2018	Sale	4,899	11,117,435	2268.9	327,408		668,154		327,408		(340,334)			340,745			
S&P 500 Asian UpStk 2,354.30 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	01/16/2018	Sale	1,402	3,181,387	2267.89	57,265		121,216		57,265		(63,865)			63,951			
S&P 500 Asian UpStk 2,380.15 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	12/01/2018	Sale	2,301	5,218,940	2267.89	112,207		258,336		112,207		(145,947)			146,129			
S&P 500 Asian UpStk 2,388.31 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	01/16/2018	Sale	1,542	3,498,489	2267.89	78,366		185,762		78,366		(107,265)			107,396			
S&P 500 Asian UpStk 2,403.96 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	12/01/2018	Sale	1,449	3,287,013	2267.89	78,888		197,216		78,888		(118,188)			118,328			
S&P 500 Asian UpStk 2,422.11 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	01/16/2018	Sale	1,556	3,531,095	2267.89	90,396		240,120		90,396		(149,553)			149,724			
S&P 500 Euro UpStk 2,345.45 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	12/01/2018	Sale	2,849	6,462,693	2267.89	119,883		221,019		119,883		(100,653)			101,136			
S&P 500 Euro UpStk 2,360.19 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	01/16/2018	Sale	2,409	5,464,633	2267.89	117,763		222,403		117,763		(104,131)			104,640			
S&P 500 Euro UpStk 2,370.63 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	12/01/2018	Sale	5,898	13,377,220	2267.89	316,371		606,015		316,371		(288,205)			289,644			
S&P 500 Euro UpStk 2,381.28 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	01/16/2018	Sale	4,761	10,799,146	2267.89	276,998		539,936		276,998		(261,604)			262,938			
S&P 500 Euro UpStk 2,386.73 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	12/01/2018	Sale	4,987	11,311,838	2267.89	301,460		592,754		301,460		(289,797)			291,293			
S&P 500 Euro UpStk 2,390.13 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	01/16/2018	Sale	2,486	5,640,241	2267.89	153,697		304,011		153,697		(149,537)			150,314			
S&P 500 Euro UpStk 2,404.19 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	01/16/2018	Sale	4,019	9,115,166	2267.89	272,088		547,821		272,088		(274,246)			275,733			
S&P 500 Asian UpStk 2,401.99 01/17/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2017	01/17/2018	12/01/2018	Sale	440	1,000,003	2267.89	22,858		59,130		22,858		(36,228)			36,272			
S&P 500 Asian UpStk 2,411.61 01/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2017	01/09/2018	12/01/2018	Sale	440	999,995	2268.9	22,844		62,898		22,844		(40,027)			40,054			
S&P 500 Euro UpStk 2,392.77 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2017	01/16/2018	12/01/2018	Sale	2,314	5,250,007	2267.89	142,854		289,088		142,854		(145,487)			146,234			
S&P 500 Euro UpStk 2,393.15 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2017	01/08/2018	01/08/2018	Sale	1,542	3,500,005	2268.9	94,299		191,668		94,299		(97,254)			97,369			
MXEA Asian UpStk 1,823.63 01/17/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/23/2017	01/17/2018	12/01/2018	Sale	653	1,125,006	1722.22	25,313		66,244		25,313		(40,877)			40,931			
MXEA Euro UpStk 1,798.52 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/23/2017	01/08/2018	12/01/2018	Sale	1,141	1,949,997	1708.56	53,858		102,672		53,858		(48,765)			48,814			
MXEA Euro UpStk 1,812.74 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/23/2017	01/16/2018	12/01/2018	Sale	1,422	2,449,996	1722.22	64,557		128,772		64,557		(64,088)			64,215			
S&P 500 Asian UpStk 2,349.69 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/23/2017	01/22/2018	12/01/2018	Sale	1,271	2,880,972	2265.2	50,993		107,458		50,993		(56,363)			56,465			
S&P 500 Asian UpStk 2,365.55 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/23/2017	01/22/2018	01/22/2018	Sale	1,039	2,354,032	2265.2	46,845		104,285		46,845		(57,342)			57,440			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Asian UpStk 2,386.39 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/23/2017	01/22/2018	01/22/2018	Sale	1,346	3,049,521	2265.2	68,614		163,152		68,614		(94,383)			94,538			
S&P 500 Asian UpStk 2,401.79 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/23/2017	01/22/2018	12/01/2018	Sale	1,592	3,607,968	2265.2	86,591		217,558		86,591		(130,760)			130,967			
S&P 500 Asian UpStk 2,420.37 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/23/2017	01/22/2018	01/22/2018	Sale	1,491	3,377,567	2265.2	85,790		231,369		85,790		(145,356)			145,579			
S&P 500 Euro UpStk 2,338.14 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	01/22/2018	Sale	1,679	3,803,585	2265.2	66,563		122,476		66,563		(55,375)			55,914			
S&P 500 Euro UpStk 2,346.97 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	01/22/2018	Sale	1,791	4,058,128	2265.2	78,728		146,492		78,728		(67,106)			67,764			
S&P 500 Euro UpStk 2,356.71 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	01/22/2018	Sale	6,457	14,628,511	2265.2	314,513		590,965		314,513		(273,725)			276,453			
S&P 500 Euro UpStk 2,366.45 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	01/22/2018	Sale	2,045	4,633,428	2265.2	108,886		207,105		108,886		(97,236)			98,220			
S&P 500 Euro UpStk 2,378.46 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	01/22/2018	Sale	5,379	12,186,086	2265.2	313,182		609,304		313,182		(293,115)			296,122			
S&P 500 Euro UpStk 2,383.90 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	01/22/2018	Sale	5,291	11,985,940	2265.2	320,025		628,082		320,025		(304,901)			308,057			
S&P 500 Euro UpStk 2,387.52 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	01/22/2018	Sale	2,439	5,525,045	2265.2	151,386		298,351		151,386		(145,446)			146,964			
S&P 500 Euro UpStk 2,401.11 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	01/22/2018	Sale	3,517	7,966,782	2265.2	237,410		478,000		237,410		(238,037)			240,590			
S&P 500 Asian UpStk 2,367.35 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	01/29/2018	Sale	1,448	3,304,170	2280.9	58,484		125,234		58,484		(66,596)			66,750			
S&P 500 Asian UpStk 2,383.77 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	12/01/2018	Sale	1,397	3,187,467	2280.9	63,431		143,757		63,431		(80,147)			80,326			
S&P 500 Asian UpStk 2,401.56 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	12/01/2018	Sale	2,176	4,964,183	2280.9	108,716		262,607		108,716		(153,561)			153,891			
S&P 500 Asian UpStk 2,417.30 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	01/29/2018	Sale	2,064	4,709,915	2280.9	110,212		281,657		110,212		(171,085)			171,445			
S&P 500 Asian UpStk 2,436.00 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	12/01/2018	Sale	2,541	5,796,983	2280.9	146,084		394,192		146,084		(247,571)			248,108			
S&P 500 Euro UpStk 2,353.20 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	01/29/2018	Sale	1,499	3,421,300	2280.9	59,017		108,448		59,017		(48,590)			49,431			
S&P 500 Euro UpStk 2,363.24 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	01/29/2018	Sale	2,002	4,566,510	2280.9	88,362		164,850		88,362		(75,174)			76,488			
S&P 500 Euro UpStk 2,372.36 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	12/01/2018	Sale	7,061	16,106,492	2280.9	342,263		645,842		342,263		(298,292)			303,579			
S&P 500 Euro UpStk 2,382.63 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	01/29/2018	Sale	2,340	5,337,777	2280.9	124,103		238,069		124,103		(111,956)			113,966			
S&P 500 Euro UpStk 2,394.95 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	01/29/2018	Sale	10,476	23,895,226	2280.9	610,523		1,194,814		610,523		(573,807)			584,291			
S&P 500 Euro UpStk 2,400.42 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	01/29/2018	Sale	7,328	16,715,643	2280.9	445,472		875,906		445,472		(422,611)			430,434			
S&P 500 Euro UpStk 2,404.07 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	01/29/2018	Sale	3,603	8,218,236	2280.9	223,947		443,790		223,947		(215,831)			219,843			
S&P 500 Euro UpStk 2,418.21 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	01/29/2018	Sale	5,124	11,687,528	2280.9	347,704		703,588		347,704		(349,236)			355,884			
S&P 500 Euro UpStk 2,361.64 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	02/07/2018	Sale	2,725	6,250,612	2293.08	101,829		186,885		101,829		(82,862)			85,056			
S&P 500 Euro UpStk 2,374.71 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	02/07/2018	Sale	2,885	6,617,628	2293.08	125,927		235,577		125,927		(106,783)			109,650			
S&P 500 Euro UpStk 2,381.59 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	12/01/2018	Sale	4,300	9,861,230	2293.08	201,455		380,631		201,455		(174,452)			179,176			
S&P 500 Euro UpStk 2,387.10 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	02/07/2018	Sale	2,834	6,500,434	2293.08	139,948		266,528		139,948		(123,220)			126,581			
S&P 500 Euro UpStk 2,396.27 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	02/07/2018	Sale	5,551	12,729,271	2293.08	296,554		572,825		296,554		(268,847)			276,271			
S&P 500 Euro UpStk 2,399.48 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	12/01/2018	Sale	2,780	6,376,621	2293.08	152,395		295,878		152,395		(139,611)			143,483			
S&P 500 Euro UpStk 2,407.73 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	02/07/2018	Sale	2,994	6,867,345	2293.08	174,575		343,355		174,575		(164,169)			168,780			
S&P 500 Euro UpStk 2,413.01 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	02/07/2018	Sale	8,533	19,568,673	2293.08	516,045		1,023,458		516,045		(493,419)			507,412			
S&P 500 Euro UpStk 2,416.91 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	02/07/2018	Sale	7,924	18,170,774	2293.08	491,737		981,251		491,737		(475,917)			489,513			
S&P 500 Euro UpStk 2,431.12 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	02/07/2018	Sale	6,947	15,932,157	2293.08	470,062		959,092		470,062		(475,060)			489,030			
S&P 500 Euro UpStk 2,407.24 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	02/14/2018	Sale	1,731	4,047,393	2337.58	65,568		120,613		65,568		(52,847)			55,045			
S&P 500 Euro UpStk 2,421.03 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	02/14/2018	Sale	1,841	4,305,086	2337.58	81,366		153,689		81,366		(69,364)			72,322			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Euro UpStk 2,427.58 02/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	12/01/2018	Sale	3,029	7,082,266	2337.58	143,062		272,677		143,062		(124,230)			129,615			
S&P 500 Euro UpStk 2,432.02 02/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	02/14/2018	Sale	2,750	6,429,761	2337.58	135,668		259,767		135,668		(118,879)			124,099			
S&P 500 Euro UpStk 2,438.56 02/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	12/01/2018	Sale	4,113	9,616,220	2337.58	214,442		415,407		214,442		(192,400)			200,965			
S&P 500 Euro UpStk 2,443.47 02/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	12/01/2018	Sale	4,233	9,895,941	2337.58	229,586		448,276		229,586		(209,266)			218,691			
S&P 500 Euro UpStk 2,453.76 02/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	02/14/2018	Sale	4,787	11,191,335	2337.58	280,903		556,220		280,903		(263,132)			275,318			
S&P 500 Euro UpStk 2,460.07 02/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	02/14/2018	Sale	7,770	18,163,654	2337.58	475,888		951,782		475,888		(454,500)			475,894			
S&P 500 Euro UpStk 2,478.54 02/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	02/14/2018	Sale	3,043	7,115,540	2337.58	208,485		429,079		208,485		(210,171)			220,594			
S&P 500 Asian UpStk 2,451.72 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2017	02/21/2018	02/21/2018	Sale	1,642	3,885,059	2365.38	66,046		141,811		66,046		(75,142)			75,765			
S&P 500 Asian UpStk 2,472.30 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2017	02/21/2018	02/21/2018	Sale	3,061	7,241,557	2365.38	141,935		327,333		141,935		(183,455)			185,399			
S&P 500 Asian UpStk 2,486.96 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2017	02/21/2018	12/01/2018	Sale	2,015	4,766,786	2365.38	101,056		245,012		101,056		(141,797)			143,956			
S&P 500 Asian UpStk 2,508.72 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2017	02/21/2018	02/21/2018	Sale	1,637	3,872,328	2365.38	89,451		234,660		89,451		(138,692)			145,209			
S&P 500 Asian UpStk 2,508.72 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2017	02/21/2018	02/23/2018	Other			2365.38													
S&P 500 Euro UpStk 2,438.00 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/21/2017	02/21/2018	02/21/2018	Sale	2,000	4,732,412	2365.38	78,558		145,291		78,558		(62,865)			66,733			
S&P 500 Euro UpStk 2,450.53 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/21/2017	02/21/2018	02/21/2018	Sale	2,319	5,486,151	2365.38	105,334		197,493		105,334		(86,617)			92,159			
S&P 500 Euro UpStk 2,459.52 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/21/2017	02/21/2018	02/21/2018	Sale	5,198	12,296,040	2365.38	258,217		489,371		258,217		(216,896)			231,155			
S&P 500 Euro UpStk 2,465.20 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/21/2017	02/21/2018	02/21/2018	Sale	2,802	6,628,588	2365.38	145,829		279,729		145,829		(125,553)			133,900			
S&P 500 Euro UpStk 2,468.27 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/21/2017	02/21/2018	02/21/2018	Sale	3,374	7,981,327	2365.38	180,378		347,174		180,378		(156,301)			166,796			
S&P 500 Euro UpStk 2,476.32 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/21/2017	02/21/2018	02/21/2018	Sale	5,415	12,809,036	2365.38	308,698		600,764		308,698		(273,270)			292,066			
S&P 500 Euro UpStk 2,483.18 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/21/2017	02/21/2018	02/21/2018	Sale	5,549	13,127,583	2365.38	332,128		653,776		332,128		(300,578)			321,648			
S&P 500 Euro UpStk 2,489.33 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/21/2017	02/21/2018	02/21/2018	Sale	3,358	7,943,116	2365.38	209,698		416,233		209,698		(192,754)			206,535			
S&P 500 Euro UpStk 2,509.67 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/21/2017	02/21/2018	02/21/2018	Sale	2,815	6,658,757	2365.38	198,431		406,189		198,431		(193,012)			207,758			
MXEA Asian UpStk 1,814.58 01/08/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2017	01/08/2018	12/01/2018	Sale	460	785,009	1705.91	26,101		50,007		26,101		(23,882)			23,906			
MXEA Asian UpStk 1,826.07 01/22/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2017	01/22/2018	01/22/2018	Sale	389	670,512	1723.68	19,061		39,830		19,061		(20,728)			20,769			
MXEA Asian UpStk 1,832.15 01/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2017	01/29/2018	01/29/2018	Sale	435	752,724	1730.4	20,280		44,261		20,280		(23,924)			23,982			
MXEA Asian UpStk 1,829.90 02/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2017	02/07/2018	02/07/2018	Sale	543	938,011	1727.46	26,308		55,625		26,308		(29,229)			29,317			
MXEA Asian UpStk 1,828.67 02/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2017	02/14/2018	02/14/2018	Sale	417	724,725	1737.95	17,760		37,830		17,760		(20,001)			20,070			
MXEA Asian UpStk 1,846.21 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2017	02/21/2018	02/21/2018	Sale	350	613,883	1753.95	13,636		32,291		13,636		(18,587)			18,655			
MXEA Euro UpStk 1,814.00 01/22/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2017	01/22/2018	01/22/2018	Sale	1,566	2,699,283	1723.68	79,506		141,441		79,506		(61,648)			61,935			
MXEA Euro UpStk 1,818.82 01/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2017	01/29/2018	01/29/2018	Sale	1,726	2,986,670	1730.4	84,574		152,613		84,574		(67,322)			68,039			
MXEA Euro UpStk 1,817.12 02/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2017	02/07/2018	02/07/2018	Sale	1,969	3,401,369	1727.46	98,568		176,541		98,568		(76,338)			77,972			
MXEA Euro UpStk 1,828.15 02/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2017	02/14/2018	02/14/2018	Sale	1,450	2,520,028	1737.95	70,543		130,790		70,543		(58,148)			60,248			
MXEA Euro UpStk 1,843.75 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2017	02/21/2018	02/21/2018	Sale	1,751	3,071,166	1753.95	80,423		157,240		80,423		(72,658)			76,816			
S&P 500 Asian UpStk 2,422.86 01/22/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	01/22/2018	01/22/2018	Sale	462	1,046,522	2265.2	44,449		72,839		44,449		(28,316)			28,390			
S&P 500 Asian UpStk 2,440.30 02/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	02/07/2018	02/07/2018	Sale	648	1,485,916	2293.08	52,721		95,399		52,721		(42,516)			42,677			
S&P 500 Euro UpStk 2,398.85 01/22/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	01/22/2018	01/22/2018	Sale	2,212	5,010,622	2265.2	184,547		295,634		184,547		(109,521)			111,087			
S&P 500 Euro UpStk 2,416.16 01/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	01/29/2018	01/29/2018	Sale	3,544	8,083,510	2280.9	289,793		479,361		289,793		(185,068)			189,569			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Euro UpStk 2,427.68 02/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	02/07/2018	02/07/2018	Sale	4,695	10,766,011	2293.08	371,703		631,947		371,703		(251,152)			260,244			
S&P 500 Euro UpStk 2,501.68 02/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	02/14/2018	02/14/2018	Sale	2,334	5,455,912	2337.58	194,516		383,009		194,516		(178,177)			188,494			
S&P 500 Euro UpStk 2,513.69 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	02/21/2018	02/21/2018	Sale	3,114	7,365,793	2365.38	222,931		461,837		222,931		(221,821)			238,906			
S&P 500 Euro UpStk 2,437.15 02/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	02/28/2018	Sale	2,855	6,748,890	2363.64	113,719		209,893		113,719		(89,719)			96,174			
S&P 500 Euro UpStk 2,448.26 02/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	02/28/2018	Sale	2,014	4,760,852	2363.64	91,170		170,442		91,170		(73,764)			79,272			
S&P 500 Euro UpStk 2,454.64 02/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	12/01/2018	Sale	2,976	7,034,312	2363.64	143,852		270,821		143,852		(117,970)			126,969			
S&P 500 Euro UpStk 2,459.84 02/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	02/28/2018	Sale	5,227	12,356,337	2363.64	265,043		502,902		265,043		(220,766)			237,859			
S&P 500 Euro UpStk 2,465.28 02/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	02/28/2018	Sale	8,133	19,223,799	2363.64	431,574		826,652		431,574		(366,310)			395,077			
S&P 500 Euro UpStk 2,476.39 02/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	02/28/2018	Sale	6,647	15,713,106	2363.64	385,757		749,544		385,757		(336,411)			363,787			
S&P 500 Euro UpStk 2,482.06 02/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	12/01/2018	Sale	7,591	17,944,189	2363.64	458,474		899,016		458,474		(406,880)			440,542			
S&P 500 Euro UpStk 2,507.11 02/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDCJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	02/28/2018	Sale	4,478	10,586,678	2363.64	316,012		642,598		316,012		(299,659)			326,586			
EEJPUSSE Euro UpStk 1.085 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	03/07/2018	Sale	3,042	390,000	128.2	10,101		27,257		10,101		(15,364)			17,156			
EEJPUSSE Euro UpStk 1.09 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	03/07/2018	Sale	3,471	445,000	128.2	11,748		31,101		11,748		(18,003)			19,353			
EEJPUSSE Euro UpStk 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	03/07/2018	Sale	2,012	260,000	129.1615	7,254		16,222		7,254		(9,694)			8,968			
EEJPUSSE Euro UpStk 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	03/07/2018	Sale	12,363	1,600,000	129.4179	43,200		96,625		43,200		(57,962)			53,425			
EEJPUSSE Euro UpStk 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	03/07/2018	Sale	31,892	4,150,000	130.123	102,920		227,797		102,920		(137,259)			124,877			
EEJPUSSE Euro UpStk 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	03/07/2018	Sale	3,632	475,000	130.764	10,878		23,698		10,878		(14,329)			12,821			
EEJPUSSE Euro UpStk 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	03/07/2018	Sale	7,895	1,035,000	131.0845	22,770		49,049		22,770		(29,696)			26,279			
EEJPUSSE Euro UpStk 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	03/07/2018	Sale	10,392	1,365,000	131.3409	28,938		61,958		28,938		(37,685)			33,020			
EEJPUSSE Euro UpStk 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	03/07/2018	Sale	3,399	450,000	132.3665	8,370		16,826		8,370		(10,281)			8,456			
EEJPUSSE Euro UpStk C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	03/07/2018	Sale	1,171	150,000	128.03	4,890		10,667		4,890		(6,176)			5,777			
S&P 500 Euro UpStk 2,442.28 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2017	03/07/2018	03/07/2018	Sale	2,470	5,851,469	2368.39	99,475		182,557		99,475		(76,212)			83,082			
S&P 500 Euro UpStk 2,454.36 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2017	03/07/2018	03/07/2018	Sale	2,952	6,992,197	2368.39	136,348		253,809		136,348		(107,430)			117,461			
S&P 500 Euro UpStk 2,463.36 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2017	03/07/2018	03/07/2018	Sale	5,487	12,995,749	2368.39	275,510		521,116		275,510		(224,252)			245,606			
S&P 500 Euro UpStk 2,470.23 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2017	03/07/2018	12/01/2018	Sale	6,779	16,055,626	2368.39	361,252		690,387		361,252		(300,051)			329,135			
S&P 500 Euro UpStk 2,481.36 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2017	03/07/2018	03/07/2018	Sale	6,409	15,180,286	2368.39	373,435		724,086		373,435		(318,738)			350,650			
S&P 500 Euro UpStk 2,486.34 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2017	03/07/2018	03/07/2018	Sale	5,942	14,075,195	2368.39	358,917		700,970		358,917		(310,522)			342,052			
S&P 500 Euro UpStk 2,492.02 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2017	03/07/2018	03/07/2018	Sale	1,119	2,650,629	2368.39	70,242		138,363		70,242		(61,750)			68,121			
S&P 500 Euro UpStk 2,512.15 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2017	03/07/2018	03/07/2018	Sale	3,540	8,384,105	2368.39	250,685		508,911		250,685		(232,710)			258,226			
EEJPUSSE Euro UpStk 02/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	02/28/2018	02/28/2018	Sale	2,231	290,000	129.9466	7,192		15,515		7,192		(9,900)			8,323			
EEJPUSSE Euro UpStk 02/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	02/28/2018	02/28/2018	Sale	1,532	200,000	130.52557	4,600		9,800		4,600		(6,312)			5,200			
EEJPUSSE Euro UpStk 02/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	02/28/2018	02/28/2018	Sale	1,524	200,000	131.2332	4,220		8,700		4,220		(5,636)			4,480			
EEJPUSSE Euro UpStk 03/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	03/07/2018	03/07/2018	Sale	1,699	220,000	129.482	5,874		13,176		5,874		(7,928)			7,302			
EEJPUSSE Euro UpStk 1.09 02/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	02/14/2018	02/14/2018	Sale	778	100,000	128.4	2,530		6,861		2,530		(4,208)			4,331			
EEJPUSSE Euro UpStk 1.09 02/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	02/21/2018	02/21/2018	Sale	1,473	190,000	128.91	4,560		12,056		4,560		(7,529)			7,496			
EEJPUSSE Euro UpStk 1.07 02/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	02/28/2018	02/28/2018	Sale	2,487	320,000	128.66	7,200		20,320		7,200		(11,254)			13,120			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 1.05 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	03/07/2018	03/07/2018	Sale	780	100,000	128.2	2,000		5,000		2,000		(2,580)			3,000			
EEJPUSSE Euro UpStk 1.0643 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	03/07/2018	03/07/2018	Sale	2,886	370,000	128.2	8,436		23,791		8,436		(12,133)			15,355			
EEJPUSSE Euro UpStk 1.08 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	03/07/2018	03/07/2018	Sale	3,237	415,000	128.2	10,417		29,005		10,417		(15,913)			18,588			
EEJPUSSE Euro UpStk 1.085 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	03/07/2018	03/07/2018	Sale	3,003	385,000	128.2	9,895		26,908		9,895		(15,244)			17,013			
EEJPUSSE Euro UpStk 1.06 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/07/2018	03/07/2018	Sale	1,560	200,000	128.2	3,900		12,000		3,900		(6,679)			8,100			
EEJPUSSE Euro UpStk 1.065 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/07/2018	03/07/2018	Sale	3,978	510,000	128.2	10,353		33,150		10,353		(18,211)			22,797			
EEJPUSSE Euro UpStk 1.08 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/07/2018	03/07/2018	Sale	5,733	735,000	128.2	16,244		51,370		16,244		(30,388)			35,126			
EEJPUSSE Euro UpStk 1.09 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/07/2018	03/07/2018	Sale	6,630	850,000	128.2	19,635		59,407		19,635		(37,192)			39,772			
EEJPUSSE Euro UpStk 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/07/2018	03/07/2018	Sale	8,611	1,115,000	129.482	25,422		66,778		25,422		(44,531)			41,356			
EEJPUSSE Euro UpStk 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/07/2018	03/07/2018	Sale	10,835	1,410,000	130.123	29,610		77,396		29,610		(51,993)			47,786			
EEJPUSSE Euro UpStk 1.05 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	03/14/2018	Sale	2,360	300,000	127.07	6,030		15,000		6,030		(8,104)			8,970			
EEJPUSSE Euro UpStk 1.08 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	03/14/2018	Sale	4,407	560,000	127.07	14,112		44,800		14,112		(23,799)			30,688			
EEJPUSSE Euro UpStk 1.085 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	03/14/2018	Sale	5,666	720,000	127.07	18,648		59,268		18,648		(31,855)			40,620			
EEJPUSSE Euro UpStk 1.09 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	03/14/2018	Sale	6,099	775,000	127.07	20,460		63,796		20,460		(35,566)			43,336			
EEJPUSSE Euro UpStk 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	03/14/2018	Sale	5,999	770,000	128.3407	20,636		55,684		20,636		(34,902)			35,048			
EEJPUSSE Euro UpStk 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	03/14/2018	Sale	23,260	3,000,000	128.97605	74,400		201,951		74,400		(127,257)			127,551			
EEJPUSSE Euro UpStk 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	03/14/2018	Sale	3,047	395,000	129.6114	9,046		24,615		9,046		(15,583)			15,570			
EEJPUSSE EURO U 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	03/14/2018	Sale	3,078	400,000	129.929075	8,800		23,927		8,800		(15,174)			15,127			
EEJPUSSE Euro UpStk 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	03/14/2018	Sale	7,178	935,000	130.24675	19,729		53,591		19,729		(34,065)			33,863			
EEJPUSSE Euro UpStk 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	03/14/2018	Sale	2,134	280,000	131.199775	5,208		13,949		5,208		(8,913)			8,741			
S&P 500 Asian UpStk 2,447.06 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	781	1,848,155	2365.45	31,764		63,763		31,764		(31,593)			31,999			
S&P 500 Asian UpStk 2,457.70 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	1,752	4,144,471	2365.45	77,991		161,630		77,991		(82,526)			83,639			
S&P 500 Asian UpStk 2,473.55 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	3,941	9,322,519	2365.45	196,099		426,035		196,099		(226,480)			229,936			
S&P 500 Asian UpStk 2,488.93 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	2,215	5,241,619	2365.45	120,264		273,620		120,264		(150,557)			153,357			
S&P 500 Asian UpStk 2,523.23 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	643	1,522,705	2365.45	39,913		101,567		39,913		(58,955)			61,654			
S&P 500 Euro UpStk 2,437.12 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	2,314	5,475,043	2365.45	91,378		165,887		91,378		(67,504)			74,508			
S&P 500 Euro UpStk 2,450.37 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	2,168	5,129,818	2365.45	99,595		184,161		99,595		(76,390)			84,566			
S&P 500 Euro UpStk 2,456.52 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	2,306	5,455,685	2365.45	112,644		210,044		112,644		(87,858)			97,401			
S&P 500 Euro UpStk 2,460.07 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	2,015	4,766,745	2365.45	101,765		190,674		101,765		(80,130)			88,909			
S&P 500 Euro UpStk 2,465.51 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	3,413	8,073,745	2365.45	180,941		341,524		180,941		(144,534)			160,584			
S&P 500 Euro UpStk 2,468.35 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	4,114	9,731,986	2365.45	223,437		423,353		223,437		(179,808)			199,917			
S&P 500 Euro UpStk 2,471.90 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	3,651	8,637,870	2365.45	204,173		388,722		204,173		(165,835)			184,548			
S&P 500 Euro UpStk 2,478.28 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	4,183	9,896,671	2365.45	245,833		472,063		245,833		(202,947)			226,230			
S&P 500 Euro UpStk 2,483.25 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	5,951	14,078,672	2365.45	362,667		701,121		362,667		(303,210)			338,455			
S&P 500 Euro UpStk 2,488.45 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	12/01/2018	Sale	1,771	4,190,348	2365.45	111,920		217,892		111,920		(94,797)			105,972			
S&P 500 Euro UpStk 2,508.09 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	03/14/2018	Sale	3,971	9,393,642	2365.45	282,918		566,450		282,918		(252,142)			283,532			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	03/14/2018	03/14/2018	Sale	5,194	670,000	128.97605	17,286		45,102		17,286		(27,751)			27,816			
EEJPUSSE Euro UpStk 1.0615 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	02/28/2018	02/28/2018	Sale	2,487	320,000	128.66	6,208		19,680		6,208		(10,787)			13,472			
EEJPUSSE Euro UpStk 1.09 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	02/28/2018	02/28/2018	Sale	1,943	250,000	128.66	5,625		15,875		5,625		(10,544)			10,250			
EEJPUSSE Euro UpStk 1.065 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	03/14/2018	03/14/2018	Sale	3,934	500,000	127.07	11,900		32,500		11,900		(17,393)			20,600			
EEJPUSSE Euro UpStk 1.08 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	03/14/2018	03/14/2018	Sale	2,164	275,000	127.07	7,178		22,000		7,178		(11,439)			14,823			
EEJPUSSE Euro UpStk 1.085 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	03/14/2018	03/14/2018	Sale	4,525	575,000	127.07	15,410		47,332		15,410		(24,922)			31,922			
EEJPUSSE Euro UpStk 1.09 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	03/14/2018	03/14/2018	Sale	3,069	390,000	127.07	10,686		32,104		10,686		(17,508)			21,418			
EEJPUSSE Euro UpStk 1.06 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/14/2018	03/14/2018	Sale	3,934	500,000	127.07	11,050		30,000		11,050		(16,450)			18,950			
EEJPUSSE Euro UpStk 1.065 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/14/2018	03/14/2018	Sale	3,934	500,000	127.07	11,500		32,500		11,500		(17,793)			21,000			
EEJPUSSE Euro UpStk 1.085 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/14/2018	03/14/2018	Sale	5,115	650,000	127.07	16,770		53,506		16,770		(28,823)			36,736			
EEJPUSSE Euro UpStk 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/14/2018	03/14/2018	Sale	1,405	180,000	128.023025	4,986		13,467		4,986		(8,440)			8,481			
EEJPUSSE Euro UpStk 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/14/2018	03/14/2018	Sale	1,947	250,000	128.3407	6,675		18,079		6,675		(11,357)			11,404			
EEJPUSSE Euro UpStk 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/14/2018	03/14/2018	Sale	1,554	200,000	128.658375	5,140		13,963		5,140		(8,794)			8,823			
EEJPUSSE Euro UpStk 1.065 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	03/21/2018	Sale	7,890	1,000,000	126.73	23,000		65,000		23,000		(35,892)			42,000			
EEJPUSSE Euro UpStk 1.08 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	03/21/2018	Sale	15,781	2,000,000	126.73	50,600		160,000		50,600		(86,144)			109,400			
EEJPUSSE Euro UpStk 1.085 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	03/21/2018	Sale	5,720	725,000	126.73	18,778		61,613		18,778		(32,682)			42,836			
EEJPUSSE Euro UpStk 1.09 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	03/21/2018	Sale	6,312	800,000	126.73	21,120		67,987		21,120		(37,525)			46,867			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	03/21/2018	Sale	3,320	425,000	127.9973	11,390		31,868		11,390		(20,477)			20,478			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	03/21/2018	Sale	5,455	700,000	128.314125	18,060		50,739		18,060		(32,707)			32,679			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	03/21/2018	Sale	19,435	2,500,000	128.63095	62,000		174,960		62,000		(113,189)			112,960			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	03/21/2018	Sale	2,324	300,000	129.074505	7,050		19,945		7,050		(12,950)			12,895			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	03/21/2018	Sale	7,524	975,000	129.581425	21,450		60,922		21,450		(39,777)			39,472			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	03/21/2018	Sale	15,396	2,000,000	129.89825	42,200		119,968		42,200		(78,592)			77,768			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	03/21/2018	Sale	5,056	660,000	130.5319	12,804		36,289		12,804		(23,920)			23,485			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	03/21/2018	Sale	4,317	565,000	130.848725	10,509		29,653		10,509		(19,603)			19,144			
S&P 500 Asian UpStk 2,421.37 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/21/2017	03/21/2018	12/01/2018	Sale	641	1,504,300	2344.02	24,746		49,640		24,746		(24,592)			24,895			
S&P 500 Asian UpStk 2,435.67 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/21/2017	03/21/2018	03/21/2018	Sale	1,293	3,031,770	2344.02	56,846		118,541		56,846		(60,877)			61,695			
S&P 500 Asian UpStk 2,448.80 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/21/2017	03/21/2018	03/21/2018	Sale	2,436	5,711,502	2344.02	117,371		255,310		117,371		(136,028)			137,938			
S&P 500 Asian UpStk 2,457.47 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/21/2017	03/21/2018	03/21/2018	Sale	2,404	5,636,757	2344.02	122,036		272,818		122,036		(148,612)			150,782			
S&P 500 Asian UpStk 2,471.07 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/21/2017	03/21/2018	12/01/2018	Sale	2,154	5,050,332	2344.02	116,915		273,737		116,915		(154,365)			156,822			
S&P 500 Asian UpStk 2,495.91 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/21/2017	03/21/2018	03/21/2018	Sale	579	1,359,312	2344.02	34,594		88,082		34,594		(52,366)			53,487			
S&P 500 Euro UpStk 2,415.98 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/21/2017	03/21/2018	03/21/2018	Sale	2,395	5,614,063	2344.02	95,158		172,348		95,158		(69,920)			77,190			
S&P 500 Euro UpStk 2,428.64 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/21/2017	03/21/2018	12/01/2018	Sale	3,810	8,932,757	2344.02	174,635		322,476		174,635		(133,606)			147,841			
S&P 500 Euro UpStk 2,437.08 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/21/2017	03/21/2018	03/21/2018	Sale	4,996	11,711,962	2344.02	248,879		464,977		248,879		(194,955)			216,098			
S&P 500 Euro UpStk 2,445.05 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/21/2017	03/21/2018	03/21/2018	Sale	5,666	13,282,155	2344.02	304,825		572,476		304,825		(240,883)			267,651			
S&P 500 Euro UpStk 2,449.50 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/21/2017	03/21/2018	03/21/2018	Sale	6,286	14,735,244	2344.02	349,962		663,080		349,962		(281,626)			313,118			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Euro UpStk 2,456.06 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/21/2017	03/21/2018	03/21/2018	Sale	5,046	11,830,188	2344.02	295,163		565,462		295,163		(242,817)			270,299			
S&P 500 Euro UpStk 2,460.52 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/21/2017	03/21/2018	03/21/2018	Sale	7,291	17,092,094	2344.02	441,831		849,493		441,831		(365,722)			407,663			
S&P 500 Euro UpStk 2,472.71 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/21/2017	03/21/2018	03/21/2018	Sale	2,006	4,703,451	2344.02	131,932		258,226		131,932		(112,980)			126,294			
S&P 500 Euro UpStk 2,486.77 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/21/2017	03/21/2018	03/21/2018	Sale	2,008	4,708,192	2344.02	143,364		286,727		143,364		(127,805)			143,363			
EEJPUSSE Euro UpStk 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/22/2017	03/07/2018	03/07/2018	Sale	765	100,000	130.6999	1,830		5,039		1,830		(3,524)			3,209			
EEJPUSSE Euro UpStk 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/22/2017	03/07/2018	03/07/2018	Sale	761	100,000	131.405	1,650		4,489		1,650		(3,184)			2,839			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/22/2017	03/21/2018	03/21/2018	Sale	3,701	475,000	128.314125	12,350		34,430		12,350		(22,099)			22,080			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/22/2017	03/21/2018	03/21/2018	Sale	1,890	245,000	129.581425	5,415		15,309		5,415		(9,971)			9,894			
EEJPUSSE Euro UpStk 1.05 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/22/2017	03/07/2018	03/07/2018	Sale	819	105,000	128.2	1,806		5,250		1,806		(3,003)			3,444			
EEJPUSSE Euro UpStk 1.09 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/22/2017	03/07/2018	03/07/2018	Sale	1,560	200,000	128.2	4,420		13,978		4,420		(8,951)			9,558			
EEJPUSSE Euro UpStk 1.08 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/22/2017	03/21/2018	03/21/2018	Sale	3,550	450,000	126.73	11,385		36,000		11,385		(19,383)			24,615			
EEJPUSSE Euro UpStk 1.085 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/22/2017	03/21/2018	03/21/2018	Sale	3,945	500,000	126.73	13,000		42,492		13,000		(22,489)			29,492			
MXEA Asian UpStk 1,850.21 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/22/2017	02/28/2018	02/28/2018	Sale	450	788,891	1753.09	22,172		43,704		22,172		(21,428)			21,533			
MXEA Asian UpStk 1,848.90 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/22/2017	03/07/2018	03/07/2018	Sale	482	844,792	1752.68	23,787		46,378		23,787		(22,468)			22,591			
MXEA Asian UpStk 1,861.61 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/22/2017	03/14/2018	03/14/2018	Sale	698	1,232,012	1765.06	32,122		67,392		32,122		(35,069)			35,270			
MXEA Asian UpStk 1,898.09 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/22/2017	03/21/2018	03/21/2018	Sale	776	1,397,056	1800.33	27,944		75,862		27,944		(47,565)			47,918			
MXEA Euro UpStk 1,842.15 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/22/2017	02/28/2018	02/28/2018	Sale	1,697	2,974,994	1753.09	85,614		151,135		85,614		(60,606)			65,521			
MXEA Euro UpStk 1,841.37 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/22/2017	03/07/2018	03/07/2018	Sale	1,609	2,820,062	1752.68	80,997		142,702		80,997		(56,180)			61,705			
MXEA Euro UpStk 1,853.31 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/22/2017	03/14/2018	03/14/2018	Sale	1,475	2,603,464	1765.06	71,302		130,169		71,302		(52,233)			58,867			
MXEA Euro UpStk 1,890.71 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/22/2017	03/21/2018	03/21/2018	Sale	1,800	3,240,594	1800.33	78,318		162,684		78,318		(71,051)			84,366			
EEJPUSSE Euro UpStk 1.0875 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	02/28/2018	02/28/2018	Sale	2,059	265,000	128.66	5,698		16,828		5,698		(11,278)			11,130			
EEJPUSSE Euro UpStk 1.05 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	03/21/2018	Sale	1,144	145,000	126.73	3,045		7,250		3,045		(3,798)			4,205			
EEJPUSSE Euro UpStk 1.0575 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	03/21/2018	Sale	3,116	395,000	126.73	8,967		22,713		8,967		(12,083)			13,746			
EEJPUSSE Euro UpStk 1.06 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	03/21/2018	Sale	1,025	130,000	126.73	3,016		7,800		3,016		(4,162)			4,784			
EEJPUSSE Euro UpStk 1.065 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	03/21/2018	Sale	1,972	250,000	126.73	6,025		16,250		6,025		(8,698)			10,225			
EEJPUSSE Euro UpStk 1.085 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	03/21/2018	Sale	4,379	555,000	126.73	15,096		47,166		15,096		(24,297)			32,070			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	03/21/2018	Sale	1,016	130,000	127.933935	3,718		9,813		3,718		(6,093)			6,095			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	03/21/2018	Sale	896	115,000	128.25076	3,163		8,393		3,163		(5,234)			5,231			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	03/21/2018	Sale	1,865	240,000	128.63095	6,288		16,796		6,288		(10,530)			10,508			
EEJPUSSE Euro UpStk 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	03/21/2018	Sale	1,273	165,000	129.581425	3,845		10,310		3,845		(6,517)			6,465			
EEJPUSSE Euro UpStk 1.06 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	03/28/2018	Sale	3,729	475,000	127.37	10,498		28,500		10,498		(14,857)			18,003			
EEJPUSSE Euro UpStk 1.07 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	03/28/2018	Sale	10,952	1,395,000	127.37	33,201		86,962		33,201		(50,314)			53,761			
EEJPUSSE Euro UpStk 1.08 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	03/28/2018	Sale	12,954	1,650,000	127.37	41,580		102,858		41,580		(66,146)			61,278			
EEJPUSSE Euro UpStk 1.09 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	03/28/2018	Sale	12,365	1,575,000	127.37	41,580		98,182		41,580		(68,078)			56,602			
EEJPUSSE Euro UpStk 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	03/28/2018	Sale	9,405	1,210,000	128.6437	32,428		63,329		32,428		(51,851)			30,901			
EEJPUSSE Euro UpStk 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	03/28/2018	Sale	18,602	2,405,000	129.28055	59,644		113,848		59,644		(96,231)			54,204			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	03/28/2018	Sale	2,116	275,000	129.9174	6,298		11,643		6,298		(10,211)			5,345			
EEJPUSSE Euro UpStk 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	03/28/2018	Sale	5,758	750,000	130.235825	16,425		29,879		16,425		(26,822)			13,454			
EEJPUSSE Euro UpStk 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	03/28/2018	Sale	16,468	2,150,000	130.55425	45,150		80,277		45,150		(73,778)			35,127			
EEJPUSSE Euro UpStk 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	03/28/2018	Sale	3,811	500,000	131.1911	9,700		16,169		9,700		(15,645)			6,469			
S&P 500 Euro UpStk 2,420.60 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/28/2017	03/28/2018	03/28/2018	Sale	913	2,154,718	2358.57	31,459		56,669		31,459		(22,345)			25,210			
S&P 500 Euro UpStk 2,434.28 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/28/2017	03/28/2018	03/28/2018	Sale	1,901	4,483,861	2358.57	78,468		143,932		78,468		(57,855)			65,464			
S&P 500 Euro UpStk 2,443.95 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/28/2017	03/28/2018	03/28/2018	Sale	4,325	10,201,910	2358.57	198,937		369,308		198,937		(150,226)			170,371			
S&P 500 Euro UpStk 2,451.26 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/28/2017	03/28/2018	03/28/2018	Sale	3,142	7,411,178	2358.57	154,894		291,254		154,894		(120,091)			136,360			
S&P 500 Euro UpStk 2,457.87 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/28/2017	03/28/2018	03/28/2018	Sale	3,364	7,936,348	2358.57	176,187		334,134		176,187		(138,875)			157,947			
S&P 500 Euro UpStk 2,461.17 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/28/2017	03/28/2018	12/01/2018	Expiration			2358.57		1			1					(1)			
S&P 500 Euro UpStk 2,461.17 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/28/2017	03/28/2018	12/01/2018	Sale	4,845	11,428,920	2358.57	260,579	(1)	497,168		260,579		(207,901)			236,589			
S&P 500 Euro UpStk 2,464.71 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/28/2017	03/28/2018	03/28/2018	Sale	5,963	14,065,880	2358.57	330,548		632,991		330,548		(265,486)			302,442			
S&P 500 Euro UpStk 2,471.31 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/28/2017	03/28/2018	03/28/2018	Sale	5,583	13,169,361	2358.57	325,283		629,497		325,283		(266,646)			304,214			
S&P 500 Euro UpStk 2,475.79 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/28/2017	03/28/2018	03/28/2018	Sale	7,884	18,595,959	2358.57	476,057		924,212		476,057		(392,162)			448,155			
S&P 500 Euro UpStk 2,488.29 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/28/2017	03/28/2018	12/01/2018	Sale	1,365	3,219,590	2358.57	89,505		177,076		89,505		(76,376)			87,571			
S&P 500 Euro UpStk 2,500.56 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/28/2017	03/28/2018	03/28/2018	Sale	1,611	3,800,852	2358.57	113,265		228,818		113,265		(100,455)			115,552			
EEJPUSSE Euro UpStk 1.0655 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/14/2018	03/14/2018	Sale	1,691	215,000	127.07	5,246		14,083		5,246		(7,424)			8,837			
EEJPUSSE Euro UpStk 1.0575 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/28/2018	03/28/2018	Sale	1,570	200,000	127.37	4,460		11,500		4,460		(5,860)			7,040			
EEJPUSSE Euro UpStk 1.07 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/28/2018	03/28/2018	Sale	3,454	440,000	127.37	10,824		27,429		10,824		(15,518)			16,605			
EEJPUSSE Euro UpStk 1.08 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/28/2018	03/28/2018	Sale	2,551	325,000	127.37	8,483		20,260		8,483		(12,736)			11,777			
EEJPUSSE Euro UpStk 1.09 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/28/2018	03/28/2018	Sale	3,650	465,000	127.37	12,695		28,987		12,695		(19,681)			16,293			
EEJPUSSE Euro UpStk 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	02/28/2018	02/28/2018	Sale	914	120,000	131.2332	2,244		5,220		2,244		(3,669)			2,976			
EEJPUSSE Euro UpStk 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/14/2018	03/14/2018	Sale	930	120,000	128.912515	3,168		8,138		3,168		(4,957)			4,970			
EEJPUSSE Euro UpStk 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/14/2018	03/14/2018	Sale	2,074	270,000	130.183215	6,075		15,611		6,075		(9,588)			9,536			
EEJPUSSE Euro UpStk 1.07 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	03/28/2018	03/28/2018	Sale	2,512	320,000	127.37	7,872		19,948		7,872		(11,286)			12,076			
EEJPUSSE Euro UpStk 1.08 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	03/28/2018	03/28/2018	Sale	1,570	200,000	127.37	5,220		12,468		5,220		(7,838)			7,248			
EEJPUSSE Euro UpStk 1.085 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	03/28/2018	03/28/2018	Sale	1,570	200,000	127.37	5,340		12,468		5,340		(8,179)			7,128			
EEJPUSSE Euro UpStk 1.09 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	03/28/2018	03/28/2018	Sale	13,464	1,715,000	127.37	46,648		106,910		46,648		(72,757)			60,262			
EEJPUSSE Euro UpStk 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	03/28/2018	03/28/2018	Sale	4,664	600,000	128.6437	16,560		31,403		16,560		(25,231)			14,843			
EEJPUSSE Euro UpStk 1.0525 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	3,255	415,000	127.48	8,549		21,788		8,549		(10,997)			13,239			
EEJPUSSE Euro UpStk 1.06 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	2,470	315,000	127.48	6,962		18,384		6,962		(9,567)			11,423			
EEJPUSSE Euro UpStk 1.07 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	20,003	2,550,000	127.48	60,690		148,823		60,690		(89,245)			88,133			
EEJPUSSE Euro UpStk 1.08 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	17,806	2,270,000	127.48	57,431		132,482		57,431		(88,054)			75,051			
EEJPUSSE Euro UpStk 1.085 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	5,687	725,000	127.48	18,778		42,313		18,778		(29,325)			23,535			
EEJPUSSE Euro UpStk 1.09 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	23,925	3,050,000	127.48	80,520		178,004		80,520		(127,935)			97,484			
EEJPUSSE Euro UpStk 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	2,271	291,700	128.4361	8,138		14,836		8,138		(12,638)			6,698			

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	21,358	2,750,000	128.7548	73,700		132,996		73,700		(115,536)			59,296			
EEJPUSSE Euro UpStk 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	27,242	3,525,000	129.3922	87,420		152,851		87,420		(138,276)			65,431			
EEJPUSSE Euro UpStk 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	3,077	400,000	129.96586	9,240		15,545		9,240		(14,670)			6,305			
EEJPUSSE Euro UpStk 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	8,822	1,150,000	130.3483	25,300		41,241		25,300		(40,217)			15,941			
EEJPUSSE Euro UpStk 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	23,341	3,050,000	130.667	64,355		101,754		64,355		(102,362)			37,399			
EEJPUSSE Euro UpStk 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	5,235	687,500	131.3044	13,338		19,499		13,338		(21,118)			6,161			
EEJPUSSE Euro UpStk 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Sale	4,140	545,000	131.6231	10,137		14,095		10,137		(15,962)			3,958			
S&P 500 Asian UpStk 2,445.76 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/07/2017	04/09/2018	12/01/2018	Sale	2,562	6,034,966	2355.54	109,836		231,147		109,836		(119,363)			121,310			
S&P 500 Asian UpStk 2,461.77 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/07/2017	04/09/2018	04/09/2018	Sale	3,127	7,366,067	2355.54	149,531		332,194		149,531		(179,563)			182,663			
S&P 500 Asian UpStk 2,473.32 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/07/2017	04/09/2018	04/09/2018	Sale	3,599	8,479,462	2355.54	183,156		423,984		183,156		(236,464)			240,828			
S&P 500 Asian UpStk 2,483.21 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/07/2017	04/09/2018	04/09/2018	Sale	1,580	3,722,604	2355.54	84,131		201,765		84,131		(115,332)			117,634			
S&P 500 Asian UpStk 2,513.13 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/07/2017	04/09/2018	04/09/2018	Sale	1,910	4,500,058	2355.54	112,051		301,062		112,051		(183,682)			189,011			
S&P 500 Euro UpStk 2,421.02 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/07/2017	04/09/2018	12/01/2018	Sale	1,090	2,569,825	2355.54	39,832		71,437		39,832		(27,449)			31,605			
S&P 500 Euro UpStk 2,433.27 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/07/2017	04/09/2018	04/09/2018	Sale	2,384	5,616,188	2355.54	101,091		185,327		101,091		(73,057)			84,236			
S&P 500 Euro UpStk 2,440.57 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/07/2017	04/09/2018	04/09/2018	Sale	1,140	2,685,596	2355.54	52,369		96,944		52,369		(38,600)			44,575			
S&P 500 Euro UpStk 2,445.05 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/07/2017	04/09/2018	04/09/2018	Sale	5,488	12,929,050	2355.54	263,753		491,301		263,753		(196,863)			227,548			
S&P 500 Euro UpStk 2,450.23 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/07/2017	04/09/2018	04/09/2018	Sale	5,179	12,200,399	2355.54	262,309		490,442		262,309		(197,026)			228,133			
S&P 500 Euro UpStk 2,455.65 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/07/2017	04/09/2018	04/09/2018	Sale	4,712	11,100,697	2355.54	249,766		471,777		249,766		(191,599)			222,012			
S&P 500 Euro UpStk 2,458.01 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/07/2017	04/09/2018	04/09/2018	Sale	5,294	12,470,308	2355.54	285,570		542,480		285,570		(221,690)			256,910			
S&P 500 Euro UpStk 2,467.66 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/07/2017	04/09/2018	04/09/2018	Sale	14,868	35,023,034	2355.54	865,069		1,667,041		865,069		(690,530)			801,972			
S&P 500 Euro UpStk 2,473.08 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/07/2017	04/09/2018	04/09/2018	Sale	9,422	22,195,864	2355.54	570,434		1,107,560		570,434		(461,846)			537,126			
S&P 500 Euro UpStk 2,486.04 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/07/2017	04/09/2018	04/09/2018	Sale	3,924	9,245,087	2355.54	258,862		512,190		258,862		(217,082)			253,327			
S&P 500 Euro UpStk 2,496.87 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/07/2017	04/09/2018	04/09/2018	Sale	1,782	4,199,765	2355.54	125,153		251,982		125,153		(108,373)			126,829			
EEJPUSSE Euro UpStk 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2017	04/09/2018	04/09/2018	Sale	3,792	488,000	128.69106	13,762		23,845		13,762		(20,054)			10,083			
EEJPUSSE Euro UpStk 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2017	04/09/2018	04/09/2018	Sale	769	100,000	130.0296	2,390		3,836		2,390		(3,540)			1,446			
EEJPUSSE Euro UpStk 1.08 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2017	04/09/2018	04/09/2018	Sale	3,137	400,000	127.48	10,480		23,345		10,480		(15,156)			12,865			
EEJPUSSE Euro UpStk 1.09 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2017	04/09/2018	04/09/2018	Sale	2,196	280,000	127.48	7,700		16,341		7,700		(11,437)			8,641			
EEJPUSSE Euro UpStk 1.0525 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	03/28/2018	03/28/2018	Sale	981	125,000	127.37	2,575		6,563		2,575		(3,408)			3,988			
EEJPUSSE Euro UpStk 1.09 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	03/28/2018	03/28/2018	Sale	3,886	495,000	127.37	13,068		30,857		13,068		(21,396)			17,789			
EEJPUSSE Euro UpStk 1.0525 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/09/2018	04/09/2018	Sale	2,196	280,000	127.48	5,768		14,700		5,768		(7,420)			8,932			
EEJPUSSE Euro UpStk 1.085 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/09/2018	04/09/2018	Sale	8,785	1,120,000	127.48	28,784		65,366		28,784		(45,526)			36,582			
EEJPUSSE Euro UpStk 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	03/14/2018	03/14/2018	Sale	1,124	145,000	128.97605	3,596		9,761		3,596		(6,151)			6,165			
EEJPUSSE Euro UpStk 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/09/2018	04/09/2018	Sale	3,339	430,000	128.7548	11,395		20,796		11,395		(18,195)			9,401			
EEJPUSSE Euro UpStk 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/09/2018	04/09/2018	Sale	966	125,000	129.32846	3,075		5,483		3,075		(4,988)			2,408			
EEJPUSSE Euro UpStk 1.054 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	04/16/2018	Sale	1,528	195,000	127.55	4,095		10,530		4,095		(5,206)			6,435			
EEJPUSSE Euro UpStk 1.064 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	04/16/2018	Sale	3,449	440,000	127.55	10,076		28,160		10,076		(13,893)			18,084			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 1.07 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	04/16/2018	Sale	1,019	130,000	127.55	3,107		8,602		3,107		(4,444)			5,495			
EEJPUSSE Euro UpStk 1.08 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	04/16/2018	Sale	9,212	1,175,000	127.55	29,728		77,750		29,728		(44,661)			48,022			
EEJPUSSE Euro UpStk 1.085 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	04/16/2018	Sale	5,390	687,500	127.55	17,806		45,492		17,806		(27,247)			27,686			
EEJPUSSE Euro UpStk 1.09 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	04/16/2018	Sale	14,935	1,905,000	127.55	50,483		126,054		50,483		(78,132)			75,572			
EEJPUSSE Euro UpStk 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	04/16/2018	Sale	4,967	640,000	128.8255	17,216		35,949		17,216		(26,503)			18,733			
EEJPUSSE Euro UpStk 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	04/16/2018	Sale	17,070	2,210,000	129.46325	54,808		113,086		54,808		(85,654)			58,278			
EEJPUSSE Euro UpStk 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	04/16/2018	Sale	2,690	350,000	130.101	8,015		16,160		8,015		(12,591)			8,145			
EEJPUSSE Euro UpStk 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	04/16/2018	Sale	2,683	350,000	130.419875	7,700		15,285		7,700		(12,097)			7,585			
EEJPUSSE Euro UpStk 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	04/16/2018	Sale	24,296	3,175,000	130.674975	67,628		132,303		67,628		(106,142)			64,675			
EEJPUSSE Euro UpStk 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	04/16/2018	Sale	5,784	760,000	131.3765	14,744		27,489		14,744		(23,087)			12,745			
EEJPUSSE Euro UpStk 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	04/16/2018	Sale	2,126	280,000	131.695375	5,208		9,428		5,208		(8,113)			4,220			
S&P 500 Euro UpStk 2,407.03 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/17/2017	04/16/2018	04/16/2018	Sale	610	1,433,729	2349.01	20,001		35,413		20,001		(13,313)			15,412			
S&P 500 Euro UpStk 2,419.95 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/17/2017	04/16/2018	04/16/2018	Sale	832	1,954,428	2349.01	32,541		59,024		32,541		(22,853)			26,482			
S&P 500 Euro UpStk 2,428.41 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/17/2017	04/16/2018	04/16/2018	Sale	1,610	3,783,189	2349.01	69,800		127,877		69,800		(50,026)			58,078			
S&P 500 Euro UpStk 2,437.33 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/17/2017	04/16/2018	04/16/2018	Sale	6,033	14,173,564	2349.01	287,015		532,909		287,015		(211,488)			245,895			
S&P 500 Euro UpStk 2,442.97 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/17/2017	04/16/2018	04/16/2018	Sale	3,155	7,412,824	2349.01	158,264		296,512		158,264		(118,797)			138,248			
S&P 500 Euro UpStk 2,447.20 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/17/2017	04/16/2018	12/01/2018	Sale	2,538	5,962,258	2349.01	132,660		249,226		132,660		(100,019)			116,566			
S&P 500 Euro UpStk 2,451.43 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/17/2017	04/16/2018	04/16/2018	Sale	5,473	12,857,646	2349.01	296,369		560,611		296,369		(226,572)			264,242			
S&P 500 Euro UpStk 2,460.82 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/17/2017	04/16/2018	12/01/2018	Sale	11,848	27,831,447	2349.01	688,828		1,324,743		688,828		(544,467)			635,915			
S&P 500 Euro UpStk 2,465.76 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/17/2017	04/16/2018	04/16/2018	Sale	5,025	11,805,957	2349.01	302,823		586,777		302,823		(242,865)			283,954			
S&P 500 Euro UpStk 2,477.74 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/17/2017	04/16/2018	04/16/2018	Sale	3,964	9,313,694	2349.01	259,386		510,407		259,386		(213,999)			251,021			
S&P 500 Euro UpStk 2,489.95 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/17/2017	04/16/2018	04/16/2018	Sale	655	1,539,760	2349.01	46,116		92,385		46,116		(39,319)			46,269			
EEJPUSSE Euro UpStk 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	03/28/2018	03/28/2018	Sale	777	100,000	128.580015	2,640		5,284		2,640		(4,374)			2,644			
EEJPUSSE Euro UpStk 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	03/28/2018	03/28/2018	Sale	889	115,000	129.216865	2,795		5,501		2,795		(4,714)			2,707			
EEJPUSSE Euro UpStk 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	03/28/2018	03/28/2018	Sale	904	117,500	129.9174	2,609		4,975		2,609		(4,445)			2,366			
EEJPUSSE Euro UpStk 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	03/28/2018	03/28/2018	Sale	1,083	142,500	131.509525	2,551		4,252		2,551		(4,349)			1,701			
EEJPUSSE Euro UpStk 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	04/16/2018	04/16/2018	Sale	4,055	525,000	129.46325	12,705		26,864		12,705		(20,663)			14,159			
EEJPUSSE Euro UpStk 1.07 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	04/09/2018	04/09/2018	Sale	2,353	300,000	127.48	7,050		17,509		7,050		(10,589)			10,459			
EEJPUSSE Euro UpStk 1.07 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	04/16/2018	04/16/2018	Sale	2,195	280,000	127.55	6,552		18,528		6,552		(9,712)			11,976			
S&P 500 Euro UpStk 1.07 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/16/2018	04/16/2018	Sale	2,900	370,000	127.55	9,028		24,483		9,028		(12,464)			15,455			
S&P 500 Euro UpStk 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/09/2018	04/09/2018	Sale	5,048	650,000	128.7548	17,810		31,435		17,810		(26,919)			13,625			
EEJPUSSE Euro UpStk 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/16/2018	04/16/2018	Sale	4,278	550,000	128.54489	15,620		32,104		15,620		(23,112)			16,484			
S&P 500 Euro UpStk 1.0495 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	04/23/2018	Sale	2,231	285,000	127.71	5,729		14,108		5,729		(6,733)			8,379			
S&P 500 Euro UpStk 1.06 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	04/23/2018	Sale	1,840	235,000	127.71	5,217		14,100		5,217		(6,780)			8,883			
S&P 500 Euro UpStk 1.0688 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	04/23/2018	Sale	3,445	440,000	127.71	10,472		27,218		10,472		(14,348)			16,746			
S&P 500 Euro UpStk 1.08 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	04/23/2018	Sale	6,342	810,000	127.71	20,574		50,106		20,574		(29,768)			29,532			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Euro UpStk 1.085 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	04/23/2018	Sale	5,442	695,000	127.71	18,070		42,992		18,070		(26,631)			24,922			
S&P 500 Euro UpStk 1.09 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	04/23/2018	Sale	8,495	1,085,000	127.71	28,861		67,117		28,861		(43,025)			38,256			
S&P 500 Euro UpStk 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	04/23/2018	Sale	9,690	1,250,000	128.9871	33,750		64,824		33,750		(50,114)			31,074			
EEJPUSSE Euro UpStk 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	04/23/2018	Sale	24,917	3,230,000	129.62565	80,750		151,354		80,750		(120,735)			70,604			
EEJPUSSE Euro UpStk 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	04/23/2018	Sale	5,207	680,000	130.583475	15,028		26,764		15,028		(22,689)			11,736			
EEJPUSSE Euro UpStk 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	04/23/2018	Sale	3,632	475,000	130.77504	10,260		17,983		10,260		(15,442)			7,723			
EEJPUSSE Euro UpStk 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	04/23/2018	Sale	20,511	2,685,000	130.90275	56,922		98,966		56,922		(85,947)			42,044			
S&P 500 Euro UpStk 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	04/23/2018	Sale	10,414	1,370,000	131.5413	26,715		43,647		26,715		(40,122)			16,932			
S&P 500 Asian UpStk 2,426.90 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	1,105	2,595,790	2348.69	43,075		86,438		43,075		(42,378)			43,364			
S&P 500 Asian UpStk 2,442.40 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	1,849	4,343,123	2348.69	81,998		173,286		81,998		(89,163)			91,287			
S&P 500 Asian UpStk 2,449.21 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	1,052	2,470,910	2348.69	48,931		105,751		48,931		(55,482)			56,819			
S&P 500 Asian UpStk 2,455.32 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	1,734	4,072,681	2348.69	83,848		184,899		83,848		(98,639)			101,050			
S&P 500 Asian UpStk 2,466.12 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	1,347	3,164,448	2348.69	69,241		158,216		69,241		(86,778)			88,975			
S&P 500 Asian UpStk 2,475.28 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	1,391	3,267,345	2348.69	74,466		176,104		74,466		(99,035)			101,638			
S&P 500 Asian UpStk 2,490.79 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	974	2,289,256	2348.69	55,304		138,504		55,304		(80,855)			83,200			
S&P 500 Asian UpStk 2,513.80 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	402	945,327	2348.69	24,407		66,455		24,407		(40,583)			42,048			
S&P 500 Euro UpStk 2,415.86 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	1,534	3,605,231	2348.69	57,813		103,106		57,813		(38,585)			45,292			
S&P 500 Euro UpStk 2,427.37 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	2,180	5,122,474	2348.69	94,428		171,600		94,428		(65,661)			77,173			
S&P 500 Euro UpStk 2,433.24 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	2,636	6,191,323	2348.69	121,523		222,880		121,523		(86,168)			101,357			
S&P 500 Euro UpStk 2,437.71 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	2,113	4,962,990	2348.69	101,850		188,107		101,850		(73,283)			86,257			
S&P 500 Euro UpStk 2,444.05 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	5,002	11,749,327	2348.69	255,806		477,039		255,806		(187,763)			221,232			
S&P 500 Euro UpStk 2,450.15 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	7,566	17,772,198	2348.69	407,925		767,733		407,925		(305,043)			359,808			
S&P 500 Euro UpStk 2,460.25 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	7,923	18,609,761	2348.69	462,601		883,942		462,601		(356,515)			421,340			
S&P 500 Euro UpStk 2,465.19 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	04/23/2018	Sale	7,174	16,851,630	2348.69	434,182		835,877		434,182		(339,549)			401,694			
S&P 500 Euro UpStk 2,478.57 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	12/01/2018	Sale	3,061	7,190,421	2348.69	202,151		397,622		202,151		(164,776)			195,471			
MXEA Asian UpStk 1,915.35 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/24/2017	03/28/2018	03/28/2018	Sale	525	951,332	1812.06	23,641		54,227		23,641		(30,176)			30,587			
MXEA Asian UpStk 1,875.17 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/24/2017	04/09/2018	04/09/2018	Sale	1,077	1,917,178	1780.11	57,695		102,380		57,695		(44,229)			44,685			
MXEA Asian UpStk 1,881.96 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/24/2017	04/16/2018	04/16/2018	Sale	1,010	1,805,456	1787.58	51,662		95,324		51,662		(43,124)			43,662			
MXEA Asian UpStk 1,873.55 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/24/2017	04/23/2018	04/23/2018	Sale	770	1,371,193	1780.77	40,371		71,441		40,371		(30,658)			31,070			
MXEA Euro UpStk 1,902.84 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/24/2017	03/28/2018	03/28/2018	Sale	2,028	3,674,858	1812.06	98,115		184,102		98,115		(67,761)			85,987			
MXEA Euro UpStk 1,856.30 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/24/2017	04/09/2018	04/09/2018	Sale	1,057	1,881,576	1780.11	47,787		80,533		47,787		(26,399)			32,746			
MXEA Euro UpStk 1,874.99 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/24/2017	04/09/2018	04/09/2018	Sale	2,067	3,679,487	1780.11	112,445		196,117		112,445		(66,768)			83,672			
MXEA Euro UpStk 1,876.96 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/24/2017	04/16/2018	04/16/2018	Sale	2,312	4,132,885	1787.58	116,987		206,647		116,987		(69,991)			89,659			
MXEA Euro UpStk 1,864.11 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/24/2017	04/23/2018	04/23/2018	Sale	1,800	3,205,386	1780.77	87,336		150,012		87,336		(48,716)			62,676			
EEJPUSSE Euro UpStk 1.0575 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/24/2017	03/28/2018	03/28/2018	Sale	628	80,000	127.37	1,968		4,600		1,968		(2,160)			2,632			
EEJPUSSE Euro UpStk 1.06 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/24/2017	04/09/2018	04/09/2018	Sale	1,294	165,000	127.48	4,125		9,630		4,125		(4,533)			5,505			

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EEJPUSSE Euro UpStk 1.06 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/24/2017	04/23/2018	04/23/2018	Sale	1,566	200,000	127.71	4,920		12,000		4,920		(5,290)			7,080			
EEJPUSSE Euro UpStk 1.08 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/24/2017	04/23/2018	04/23/2018	Sale	1,566	200,000	127.71	5,660		12,372		5,660		(6,770)			6,712			
EEJPUSSE Euro UpStk 1.09 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/24/2017	04/23/2018	04/23/2018	Sale	3,719	475,000	127.71	14,155		29,383		14,155		(17,316)			15,228			
EEJPUSSE Euro UpStk 1.08 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/23/2018	04/23/2018	Sale	4,698	600,000	127.71	17,580		37,115		17,580		(19,710)			19,535			
EEJPUSSE Euro UpStk 1.09 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/23/2018	04/23/2018	Sale	2,623	335,000	127.71	10,318		20,723		10,318		(11,877)			10,405			
EEJPUSSE Euro UpStk 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/23/2018	04/23/2018	Sale	1,554	200,000	128.667825	6,640		10,872		6,640		(7,254)			4,232			
EEJPUSSE Euro UpStk 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/23/2018	04/23/2018	Sale	2,248	290,000	128.9871	9,280		15,039		9,280		(10,177)			5,759			
EEJPUSSE Euro UpStk 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/23/2018	04/23/2018	Sale	2,622	340,000	129.62565	10,098		15,932		10,098		(11,111)			5,834			
EEJPUSSE Euro UpStk 1.0514 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Sale	2,055	265,000	128.92	5,433		13,155		5,433		(5,707)			7,723			
EEJPUSSE Euro UpStk 1.0594 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Sale	3,335	430,000	128.92	9,503		21,347		9,503		(10,626)			11,844			
EEJPUSSE Euro UpStk 1.065 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Sale	4,072	525,000	128.92	12,128		26,063		12,128		(14,013)			13,935			
EEJPUSSE Euro UpStk 1.07 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Sale	3,645	470,000	128.92	11,233		23,332		11,233		(13,299)			12,099			
EEJPUSSE Euro UpStk 1.08 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Sale	5,313	685,000	128.92	17,399		34,006		17,399		(21,159)			16,607			
EEJPUSSE Euro UpStk 1.085 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Sale	8,687	1,120,000	128.92	29,120		55,600		29,120		(35,840)			26,480			
EEJPUSSE Euro UpStk 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Sale	8,447	1,100,000	130.2092	29,700		43,608		29,700		(33,814)			13,908			
EEJPUSSE Euro UpStk 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Sale	18,646	2,440,000	130.8538	61,000		84,529		61,000		(68,902)			23,529			
EEJPUSSE Euro UpStk 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Sale	3,982	525,000	131.8207	11,603		14,250		11,603		(12,920)			2,648			
EEJPUSSE Euro UpStk 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Sale	4,166	550,000	132.01408	11,880		14,104		11,880		(13,112)			2,224			
EEJPUSSE Euro UpStk 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Sale	16,572	2,190,000	132.143	46,428		53,969		46,428		(51,250)			7,541			
EEJPUSSE Euro UpStk 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Sale	9,375	1,245,000	132.7876	24,278		24,456		24,278		(26,138)			178			
EEJPUSSE Euro UpStk 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Sale	2,929	390,000	133.1099	7,293		6,686		7,293		(7,722)			(607)			
S&P 500 Asian UpStk 2,466.22 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2017	04/30/2018	04/30/2018	Sale	1,290	3,075,675	2384.2	50,441		105,808		50,441		(53,471)			55,367			
S&P 500 Asian UpStk 2,482.43 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2017	04/30/2018	04/30/2018	Sale	2,503	5,967,752	2384.2	110,403		245,874		110,403		(130,618)			135,470			
S&P 500 Asian UpStk 2,491.97 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2017	04/30/2018	12/01/2018	Expiration			2384.2													
S&P 500 Asian UpStk 2,491.97 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2017	04/30/2018	12/01/2018	Sale	1,899	4,527,737	2384.2	88,291		204,660		88,290		(112,011)			116,370			
S&P 500 Asian UpStk 2,501.50 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2017	04/30/2018	04/30/2018	Sale	1,611	3,841,293	2384.2	78,747		188,987		78,747		(105,849)			110,241			
S&P 500 Asian UpStk 2,513.90 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2017	04/30/2018	12/01/2018	Sale	1,806	4,306,390	2384.2	93,018		234,267		93,018		(135,041)			141,249			
S&P 500 Asian UpStk 2,539.17 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2017	04/30/2018	04/30/2018	Sale	1,363	3,250,412	2384.2	76,385		211,273		76,385		(126,882)			134,888			
S&P 500 Euro UpStk 2,442.61 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	04/30/2018	Sale	546	1,302,247	2384.2	17,776		31,903		17,776		(11,567)			14,128			
S&P 500 Euro UpStk 2,456.92 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	12/01/2018	Expiration			2384.2													
S&P 500 Euro UpStk 2,456.92 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	12/01/2018	Sale	1,336	3,186,219	2384.2	52,732		97,181		52,732		(36,357)			44,450			
S&P 500 Euro UpStk 2,463.83 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	12/01/2018	Sale	2,424	5,780,303	2384.2	103,756		193,057		103,756		(72,930)			89,300			
S&P 500 Euro UpStk 2,470.03 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	04/30/2018	Sale	2,419	5,768,959	2384.2	110,476		207,680		110,476		(79,303)			97,204			
S&P 500 Euro UpStk 2,474.56 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	04/30/2018	Sale	2,510	5,985,214	2384.2	120,004		226,837		120,004		(87,044)			106,833			
S&P 500 Euro UpStk 2,479.57 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	04/30/2018	Sale	3,081	7,347,123	2384.2	153,922		293,891		153,922		(113,983)			139,969			
S&P 500 Euro UpStk 2,483.14 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	04/30/2018	Sale	2,189	5,219,192	2384.2	112,996		216,587		112,996		(84,255)			103,592			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Euro UpStk 2,487.44 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDCJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	04/30/2018	Sale	10,940	26,084,573	2384.2	585,599		1,129,507		585,599		(441,880)			543,909			
S&P 500 Euro UpStk 2,497.93 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDCJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	04/30/2018	Sale	6,580	15,689,174	2384.2	380,462		748,398		380,462		(298,347)			367,935			
S&P 500 Euro UpStk 2,502.46 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDCJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	04/30/2018	Sale	5,753	13,718,292	2384.2	343,643		680,448		343,643		(272,728)			336,805			
S&P 500 Euro UpStk 2,514.38 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SUNTRUST IYDCJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	04/30/2018	Sale	2,195	5,233,769	2384.2	141,573		285,770		141,573		(116,359)			144,196			
EEJPUSSE Euro UpStk 1.08 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/09/2018	04/09/2018	Sale	902	115,000	127.48	3,496		6,712		3,496		(3,874)			3,216			
EEJPUSSE Euro UpStk 1.075 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/16/2018	04/16/2018	Sale	1,411	180,000	127.55	5,274		11,911		5,274		(5,675)			6,637			
EEJPUSSE Euro UpStk 1.065 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/30/2018	04/30/2018	Sale	1,551	200,000	128.92	4,800		9,929		4,800		(5,158)			5,129			
EEJPUSSE Euro UpStk 1.085 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/30/2018	04/30/2018	Sale	3,257	420,000	128.92	11,382		20,850		11,382		(12,978)			9,468			
EEJPUSSE Euro UpStk 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/16/2018	04/16/2018	Sale	1,436	185,000	128.8255	6,105		10,391		6,105		(6,533)			4,286			
EEJPUSSE Euro UpStk 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/23/2018	04/23/2018	Sale	2,494	325,000	130.2642	9,165		13,604		9,165		(9,602)			4,439			
EEJPUSSE Euro UpStk 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/30/2018	04/30/2018	Sale	2,528	330,000	130.5315	9,009		12,257		9,009		(9,298)			3,248			
EEJPUSSE Euro UpStk 1.064 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	04/30/2018	04/30/2018	Sale	2,016	260,000	128.92	6,188		12,907		6,188		(6,625)			6,719			
EEJPUSSE Euro UpStk 1.07 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	04/30/2018	04/30/2018	Sale	1,590	205,000	128.92	5,084		10,177		5,084		(5,616)			5,093			
EEJPUSSE Euro UpStk 1.085 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	04/30/2018	04/30/2018	Sale	7,291	940,000	128.92	25,380		46,665		25,380		(29,140)			21,285			
EEJPUSSE Euro UpStk 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	04/30/2018	04/30/2018	Sale	2,757	360,000	130.5315	9,720		13,372		9,720		(10,252)			3,652			
EEJPUSSE Euro UpStk 1.0475 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	05/07/2018	Sale	1,546	200,000	129.35	3,900		9,500		3,900		(3,736)			5,600			
EEJPUSSE Euro UpStk 1.06 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	05/07/2018	Sale	3,478	450,000	129.35	9,945		22,300		9,945		(10,478)			12,355			
EEJPUSSE Euro UpStk 1.065 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	05/07/2018	Sale	3,285	425,000	129.35	9,775		21,061		9,775		(10,564)			11,286			
EEJPUSSE Euro UpStk 1.075 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	05/07/2018	Sale	2,551	330,000	129.35	8,118		16,353		8,118		(9,073)			8,235			
EEJPUSSE Euro UpStk 1.08 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	05/07/2018	Sale	4,445	575,000	129.35	14,548		28,494		14,548		(16,435)			13,947			
EEJPUSSE Euro UpStk 1.085 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	05/07/2018	Sale	6,957	900,000	129.35	23,310		44,600		23,310		(26,608)			21,290			
EEJPUSSE Euro UpStk 1.09 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	05/07/2018	Sale	4,213	545,000	129.35	14,388		27,008		14,388		(16,598)			12,620			
EEJPUSSE Euro UpStk 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	05/07/2018	Sale	6,008	785,000	130.6435	21,038		31,051		21,038		(21,884)			10,013			
EEJPUSSE Euro UpStk 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	05/07/2018	Sale	17,061	2,240,000	131.29025	55,552		77,404		55,552		(57,079)			21,852			
EEJPUSSE Euro UpStk 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	05/07/2018	Sale	4,687	620,000	132.260375	13,578		16,774		13,578		(13,662)			3,196			
EEJPUSSE Euro UpStk 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	05/07/2018	Sale	34,053	4,515,000	132.58375	95,267		110,868		95,267		(93,901)			15,601			
EEJPUSSE Euro UpStk 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	05/07/2018	Sale	9,006	1,200,000	133.2305	23,280		23,467		23,280		(22,254)			187			
EEJPUSSE Euro UpStk 1.0525 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2017	04/23/2018	04/23/2018	Sale	1,566	200,000	127.71	4,740		10,500		4,740		(4,443)			5,760			
EEJPUSSE Euro UpStk 1.076 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2017	04/23/2018	04/23/2018	Sale	1,331	170,000	127.71	4,913		10,516		4,913		(5,328)			5,603			
EEJPUSSE Euro UpStk 1.0514 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2017	04/30/2018	04/30/2018	Sale	1,318	170,000	128.92	3,587		8,439		3,587		(3,559)			4,852			
EEJPUSSE Euro UpStk 1.08 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2017	04/30/2018	04/30/2018	Sale	2,404	310,000	128.92	8,091		15,389		8,091		(9,358)			7,298			
EEJPUSSE Euro UpStk 1.085 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	04/09/2018	04/09/2018	Sale	862	110,000	127.48	3,542		6,420		3,542		(3,756)			2,878			
EEJPUSSE Euro UpStk 1.09 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	04/16/2018	04/16/2018	Sale	784	100,000	127.55	3,280		6,617		3,280		(3,471)			3,337			
EEJPUSSE Euro UpStk 1.075 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	04/30/2018	04/30/2018	Sale	1,939	250,000	128.92	6,650		12,411		6,650		(6,939)			5,761			
EEJPUSSE Euro UpStk 1.09 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	04/30/2018	04/30/2018	Sale	2,365	305,000	128.92	8,723		15,141		8,723		(9,425)			6,418			
EEJPUSSE Euro UpStk 1.065 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/07/2018	05/07/2018	Sale	3,092	400,000	129.35	9,560		19,822		9,560		(9,583)			10,262			

SCHEDULE DB - PART A - SECTION 2

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EEJPUSSE Euro UpStk 1.085 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/07/2018	05/07/2018	Sale	1,623	210,000	129.35	5,628		10,407		5,628		(6,020)			4,779			
EEJPUSSE Euro UpStk 1.05 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	4,206	545,000	129.57	10,955		27,250		10,955		(10,213)			16,296			
EEJPUSSE Euro UpStk 1.055 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	1,389	180,000	129.57	3,816		9,780		3,816		(3,687)			5,964			
EEJPUSSE Euro UpStk 1.06 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	3,164	410,000	129.57	9,061		22,277		9,061		(9,100)			13,216			
EEJPUSSE Euro UpStk 1.065 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	11,653	1,510,000	129.57	34,730		82,044		34,730		(35,756)			47,314			
EEJPUSSE Euro UpStk 1.075 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	11,268	1,460,000	129.57	35,916		79,327		35,916		(38,215)			43,411			
EEJPUSSE Euro UpStk 1.08 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	2,546	330,000	129.57	8,349		17,930		8,349		(8,979)			9,581			
EEJPUSSE Euro UpStk 1.085 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	10,804	1,400,000	129.57	36,260		76,067		36,260		(39,401)			39,807			
EEJPUSSE Euro UpStk 1.09 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	5,711	740,000	129.57	19,536		40,207		19,536		(21,452)			20,671			
EEJPUSSE Euro UpStk 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	6,800	890,000	130.8657	23,852		39,457		23,852		(23,537)			15,605			
EEJPUSSE Euro UpStk 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	5,412	710,000	131.189625	18,318		29,702		18,318		(17,945)			11,384			
EEJPUSSE Euro UpStk 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	15,093	1,985,000	131.51355	49,228		78,077		49,228		(47,904)			28,849			
EEJPUSSE Euro UpStk 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	4,361	575,000	131.837475	13,685		21,179		13,685		(13,240)			7,494			
EEJPUSSE Euro UpStk 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	3,774	500,000	132.485325	11,000		15,917		11,000		(10,360)			4,917			
EEJPUSSE Euro UpStk 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	24,057	3,195,000	132.80925	67,415		93,721		67,415		(62,707)			26,306			
EEJPUSSE Euro UpStk 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	3,596	480,000	133.4571	9,312		11,680		9,312		(8,386)			2,368			
EEJPUSSE Euro UpStk 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	05/14/2018	Sale	747	100,000	133.781025	1,860		2,183		1,860		(1,641)			323			
S&P 500 Asian UpStk 2,459.50 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	05/14/2018	Sale	455	1,094,626	2402.32	14,457		26,054		14,457		(9,084)			11,598			
S&P 500 Euro UpStk 2,475.35 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	05/14/2018	Sale	2,086	5,013,477	2402.32	82,517		152,409		82,517		(54,612)			69,892			
S&P 500 Euro UpStk 2,482.80 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	05/14/2018	Sale	1,462	3,512,370	2402.32	63,008		117,668		63,008		(42,643)			54,659			
S&P 500 Euro UpStk 2,490.49 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	12/01/2018	Sale	3,553	8,536,500	2402.32	165,898		313,307		165,898		(114,790)			147,408			
S&P 500 Euro UpStk 2,497.93 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	05/14/2018	Sale	6,066	14,573,859	2402.32	303,880		580,025		303,880		(214,605)			276,146			
S&P 500 Euro UpStk 2,505.86 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	05/14/2018	Sale	5,710	13,718,708	2402.32	306,270		591,276		306,270		(220,974)			285,006			
S&P 500 Euro UpStk 2,511.63 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	12/01/2018	Sale	4,236	10,178,608	2402.32	237,772		463,146		237,772		(174,454)			225,373			
S&P 500 Euro UpStk 2,516.43 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	05/14/2018	Sale	4,689	11,264,843	2402.32	272,677		535,079		272,677		(202,825)			262,402			
S&P 500 Euro UpStk 2,521.72 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	05/14/2018	Sale	4,959	11,915,059	2402.32	299,330		592,202		299,330		(225,997)			292,872			
S&P 500 Euro UpStk 2,528.44 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	05/14/2018	Sale	2,736	6,573,788	2402.32	172,654		345,119		172,654		(132,780)			172,465			
S&P 500 Euro UpStk 2,535.41 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	05/14/2018	Sale	940	2,260,061	2402.32	61,969		125,209		61,969		(48,566)			63,240			
EEJPUSSE Euro UpStk 1.09 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	04/16/2018	04/16/2018	Sale	1,254	160,000	127.55	5,200		10,587		5,200		(5,602)			5,387			
EEJPUSSE Euro UpStk 1.072 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	04/30/2018	04/30/2018	Sale	1,784	230,000	128.92	5,934		11,418		5,934		(6,276)			5,484			
EEJPUSSE Euro UpStk 1.056 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/07/2018	05/07/2018	Sale	2,164	280,000	129.35	6,160		13,876		6,160		(5,947)			7,716			
EEJPUSSE Euro UpStk 1.085 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/07/2018	05/07/2018	Sale	2,976	385,000	129.35	10,241		19,079		10,241		(11,113)			8,838			
EEJPUSSE Euro UpStk 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	04/30/2018	04/30/2018	Sale	2,766	360,000	130.14474	10,404		14,452		10,404		(10,546)			4,048			
EEJPUSSE Euro UpStk 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	04/30/2018	04/30/2018	Sale	2,020	265,000	131.1761	6,731		8,518		6,731		(6,792)			1,787			
EEJPUSSE Euro UpStk 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	04/30/2018	04/30/2018	Sale	1,355	180,000	132.7876	3,726		3,536		3,726		(3,563)			(190)			
EEJPUSSE Euro UpStk 1.0455 05/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	1,503	195,000	129.71	3,705		8,873		3,705		(3,222)			5,168			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 1.0517 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	2,351	305,000	129.71	6,253		15,769		6,253		(5,697)			9,516			
EEJPUSSE Euro UpStk 1.06 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	886	115,000	129.71	2,542		6,339		2,542		(2,466)			3,798			
EEJPUSSE Euro UpStk 1.065 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	5,627	730,000	129.71	16,790		40,240		16,790		(16,699)			23,450			
EEJPUSSE Euro UpStk 1.075 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	5,011	650,000	129.71	15,990		35,830		15,990		(16,439)			19,840			
EEJPUSSE Euro UpStk 1.08 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	3,700	480,000	129.71	12,096		26,459		12,096		(12,666)			14,363			
EEJPUSSE Euro UpStk 1.085 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	11,525	1,495,000	129.71	38,721		82,409		38,721		(40,653)			43,688			
EEJPUSSE Euro UpStk 1.09 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	1,773	230,000	129.71	6,072		12,678		6,072		(6,443)			6,606			
EEJPUSSE Euro UpStk 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	3,551	465,000	130.942245	12,555		21,215		12,555		(12,018)			8,660			
EEJPUSSE Euro UpStk 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	3,997	525,000	131.331375	13,545		22,377		13,545		(12,846)			8,832			
EEJPUSSE Euro UpStk 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	6,798	895,000	131.65565	22,196		35,910		22,196		(20,904)			13,714			
EEJPUSSE Euro UpStk 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	19,396	2,560,000	131.979925	60,928		96,315		60,928		(57,033)			35,387			
EEJPUSSE Euro UpStk 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	8,297	1,100,000	132.56362	24,310		36,435		24,310		(22,371)			12,125			
EEJPUSSE Euro UpStk 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	3,425	455,000	132.82304	9,737		14,161		9,737		(8,855)			4,424			
EEJPUSSE Euro UpStk 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	13,425	1,785,000	132.95275	37,485		53,770		37,485		(34,066)			16,285			
EEJPUSSE Euro UpStk 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	3,338	445,000	133.277025	8,989		12,292		8,989		(7,997)			3,303			
EEJPUSSE Euro UpStk 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	4,535	605,000	133.406735	11,979		16,107		11,979		(10,658)			4,128			
EEJPUSSE Euro UpStk 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	3,218	430,000	133.6013	8,299		10,803		8,299		(7,309)			2,504			
EEJPUSSE Euro UpStk 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	05/21/2018	Sale	1,603	215,000	134.12014	3,892		4,541		3,892		(3,289)			650			
S&P 500 Euro UpStk 2,454.11 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	12/01/2018	Sale	947	2,269,222	2394.02	31,737		56,958		31,737		(19,642)			25,220			
S&P 500 Euro UpStk 2,467.28 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	05/21/2018	Sale	1,739	4,165,219	2394.02	69,601		127,461		69,601		(44,988)			57,860			
S&P 500 Euro UpStk 2,474.94 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	12/01/2018	Expiration			2394.02													
S&P 500 Euro UpStk 2,474.94 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	12/01/2018	Sale	1,623	3,886,069	2394.02	70,929		131,352		70,928		(46,916)			60,424			
S&P 500 Euro UpStk 2,480.20 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	05/21/2018	Sale	1,793	4,294,146	2394.02	82,851		154,581		82,851		(55,631)			71,730			
S&P 500 Euro UpStk 2,484.27 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	05/21/2018	Sale	4,376	10,477,144	2394.02	210,465		394,968		210,465		(142,964)			184,504			
S&P 500 Euro UpStk 2,490.74 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	05/21/2018	Sale	3,247	7,775,269	2394.02	165,815		314,126		165,815		(114,748)			148,311			
S&P 500 Euro UpStk 2,496.96 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	05/21/2018	Sale	5,122	12,262,399	2394.02	275,696		527,269		275,696		(194,367)			251,573			
S&P 500 Euro UpStk 2,501.75 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	05/21/2018	Sale	5,616	13,444,905	2394.02	314,046		605,016		314,046		(224,540)			290,970			
S&P 500 Euro UpStk 2,504.14 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	05/21/2018	Sale	4,197	10,048,533	2394.02	239,055		462,212		239,055		(172,102)			223,157			
S&P 500 Euro UpStk 2,507.74 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	05/21/2018	Sale	1,859	4,451,186	2394.02	108,756		211,439		108,756		(79,115)			102,683			
S&P 500 Euro UpStk 2,513.48 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	05/21/2018	Sale	1,271	3,044,963	2394.02	77,485		151,942		77,485		(57,271)			74,456			
S&P 500 Euro UpStk 2,519.95 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	05/21/2018	Sale	2,216	5,305,408	2394.02	140,933		279,075		140,933		(106,048)			138,142			
S&P 500 Euro UpStk 2,528.80 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	05/21/2018	Sale	770	1,844,468	2394.02	51,752		103,841		51,752		(39,869)			52,089			
MXEA Asian UpStk 1,929.24 04/30/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/23/2017	04/30/2018	04/30/2018	Sale	943	1,729,179	1833.7	56,891		90,094		56,891		(31,256)			33,203			
MXEA Asian UpStk 1,962.34 05/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/23/2017	05/07/2018	05/07/2018	Sale	1,032	1,926,682	1866.94	52,023		98,453		52,023		(39,515)			46,430			
MXEA Asian UpStk 1,973.92 05/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/23/2017	05/14/2018	05/14/2018	Sale	734	1,375,934	1874.57	36,304		72,923		36,304		(28,688)			36,619			
MXEA Asian UpStk 1,989.89 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/23/2017	05/21/2018	05/21/2018	Sale	971	1,838,423	1893.33	42,025		93,760		42,025		(37,311)			51,735			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MXEA Euro UpStk 1,910.07 04/30/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/23/2017	04/30/2018	04/30/2018	Sale	1,082	1,984,063	1833.7	51,806		82,632		51,806		(19,191)			30,826			
MXEA Euro UpStk 1,930.98 04/30/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/23/2017	04/30/2018	04/30/2018	Sale	1,055	1,934,554	1833.7	61,844		102,630		61,844		(25,115)			40,786			
MXEA Euro UpStk 1,955.62 05/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/23/2017	05/07/2018	05/07/2018	Sale	2,646	4,939,923	1866.94	130,977		234,647		130,977		(58,768)			103,670			
MXEA Euro UpStk 1,953.36 05/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/23/2017	05/14/2018	05/14/2018	Sale	1,297	2,431,317	1874.57	56,822		102,191		56,822		(25,088)			45,369			
MXEA Euro UpStk 1,974.93 05/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/23/2017	05/14/2018	05/14/2018	Sale	1,340	2,511,924	1874.57	71,315		134,482		71,315		(34,325)			63,168			
MXEA Euro UpStk 1,978.53 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/23/2017	05/21/2018	05/21/2018	Sale	1,656	3,135,354	1893.33	72,367		141,091		72,367		(35,848)			68,724			
EEJPUSSE Euro UpStk 1.05 05/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/14/2018	05/14/2018	Sale	1,196	155,000	129.57	3,209		7,750		3,209		(2,811)			4,542			
EEJPUSSE Euro UpStk 1.065 05/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/14/2018	05/14/2018	Sale	2,971	385,000	129.57	9,125		20,918		9,125		(8,847)			11,794			
EEJPUSSE Euro UpStk 1.075 05/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/14/2018	05/14/2018	Sale	4,244	550,000	129.57	13,915		29,883		13,915		(14,011)			15,968			
EEJPUSSE Euro UpStk 1.085 05/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/14/2018	05/14/2018	Sale	3,743	485,000	129.57	12,901		26,352		12,901		(13,310)			13,451			
EEJPUSSE Euro UpStk 1.055 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/21/2018	05/21/2018	Sale	963	125,000	129.71	2,700		6,875		2,700		(2,423)			4,175			
EEJPUSSE Euro UpStk 1.065 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/21/2018	05/21/2018	Sale	4,914	637,500	129.71	14,918		35,141		14,918		(14,328)			20,223			
EEJPUSSE Euro UpStk 1.075 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/21/2018	05/21/2018	Sale	6,167	800,000	129.71	20,080		44,098		20,080		(19,833)			24,018			
EEJPUSSE Euro UpStk 1.08 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/21/2018	05/21/2018	Sale	1,927	250,000	129.71	6,425		13,781		6,425		(6,472)			7,356			
EEJPUSSE Euro UpStk 1.085 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/21/2018	05/21/2018	Sale	6,784	880,000	129.71	23,232		48,508		23,232		(23,489)			25,276			
EEJPUSSE Euro UpStk 1.05 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	2,542	330,000	129.78	6,633		15,613		6,633		(5,822)			8,980			
EEJPUSSE Euro UpStk 1.0575 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	3,274	425,000	129.78	9,180		20,107		9,180		(8,575)			10,927			
EEJPUSSE Euro UpStk 1.065 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	7,165	930,000	129.78	21,390		43,999		21,390		(20,756)			22,609			
EEJPUSSE Euro UpStk 1.085 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	17,568	2,280,000	129.78	58,824		107,869		58,824		(60,840)			49,045			
EEJPUSSE Euro UpStk 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	3,433	450,000	131.0778	12,060		16,790		12,060		(11,386)			4,730			
EEJPUSSE Euro UpStk 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	11,225	1,475,000	131.40225	37,908		51,346		37,908		(35,816)			13,438			
EEJPUSSE Euro UpStk 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	3,226	425,000	131.7267	10,498		13,732		10,498		(9,859)			3,235			
EEJPUSSE Euro UpStk 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	19,651	2,595,000	132.05115	61,761		77,359		61,761		(57,210)			15,598			
EEJPUSSE Euro UpStk 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	12,584	1,670,000	132.70005	36,573		41,434		36,573		(33,329)			4,861			
EEJPUSSE Euro UpStk 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	12,635	1,680,000	132.95961	35,616		38,322		35,616		(32,103)			2,706			
EEJPUSSE Euro UpStk 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	3,899	520,000	133.34895	10,452		10,302		10,452		(9,327)			(150)			
EEJPUSSE Euro UpStk 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	10,638	1,420,000	133.47873	28,116		26,711		28,116		(24,840)			(1,405)			
EEJPUSSE Euro UpStk 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	1,271	170,000	133.6734	3,281		2,943		3,281		(2,872)			(338)			
EEJPUSSE Euro UpStk 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	05/29/2018	Sale	2,270	305,000	134.3223	5,399		3,755		5,399		(4,556)			(1,644)			
S&P 500 Euro UpStk 2,475.40 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	05/29/2018	Sale	876	2,114,207	2412.91	30,578		54,754		30,578		(18,033)			24,176			
S&P 500 Euro UpStk 2,490.61 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	05/29/2018	Sale	2,137	5,158,479	2412.91	90,645		166,112		90,645		(56,161)			75,467			
S&P 500 Euro UpStk 2,499.05 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	05/29/2018	Sale	1,862	4,493,967	2412.91	86,486		160,433		86,486		(54,923)			73,947			
S&P 500 Euro UpStk 2,503.64 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	12/01/2018	Sale	2,637	6,364,631	2412.91	128,158		239,322		128,158		(82,472)			111,164			
S&P 500 Euro UpStk 2,510.15 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	05/29/2018	Sale	3,124	7,539,263	2412.91	161,144		303,831		161,144		(105,683)			142,687			
S&P 500 Euro UpStk 2,514.01 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	05/29/2018	Sale	1,007	2,431,061	2412.91	53,705		101,861		53,705		(35,633)			48,156			
S&P 500 Euro UpStk 2,521.49 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	05/29/2018	Sale	9,704	23,416,314	2412.91	549,253		1,053,725		549,253		(372,509)			504,472			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Euro UpStk 2,527.52 05/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	05/29/2018	Sale	4,631	11,176,170	2412.91	274,185		530,853		274,185		(189,179)			256,668			
S&P 500 Euro UpStk 2,533.07 05/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	05/29/2018	Sale	1,711	4,128,825	2412.91	105,314		205,611		105,314		(73,788)			100,297			
S&P 500 Euro UpStk 2,540.55 05/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	12/01/2018	Sale	2,106	5,081,782	2412.91	136,141		268,820		136,141		(97,352)			132,679			
EEJPUSSE Euro UpStk 1.0487 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	5,162	675,358	130.82	13,440		31,181		13,440		(9,467)			17,742			
EEJPUSSE Euro UpStk 1.0608 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	11,360	1,486,230	130.82	33,292		68,620		33,292		(25,320)			35,328			
EEJPUSSE Euro UpStk 1.0737 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	13,261	1,734,894	130.82	42,505		80,101		42,505		(33,871)			37,596			
EEJPUSSE Euro UpStk 1.08 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	10,871	1,422,163	130.82	36,123		65,662		36,123		(29,029)			29,539			
EEJPUSSE Euro UpStk 1.0882 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	8,789	1,149,867	130.82	30,242		53,090		30,242		(24,654)			22,848			
EEJPUSSE Euro UpStk 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	4,276	565,000	132.1282	15,255		20,436		15,255		(10,358)			5,181			
EEJPUSSE Euro UpStk 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	9,437	1,250,000	132.45525	32,375		42,088		32,375		(21,811)			9,713			
EEJPUSSE Euro UpStk 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	2,711	360,000	132.7823	8,964		11,221		8,964		(5,941)			2,257			
EEJPUSSE Euro UpStk 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	28,397	3,780,000	133.10935	90,720		108,374		90,720		(58,585)			17,654			
EEJPUSSE Euro UpStk 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	17,418	2,330,000	133.76345	51,493		55,152		51,493		(31,963)			3,659			
EEJPUSSE Euro UpStk 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	19,035	2,550,000	133.95968	55,080		56,534		55,080		(33,532)			1,454			
EEJPUSSE Euro UpStk 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	6,323	850,000	134.41755	17,255		15,870		17,255		(10,218)			(1,385)			
EEJPUSSE Euro UpStk 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	7,618	1,025,000	134.54837	20,500		18,112		20,500		(11,936)			(2,388)			
EEJPUSSE Euro UpStk 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	06/07/2018	Sale	4,193	565,000	134.7446	11,018		9,136		11,018		(6,297)			(1,881)			
S&P 500 Asian UpStk 2,510.26 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2017	06/07/2018	06/07/2018	Sale	1,526	3,714,764	2433.14	57,765		117,742		57,765		(54,957)			59,977			
S&P 500 Asian UpStk 2,531.77 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2017	06/07/2018	06/07/2018	Sale	2,047	4,983,040	2433.14	92,435		201,993		92,435		(99,108)			109,558			
S&P 500 Asian UpStk 2,543.07 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2017	06/07/2018	06/07/2018	Sale	1,985	4,831,833	2433.14	95,912		218,304		95,912		(109,629)			122,392			
S&P 500 Asian UpStk 2,548.73 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2017	06/07/2018	06/07/2018	Sale	853	2,077,099	2433.14	42,477		98,676		42,477		(50,052)			56,199			
S&P 500 Asian UpStk 2,556.60 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2017	06/07/2018	06/07/2018	Sale	1,394	3,391,865	2433.14	72,077		172,107		72,077		(88,286)			100,030			
S&P 500 Asian UpStk 2,564.73 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2017	06/07/2018	06/07/2018	Sale	1,294	3,148,650	2433.14	69,113		170,286		69,113		(88,367)			101,174			
S&P 500 Asian UpStk 2,584.93 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2017	06/07/2018	12/01/2018	Sale	2,017	4,908,253	2433.14	115,589		306,199		115,589		(161,850)			190,609			
S&P 500 Euro UpStk 2,500.78 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	06/07/2018	Sale	1,871	4,553,286	2433.14	70,485		126,579		70,485		(39,629)			56,094			
S&P 500 Euro UpStk 2,518.30 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	06/07/2018	Sale	2,292	5,578,355	2433.14	106,435		195,243		106,435		(62,355)			88,808			
S&P 500 Euro UpStk 2,524.87 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	06/07/2018	Sale	2,704	6,580,359	2433.14	133,450		248,081		133,450		(80,492)			114,632			
S&P 500 Euro UpStk 2,526.82 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	06/07/2018	Sale	2,950	7,178,657	2433.14	148,455		276,390		148,455		(89,723)			127,936			
S&P 500 Euro UpStk 2,532.17 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	06/07/2018	Sale	4,444	10,813,973	2433.14	234,447		440,134		234,447		(144,049)			205,687			
S&P 500 Euro UpStk 2,542.63 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	12/01/2018	Sale	9,621	23,409,290	2433.14	551,991		1,053,406		551,991		(350,057)			501,415			
S&P 500 Euro UpStk 2,548.71 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	06/07/2018	Sale	6,219	15,133,612	2433.14	373,498		718,821		373,498		(240,436)			345,323			
S&P 500 Euro UpStk 2,555.04 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	06/07/2018	Sale	2,660	6,474,330	2433.14	166,908		324,363		166,908		(109,354)			157,455			
S&P 500 Euro UpStk 2,561.61 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	12/01/2018	Sale	2,983	7,258,497	2433.14	195,834		383,249		195,834		(129,613)			187,415			
EEJPUSSE Euro UpStk 1.05 05/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	05/29/2018	05/29/2018	Sale	847	110,000	129.78	2,519		5,204		2,519		(1,633)			2,685			
EEJPUSSE Euro UpStk 1.06 05/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	05/29/2018	05/29/2018	Sale	3,467	450,000	129.78	11,475		21,290		11,475		(7,880)			9,815			
EEJPUSSE Euro UpStk 1.075 05/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	05/29/2018	05/29/2018	Sale	4,237	550,000	129.78	15,620		26,021		15,620		(11,493)			10,401			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 1.08 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	05/29/2018	05/29/2018	Sale	2,118	275,000	129.78	8,058		13,010		8,058		(5,963)			4,953			
EEJPUSSE Euro UpStk 1.085 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	05/29/2018	05/29/2018	Sale	2,696	350,000	129.78	10,535		16,559		10,535		(7,834)			6,024			
EEJPUSSE Euro UpStk 1.0616 06/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/07/2018	06/07/2018	Sale	3,822	500,000	130.82	11,750		23,085		11,750		(8,129)			11,335			
EEJPUSSE Euro UpStk 1.08 06/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/07/2018	06/07/2018	Sale	4,701	615,000	130.82	16,298		28,395		16,298		(11,877)			12,097			
EEJPUSSE Euro UpStk 1.05 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	06/14/2018	Sale	2,484	325,000	130.82	6,565		15,403		6,565		(4,606)			8,838			
EEJPUSSE Euro UpStk 1.06 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	06/14/2018	Sale	2,828	370,000	130.82	8,214		17,536		8,214		(6,184)			9,322			
EEJPUSSE Euro UpStk 1.07 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	06/14/2018	Sale	1,834	240,000	130.82	5,760		11,374		5,760		(4,476)			5,614			
EEJPUSSE Euro UpStk 1.08 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	06/14/2018	Sale	5,656	740,000	130.82	18,796		35,071		18,796		(14,990)			16,275			
EEJPUSSE Euro UpStk 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	06/14/2018	Sale	3,027	400,000	132.1282	10,800		14,957		10,800		(7,425)			4,157			
EEJPUSSE Euro UpStk 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	06/14/2018	Sale	3,208	425,000	132.45525	11,050		14,830		11,050		(7,477)			3,780			
EEJPUSSE Euro UpStk 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	06/14/2018	Sale	18,030	2,400,000	133.10935	57,600		71,744		57,600		(37,856)			14,144			
EEJPUSSE Euro UpStk 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	06/14/2018	Sale	14,951	2,000,000	133.76345	44,200		49,787		44,200		(28,045)			5,587			
EEJPUSSE Euro UpStk 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	06/14/2018	Sale	2,237	300,000	134.0905	6,360		6,718		6,360		(3,949)			358			
EEJPUSSE Euro UpStk 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	06/14/2018	Sale	11,148	1,500,000	134.54837	30,000		28,340		30,000		(17,966)			(1,660)			
EEJPUSSE Euro UpStk 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	06/14/2018	Sale	2,968	400,000	134.7446	7,800		6,957		7,800		(4,593)			(843)			
S&P 500 Asian UpStk 2,519.10 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Sale	895	2,182,067	2437.92	35,472		72,660		35,472		(33,601)			37,189			
S&P 500 Asian UpStk 2,540.07 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Sale	1,298	3,166,159	2437.92	60,420		132,664		60,420		(64,400)			72,244			
S&P 500 Asian UpStk 2,555.18 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Sale	1,677	4,090,240	2437.92	85,048		196,734		85,048		(98,116)			111,686			
S&P 500 Asian UpStk 2,568.59 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Sale	1,710	4,170,319	2437.92	91,864		223,525		91,864		(113,840)			131,661			
S&P 500 Asian UpStk 2,588.58 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Sale	681	1,662,386	2437.92	39,216		102,733		39,216		(53,513)			63,517			
S&P 500 Euro UpStk 2,503.26 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Sale	793	1,933,535	2437.92	28,931		51,822		28,931		(15,806)			22,890			
S&P 500 Euro UpStk 2,514.71 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Sale	1,354	3,302,297	2437.92	57,100		104,016		57,100		(32,326)			46,916			
S&P 500 Euro UpStk 2,528.12 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Sale	1,987	4,845,187	2437.92	96,550		179,266		96,550		(56,784)			82,716			
S&P 500 Euro UpStk 2,535.92 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Sale	3,933	9,590,662	2437.92	205,384		385,527		205,384		(123,350)			180,143			
S&P 500 Euro UpStk 2,541.29 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Sale	1,493	3,640,174	2437.92	81,609		154,347		81,609		(49,708)			72,738			
S&P 500 Euro UpStk 2,547.63 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Sale	9,959	24,281,481	2437.92	572,654		1,092,703		572,654		(354,465)			520,048			
S&P 500 Euro UpStk 2,553.72 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	12/01/2018	Sale	4,328	10,553,537	2437.92	260,398		501,288		260,398		(163,780)			240,890			
S&P 500 Euro UpStk 2,561.03 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Sale	2,571	6,269,546	2437.92	162,651		316,599		162,651		(104,357)			153,948			
S&P 500 Euro UpStk 2,566.89 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Sale	1,396	3,403,778	2437.92	91,684		180,066		91,684		(59,760)			88,381			
EEJPUSSE Euro UpStk 1.072 06/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/07/2018	06/07/2018	Sale	2,598	340,000	130.82	7,582		15,698		7,582		(7,205)			8,116			
EEJPUSSE Euro UpStk 1.05 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	06/14/2018	Sale	1,719	225,000	130.82	4,230		10,664		4,230		(3,504)			6,434			
EEJPUSSE Euro UpStk 1.06 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	06/14/2018	Sale	5,121	670,000	130.82	13,802		31,754		13,802		(12,269)			17,952			
EEJPUSSE Euro UpStk 1.07 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	06/14/2018	Sale	1,987	260,000	130.82	5,772		12,322		5,772		(5,317)			6,550			
EEJPUSSE Euro UpStk 1.08 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	06/14/2018	Sale	6,573	860,000	130.82	20,210		40,758		20,210		(19,055)			20,548			
EEJPUSSE Euro UpStk 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	06/14/2018	Sale	2,453	325,000	132.45525	7,638		11,340		7,638		(6,530)			3,703			
EEJPUSSE Euro UpStk 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	06/14/2018	Sale	1,915	255,000	133.10935	5,508		7,623		5,508		(4,634)			2,115			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 06/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	06/14/2018	Sale	2,306	310,000	134.41755	5,642		6,167		5,642		(4,479)			525			
EEJPUSSE Euro UpStk 1.0468 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Sale	2,037	265,000	130.05	5,141		11,961		5,141		(3,981)			6,820			
EEJPUSSE Euro UpStk 1.06 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Sale	7,612	990,000	130.05	21,978		44,685		21,978		(18,863)			22,707			
EEJPUSSE Euro UpStk 1.065 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Sale	3,306	430,000	130.05	9,933		19,409		9,933		(8,761)			9,476			
EEJPUSSE Euro UpStk 1.0719 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Sale	4,882	635,000	130.05	15,367		28,662		15,367		(13,982)			13,295			
EEJPUSSE Euro UpStk 1.08 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Sale	11,534	1,500,000	130.05	37,950		67,705		37,950		(35,531)			29,755			
EEJPUSSE Euro UpStk 1.085 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Sale	3,921	510,000	130.05	13,209		23,020		13,209		(12,527)			9,811			
EEJPUSSE Euro UpStk 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Sale	3,045	400,000	131.3505	10,760		14,055		10,760		(9,610)			3,295			
EEJPUSSE Euro UpStk 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Sale	11,397	1,500,000	131.6106	39,150		49,705		39,150		(34,787)			10,555			
EEJPUSSE Euro UpStk 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Sale	28,731	3,800,000	132.26085	91,580		106,919		91,580		(80,566)			15,339			
EEJPUSSE Euro UpStk 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Sale	11,285	1,500,000	132.9111	33,300		34,705		33,300		(28,894)			1,405			
EEJPUSSE Euro UpStk 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Sale	13,315	1,775,000	133.30125	37,630		35,742		37,630		(32,014)			(1,888)			
EEJPUSSE Euro UpStk 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Sale	3,143	420,000	133.626375	8,526		7,407		8,526		(7,193)			(1,119)			
EEJPUSSE Euro UpStk 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Sale	10,840	1,450,000	133.756425	29,000		24,123		29,000		(24,233)			(4,877)			
EEJPUSSE Euro UpStk 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/07/2018	06/07/2018	Sale	1,732	225,000	129.86	7,178		12,100		7,178		(6,396)			4,923			
S&P 500 Asian UpStk 2,517.93 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	06/21/2018	Sale	821	2,001,267	2435.61	33,027		67,640		33,027		(31,143)			34,613			
S&P 500 Asian UpStk 2,538.88 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	06/21/2018	Sale	1,410	3,434,633	2435.61	66,203		145,629		66,203		(70,628)			79,426			
S&P 500 Asian UpStk 2,551.30 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	06/21/2018	Sale	2,096	5,106,493	2435.61	105,699		242,555		105,699		(120,429)			136,856			
S&P 500 Asian UpStk 2,565.18 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	12/01/2018	Sale	2,024	4,932,014	2435.61	108,327		262,374		108,327		(133,687)			154,047			
S&P 500 Asian UpStk 2,580.77 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	06/21/2018	Sale	1,896	4,619,747	2435.61	107,086		275,332		107,086		(143,429)			168,247			
S&P 500 Asian UpStk 2,589.05 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	06/21/2018	Sale	664	1,619,516	2435.61	38,459		102,027		38,459		(53,633)			63,569			
S&P 500 Euro UpStk 2,501.37 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	12/01/2018	Expiration			2435.61													
S&P 500 Euro UpStk 2,501.37 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	12/01/2018	Sale	1,498	3,650,246	2435.61	55,484		98,554		55,483		(29,263)			43,070			
S&P 500 Euro UpStk 2,518.42 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	06/21/2018	Sale	1,465	3,569,055	2435.61	66,741		121,347		66,741		(36,957)			54,605			
S&P 500 Euro UpStk 2,526.95 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	06/21/2018	Sale	1,954	4,759,801	2435.61	97,100		178,502		97,100		(54,940)			81,402			
S&P 500 Euro UpStk 2,533.52 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	06/21/2018	Sale	2,948	7,180,903	2435.61	155,108		288,668		155,108		(90,127)			133,560			
S&P 500 Euro UpStk 2,539.85 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	12/01/2018	Sale	3,551	8,650,241	2435.61	197,226		370,216		197,226		(116,475)			172,990			
S&P 500 Euro UpStk 2,545.21 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	12/01/2018	Sale	12,270	29,886,398	2435.61	711,296		1,344,858		711,296		(425,654)			633,562			
S&P 500 Euro UpStk 2,551.30 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	06/21/2018	Sale	1,443	3,515,714	2435.61	87,541		166,994		87,541		(53,261)			79,453			
S&P 500 Euro UpStk 2,557.88 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	06/21/2018	Sale	5,297	12,902,806	2435.61	336,763		647,733		336,763		(207,767)			310,970			
S&P 500 Euro UpStk 2,564.21 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	06/21/2018	Sale	1,854	4,516,024	2435.61	122,836		238,446		122,836		(77,035)			115,610			
MXEA Asian UpStk 1,974.66 05/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/22/2017	05/29/2018	05/29/2018	Sale	756	1,423,790	1883.32	31,170		69,053		31,170		(30,208)			37,883			
MXEA Asian UpStk 2,006.87 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/22/2017	06/07/2018	06/07/2018	Sale	1,047	1,993,352	1903.87	39,085		101,596		39,085		(45,833)			62,512			
MXEA Asian UpStk 2,005.12 06/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/22/2017	06/14/2018	06/14/2018	Sale	558	1,063,453	1905.83	20,423		55,404		20,423		(23,698)			34,981			
MXEA Asian UpStk 1,989.96 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/22/2017	06/21/2018	06/21/2018	Sale	689	1,297,146	1882.65	31,963		73,937		31,963		(31,312)			41,974			
MXEA Euro UpStk 1,967.50 05/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/22/2017	05/29/2018	05/29/2018	Sale	2,317	4,363,652	1883.32	100,975		195,045		100,975		(50,769)			94,070			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MXEA Euro UpStk 1,993.54 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/22/2017	06/07/2018	06/07/2018	Sale	2,243	4,270,380	1903.87	94,789		201,130		94,789		(54,135)			106,341			
MXEA Euro UpStk 1,995.21 06/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/22/2017	06/14/2018	06/14/2018	Sale	2,291	4,366,257	1905.83	96,176		204,770		96,176		(54,377)			108,593			
MXEA Euro UpStk 1,970.19 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/22/2017	06/21/2018	06/21/2018	Sale	2,152	4,051,463	1882.65	96,926		175,044		96,926		(47,481)			78,118			
EEJPUSSE Euro UpStk 1.0461 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/21/2018	06/21/2018	Sale	1,768	230,000	130.05	4,646		10,381		4,646		(3,179)			5,735			
EEJPUSSE Euro UpStk 1.06 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/21/2018	06/21/2018	Sale	2,652	345,000	130.05	8,108		15,572		8,108		(6,125)			7,465			
EEJPUSSE Euro UpStk 1.0661 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/21/2018	06/21/2018	Sale	2,191	285,000	130.05	7,040		12,864		7,040		(5,482)			5,824			
EEJPUSSE Euro UpStk 1.08 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/21/2018	06/21/2018	Sale	4,229	550,000	130.05	14,795		24,825		14,795		(12,148)			10,030			
EEJPUSSE Euro UpStk 1.09 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/21/2018	06/21/2018	Sale	2,998	390,000	130.05	10,959		17,603		10,959		(9,234)			6,644			
EEJPUSSE Euro UpStk 1.0482 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	06/28/2018	Sale	3,517	460,000	130.79	9,062		16,812		9,062		(6,190)			7,750			
EEJPUSSE Euro UpStk 1.06 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	06/28/2018	Sale	6,728	880,000	130.79	19,536		32,161		19,536		(14,456)			12,625			
EEJPUSSE Euro UpStk 1.07 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	06/28/2018	Sale	8,219	1,075,000	130.79	25,693		39,288		25,693		(19,920)			13,596			
EEJPUSSE Euro UpStk 1.075 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	06/28/2018	Sale	7,951	1,040,000	130.79	25,584		38,009		25,584		(20,231)			12,425			
EEJPUSSE Euro UpStk 1.08 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	06/28/2018	Sale	2,943	385,000	130.79	9,741		14,071		9,741		(7,779)			4,330			
EEJPUSSE Euro UpStk 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	06/28/2018	Sale	5,776	765,000	132.424875	19,814		18,396		19,814		(14,066)			(1,417)			
EEJPUSSE Euro UpStk 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	06/28/2018	Sale	24,809	3,300,000	133.01343	79,530		64,506		79,530		(55,370)			(15,024)			
EEJPUSSE Euro UpStk 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	06/28/2018	Sale	11,814	1,580,000	133.732775	34,760		22,194		34,760		(23,532)			(12,566)			
EEJPUSSE Euro UpStk 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	06/28/2018	Sale	7,011	940,000	134.05975	19,834		10,854		19,834		(13,207)			(8,980)			
EEJPUSSE Euro UpStk 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	06/28/2018	Sale	3,571	480,000	134.386725	9,744		4,343		9,744		(6,312)			(5,401)			
EEJPUSSE Euro UpStk 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	06/28/2018	Sale	5,835	785,000	134.517515	15,700		6,317		15,700		(10,035)			(9,383)			
EEJPUSSE Euro UpStk 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	06/28/2018	Sale	3,250	440,000	135.36765	7,832		681		7,832		(4,768)			(7,151)			
S&P 500 Asian UpStk 2,527.09 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2018	06/28/2018	Sale	995	2,430,373	2440.69	41,292		86,035		41,292		(39,773)			44,743			
S&P 500 Asian UpStk 2,540.76 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2018	06/28/2018	Sale	1,470	3,588,629	2440.69	67,107		147,136		67,107		(70,624)			80,029			
S&P 500 Asian UpStk 2,556.62 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2018	12/01/2018	Sale	3,150	7,689,567	2440.69	158,197		365,246		158,197		(180,354)			207,048			
S&P 500 Asian UpStk 2,572.49 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2018	06/28/2018	Sale	1,371	3,346,305	2440.69	73,518		180,704		73,518		(91,898)			107,186			
S&P 500 Asian UpStk 2,589.08 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2018	06/28/2018	Sale	2,526	6,167,371	2440.69	143,071		374,966		143,071		(195,174)			231,896			
S&P 500 Euro UpStk 2,513.42 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/28/2017	06/28/2018	06/28/2018	Sale	1,255	3,064,178	2440.69	50,559		91,309		50,559		(27,070)			40,750			
S&P 500 Euro UpStk 2,528.07 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/28/2017	06/28/2018	12/01/2018	Sale	2,436	5,946,303	2440.69	116,548		212,886		116,548		(63,414)			96,338			
S&P 500 Euro UpStk 2,539.29 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/28/2017	06/28/2018	06/28/2018	Sale	2,389	5,832,936	2440.69	127,158		235,641		127,158		(71,127)			108,483			
S&P 500 Euro UpStk 2,545.64 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/28/2017	06/28/2018	12/01/2018	Sale	4,891	11,938,684	2440.69	274,590		513,365		274,590		(156,208)			238,775			
S&P 500 Euro UpStk 2,550.52 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/28/2017	06/28/2018	06/28/2018	Sale	9,339	22,794,156	2440.69	542,501		1,025,727		542,501		(316,398)			483,226			
S&P 500 Euro UpStk 2,555.89 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/28/2017	06/28/2018	06/28/2018	Sale	1,114	2,719,578	2440.69	67,446		128,363		67,446		(39,780)			60,918			
S&P 500 Euro UpStk 2,561.50 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/28/2017	06/28/2018	06/28/2018	Sale	4,180	10,202,455	2440.69	263,223		505,004		263,223		(157,533)			241,781			
S&P 500 Euro UpStk 2,562.97 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/28/2017	06/28/2018	12/01/2018	Expiration			2440.69		1			1					(1)			
S&P 500 Euro UpStk 2,562.97 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/28/2017	06/28/2018	12/01/2018	Sale	5,958	14,541,704	2440.69	379,538	(1)	728,547		379,538		(227,052)			349,009			
S&P 500 Euro UpStk 2,572.98 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/28/2017	06/28/2018	06/28/2018	Sale	1,974	4,819,571	2440.69	133,984		261,230		133,984		(82,478)			127,246			
EEJPUSSE Euro UpStk 1.075 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2017	05/14/2018	05/14/2018	Sale	1,350	175,000	129.57	4,533		9,508		4,533		(4,353)			4,976			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 1.07 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2017	06/14/2018	06/14/2018	Sale	2,255	295,000	130.82	6,608		13,981		6,608		(5,974)			7,373			
EEJPUSSE Euro UpStk 1.06 06/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2017	06/28/2018	06/28/2018	Sale	1,567	205,000	130.79	4,326		7,492		4,326		(3,593)			3,167			
EEJPUSSE Euro UpStk 1.0663 06/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2017	06/28/2018	06/28/2018	Sale	2,637	345,000	130.79	7,659		12,609		7,659		(6,524)			4,950			
EEJPUSSE Euro UpStk 1.077 06/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2017	06/28/2018	06/28/2018	Sale	3,631	475,000	130.79	11,210		17,360		11,210		(10,000)			6,150			
EEJPUSSE Euro UpStk 06/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2017	06/28/2018	06/28/2018	Sale	1,510	200,000	132.424875	4,840		4,809		4,840		(4,017)			(31)			
S&P 500 Asian UpStk 2,539.73 05/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/29/2017	05/21/2018	05/21/2018	Sale	575	1,374,446	2390.34	39,152		85,899		39,152		(43,174)			46,748			
S&P 500 Euro UpStk 2,544.57 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/29/2017	04/23/2018	04/23/2018	Sale	958	2,250,045	2348.69	104,604		187,653		104,604		(65,357)			83,049			
S&P 500 Euro UpStk 2,565.19 05/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/29/2017	05/21/2018	05/21/2018	Sale	668	1,599,205	2394.02	58,330		114,342		58,330		(41,132)			56,012			
S&P 500 Euro UpStk 2,558.89 05/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/29/2017	05/29/2018	05/29/2018	Sale	580	1,399,488	2412.91	42,607		84,668		42,607		(30,375)			42,062			
S&P 500 Euro UpStk 2,559.91 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/29/2017	06/07/2018	06/07/2018	Sale	2,219	5,399,138	2433.14	137,667		281,303		137,667		(101,395)			143,636			
EEJPUSSE Euro UpStk 1.075 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	06/21/2018	06/21/2018	Sale	2,537	330,000	130.05	7,128		14,895		7,128		(8,493)			7,767			
EEJPUSSE Euro UpStk 1.1 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	06/21/2018	06/21/2018	Sale	1,499	195,000	130.05	4,641		8,802		4,641		(5,880)			4,161			
EEJPUSSE Euro UpStk 1.0466 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	06/28/2018	06/28/2018	Sale	1,605	210,000	130.79	3,360		7,675		3,360		(3,429)			4,315			
EEJPUSSE Euro UpStk 1.06 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	06/28/2018	06/28/2018	Sale	3,975	520,000	130.79	9,412		19,005		9,412		(10,674)			9,593			
EEJPUSSE Euro UpStk 1.0677 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	06/28/2018	06/28/2018	Sale	1,758	230,000	130.79	4,393		8,406		4,393		(5,180)			4,013			
EEJPUSSE Euro UpStk 1.0925 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	06/28/2018	06/28/2018	Sale	2,523	330,000	130.79	7,095		12,061		7,095		(8,895)			4,966			
EEJPUSSE European Option 7/9/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	07/09/2018	Sale	11,279	1,455,000	129.0	32,301		85,383		32,301		(31,592)			53,082			
EEJPUSSE European Option 7/9/2018 1 / 1.07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	07/09/2018	Sale	4,612	595,000	129.0	14,221		34,916		14,221		(14,834)			20,695			
EEJPUSSE European Option 7/9/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	07/09/2018	Sale	11,046	1,425,000	129.0	36,195		83,622		36,195		(39,355)			47,427			
EEJPUSSE European Option 7/9/2018 1.0125	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	07/09/2018	Sale	4,210	550,000	130.6125	14,300		25,400		14,300		(16,775)			11,100			
EEJPUSSE European Option 7/9/2018 1.0175	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	07/09/2018	Sale	10,513	1,380,000	131.2575	33,120		56,831		33,120		(39,136)			23,711			
EEJPUSSE European Option 7/9/2018 1.02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	07/09/2018	Sale	9,347	1,230,000	131.58	28,290		47,579		28,290		(33,622)			19,289			
EEJPUSSE European Option 7/9/2018 1.0225	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	07/09/2018	Sale	8,187	1,080,000	131.9025	23,868		39,077		23,868		(28,346)			15,209			
EEJPUSSE European Option 7/9/2018 1.025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	07/09/2018	Sale	11,722	1,550,000	132.225	32,860		52,207		32,860		(39,051)			19,347			
EEJPUSSE European Option 7/9/2018 1.0275	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	07/09/2018	Sale	3,847	510,000	132.5475	10,353		15,903		10,353		(12,331)			5,550			
EEJPUSSE European Option 7/9/2018 1.0285	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	07/09/2018	Sale	4,861	645,000	132.6765	12,900		19,468		12,900		(15,302)			6,568			
EEJPUSSE European Option 7/9/2018 1.03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	07/09/2018	Sale	3,988	530,000	132.87	10,335		15,202		10,335		(12,244)			4,867			
EEJPUSSE European Option 7/9/2018 1.0375	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	07/09/2018	Sale	1,718	230,000	133.8375	3,933		4,872		3,933		(4,625)			939			
SPX Asian Option 7/9/2018 2425.18 / 2497.94	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/07/2017	07/09/2018	07/09/2018	Sale	345	838,698	2425.18	12,944		25,163		12,944		(11,036)			12,219			
SPX Asian Option 7/9/2018 2425.18 / 2523.16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/07/2017	07/09/2018	07/09/2018	Sale	1,129	2,738,673	2425.18	52,446		110,645		52,446		(52,092)			58,200			
SPX Asian Option 7/9/2018 2425.18 / 2539.41	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/07/2017	07/09/2018	07/09/2018	Sale	1,788	4,337,374	2425.18	91,822		204,298		91,822		(99,831)			112,475			
SPX Asian Option 7/9/2018 2425.18 / 2556.38	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/07/2017	07/09/2018	07/09/2018	Sale	2,289	5,551,544	2425.18	126,786		300,333		126,786		(152,219)			173,547			
SPX Asian Option 7/9/2018 2425.18 / 2578.69	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/07/2017	07/09/2018	12/01/2018	Sale	2,597	6,299,793	2425.18	155,214		398,767		155,214		(209,134)			243,552			
SPX European Option 7/9/2018 2425.18 / 2498.91	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/07/2017	07/09/2018	12/01/2018	Sale	1,359	3,297,372	2425.18	56,055		100,246		56,055		(29,507)			44,191			
SPX European Option 7/9/2018 2425.18 / 2511.76	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/07/2017	07/09/2018	07/09/2018	Sale	2,859	6,935,207	2425.18	135,930		247,590		135,930		(74,431)			111,660			
SPX European Option 7/9/2018 2425.18 / 2523.16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/07/2017	07/09/2018	07/09/2018	Sale	1,497	3,631,880	2425.18	79,175		146,732		79,175		(44,966)			67,557			

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SPX European Option 7/9/2018 2425.18 / 2528.25	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	07/09/2018	Sale	6,097	14,786,427	2425.18	337,131		628,422		337,131		(193,499)			291,292			
SPX European Option 7/9/2018 2425.18 / 2534.56	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	07/09/2018	Sale	5,422	13,150,473	2425.18	314,296		593,110		314,296		(185,276)			278,814			
SPX European Option 7/9/2018 2425.18 / 2540.38	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	07/09/2018	Sale	2,823	6,847,609	2425.18	171,190		325,273		171,190		(102,142)			154,082			
SPX European Option 7/9/2018 2425.18 / 2545.23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	07/09/2018	Sale	4,308	10,449,125	2425.18	269,587		517,247		269,587		(164,185)			247,660			
SPX European Option 7/9/2018 2425.18 / 2547.89	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	07/09/2018	Sale	1,237	3,001,610	2425.18	78,942		151,876		78,942		(48,281)			72,934			
SPX European Option 7/9/2018 2425.18 / 2552.5	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	07/09/2018	Sale	6,758	16,390,639	2425.18	444,186		860,495		444,186		(275,203)			416,309			
SPX European Option 7/9/2018 2425.18 / 2562.45	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	07/09/2018	Sale	874	2,121,633	2425.18	61,103		120,089		61,103		(38,853)			58,986			
EEJPUSSE Euro UpStk 1.0668 06/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	06/14/2018	06/14/2018	Sale	2,293	300,000	130.82	7,350		14,218		7,350		(5,111)			6,868			
EEJPUSSE European Option 7/9/2018 1 / 1.0443	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/09/2018	07/09/2018	Sale	1,434	185,000	129.0	4,218		8,196		4,218		(2,201)			3,978			
EEJPUSSE European Option 7/9/2018 1 / 1.0515	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/09/2018	07/09/2018	Sale	1,782	230,000	129.0	5,773		11,845		5,773		(3,232)			6,072			
EEJPUSSE European Option 7/9/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/09/2018	07/09/2018	Sale	4,844	625,000	129.0	17,250		36,676		17,250		(10,195)			19,426			
EEJPUSSE European Option 7/9/2018 1 / 1.0715	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/09/2018	07/09/2018	Sale	3,914	505,000	129.0	15,352		29,635		15,352		(9,648)			14,283			
EEJPUSSE European Option 7/9/2018 1 / 1.0756	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/09/2018	07/09/2018	Sale	5,116	660,000	129.0	20,592		38,730		20,592		(13,243)			18,138			
EEJPUSSE European Option 7/16/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	07/16/2018	Sale	5,092	670,000	131.57	14,874		20,013		14,874		(9,013)			5,139			
EEJPUSSE European Option 7/16/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	07/16/2018	Sale	3,496	460,000	131.57	11,362		13,740		11,362		(7,258)			2,378			
EEJPUSSE European Option 7/16/2018 1 / 1.0825	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	07/16/2018	Sale	3,230	425,000	131.57	10,923		12,695		10,923		(7,079)			1,772			
EEJPUSSE European Option 7/16/2018 1.012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	07/16/2018	Sale	7,885	1,050,000	133.14884	27,510		18,764		27,510		(15,011)			(8,746)			
EEJPUSSE European Option 7/16/2018 1.0175	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	07/16/2018	Sale	10,868	1,455,000	133.872475	34,920		17,998		34,920		(18,337)			(16,922)			
EEJPUSSE European Option 7/16/2018 1.02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	07/16/2018	Sale	11,736	1,575,000	134.2014	36,225		15,545		36,225		(18,747)			(20,680)			
EEJPUSSE European Option 7/16/2018 1.0225	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	07/16/2018	Sale	9,291	1,250,000	134.530325	27,625		9,213		27,625		(13,933)			(18,412)			
EEJPUSSE European Option 7/16/2018 1.0275	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	07/16/2018	Sale	7,101	960,000	135.188175	19,488		2,275		19,488		(9,378)			(17,213)			
EEJPUSSE European Option 7/16/2018 1.03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	12/01/2018	Expiration	4,501	610,000	135.5171	11,895				11,895		(5,520)			(11,895)			
EEJPUSSE European Option 7/16/2018 1.0375	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	12/01/2018	Expiration	2,783	380,000	136.503875	6,498				6,498		(2,727)			(6,498)			
EQFIID - EEJ EQFIID JPM C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	06/07/2018	06/07/2018	Sale	2,287	300,000	131.14	7,800		13,066		7,800		(7,602)			5,266			
SPX Asian Option 7/16/2018 2459.27 / 2549.53	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/14/2017	07/16/2018	07/16/2018	Sale	781	1,922,548	2459.27	33,354		70,561		33,354		(31,468)			37,207			
SPX Asian Option 7/16/2018 2459.27 / 2574.61	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/14/2017	07/16/2018	07/16/2018	Sale	1,905	4,685,920	2459.27	94,267		219,770		94,267		(103,733)			125,503			
SPX Asian Option 7/16/2018 2459.27 / 2592.56	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/14/2017	07/16/2018	07/16/2018	Sale	1,782	4,384,221	2459.27	95,067		237,620		95,067		(115,601)			142,553			
SPX Asian Option 7/16/2018 2459.27 / 2611.99	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/14/2017	07/16/2018	07/16/2018	Sale	1,738	4,274,493	2459.27	98,574		265,445		98,574		(131,846)			166,871			
SPX European Option 7/16/2018 2459.27 / 2533.29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	07/16/2018	Sale	1,447	3,560,005	2459.27	59,452		107,150		59,452		(29,424)			47,698			
SPX European Option 7/16/2018 2459.27 / 2547.07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	07/16/2018	Sale	2,258	5,554,379	2459.27	107,755		198,300		107,755		(55,738)			90,546			
SPX European Option 7/16/2018 2459.27 / 2558.62	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	07/16/2018	Sale	1,343	3,302,843	2459.27	71,341		133,429		71,341		(38,081)			62,087			
SPX European Option 7/16/2018 2459.27 / 2563.79	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	12/01/2018	Sale	6,140	15,101,342	2459.27	341,290		641,813		341,290		(183,756)			300,523			
SPX European Option 7/16/2018 2459.27 / 2569.94	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	07/16/2018	Sale	3,754	9,233,982	2459.27	218,845		415,540		218,845		(120,079)			196,695			
SPX European Option 7/16/2018 2459.27 / 2576.09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	07/16/2018	Sale	3,193	7,853,473	2459.27	194,766		373,055		194,766		(108,577)			178,289			
SPX European Option 7/16/2018 2459.27 / 2581.25	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	07/16/2018	Sale	3,109	7,646,347	2459.27	196,511		379,259		196,511		(111,069)			182,748			
SPX European Option 7/16/2018 2459.27 / 2589.37	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	07/16/2018	Sale	3,758	9,242,785	2459.27	249,555		488,961		249,555		(145,316)			239,405			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE European Option 7/16/2018 1 / 1.0459	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2017	07/16/2018	07/16/2018	Sale	2,964	390,000	131.57	7,488		11,649		7,488		(4,074)			4,161			
EEJPUSSE European Option 7/16/2018 1 / 1.0625	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2017	07/16/2018	07/16/2018	Sale	4,408	580,000	131.57	13,166		17,325		13,166		(8,041)			4,159			
EEJPUSSE European Option 7/16/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2017	07/16/2018	07/16/2018	Sale	2,964	390,000	131.57	9,906		11,649		9,906		(6,383)			1,743			
EEJPUSSE European Option 7/16/2018 1 / 1.0588	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/16/2018	07/16/2018	Sale	3,116	410,000	131.57	9,717		12,247		9,717		(4,714)			2,530			
EEJPUSSE European Option 7/16/2018 1 / 1.073	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/16/2018	07/16/2018	Sale	5,244	690,000	131.57	18,216		20,610		18,216		(9,330)			2,394			
EEJPUSSE European Option 7/16/2018 1 / 1.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/16/2018	07/16/2018	Sale	1,596	210,000	131.57	6,279		6,273		6,279		(3,293)			(6)			
EEJPUSSE European Option 7/23/2018 1 / 1.045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	07/23/2018	Sale	4,338	575,000	132.52	10,925		13,364		10,925		(4,458)			2,439			
EEJPUSSE European Option 7/23/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	07/23/2018	Sale	11,130	1,475,000	132.52	32,745		34,282		32,745		(15,007)			1,537			
EEJPUSSE European Option 7/23/2018 1 / 1.0675	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	07/23/2018	Sale	6,489	860,000	132.52	20,210		19,988		20,210		(9,556)			(222)			
EEJPUSSE European Option 7/23/2018 1.0125	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	07/23/2018	Sale	1,378	185,000	134.1765	4,792		1,987		4,792		(1,706)			(2,804)			
EEJPUSSE European Option 7/23/2018 1.0145	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	07/23/2018	Sale	2,454	330,000	134.44154	8,283		2,885		8,283		(2,869)			(5,398)			
EEJPUSSE European Option 7/23/2018 1.0175	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	07/23/2018	Sale	12,755	1,720,000	134.8391	41,280		9,876		41,280		(13,521)			(31,404)			
EEJPUSSE European Option 7/23/2018 1.02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	07/23/2018	Sale	2,256	305,000	135.1704	7,015		989		7,015		(2,226)			(6,026)			
EEJPUSSE European Option 7/23/2018 1.0225	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	07/23/2018	Sale	11,734	1,590,000	135.5017	35,139		1,179		35,139		(10,629)			(33,960)			
EEJPUSSE European Option 7/23/2018 1.025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	12/01/2018	Expiration	2,208	300,000	135.833	6,360				6,360		(1,835)			(6,360)			
EEJPUSSE European Option 7/23/2018 1.0275	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	12/01/2018	Expiration	3,855	525,000	136.1643	10,658				10,658		(2,937)			(10,658)			
EEJPUSSE European Option 7/23/2018 1.03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	12/01/2018	Expiration	5,348	730,000	136.4956	14,235				14,235		(3,662)			(14,235)			
EEJPUSSE European Option 7/23/2018 1.0325	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	12/01/2018	Expiration	3,581	490,000	136.8269	9,163				9,163		(2,199)			(9,163)			
EEJPUSSE European Option 7/23/2018 1.0395	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	12/01/2018	Expiration	2,359	325,000	137.75454	5,363				5,363		(1,046)			(5,363)			
SPX European Option 7/23/2018 2472.54 / 2541.52	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/21/2017	07/23/2018	07/23/2018	Sale	1,505	3,721,514	2472.54	58,428		103,824		58,428		(26,614)			45,397			
SPX European Option 7/23/2018 2472.54 / 2559.57	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/21/2017	07/23/2018	07/23/2018	Sale	2,618	6,473,217	2472.54	124,286		227,848		124,286		(60,772)			103,563			
SPX European Option 7/23/2018 2472.54 / 2570.7	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/21/2017	07/23/2018	12/01/2018	Sale	5,260	13,006,376	2472.54	278,336		516,354		278,336		(138,750)			238,018			
SPX European Option 7/23/2018 2472.54 / 2577.62	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/21/2017	07/23/2018	07/23/2018	Sale	2,182	5,397,487	2472.54	121,983		229,387		121,983		(62,653)			107,404			
SPX European Option 7/23/2018 2472.54 / 2584.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/21/2017	07/23/2018	07/23/2018	Sale	3,052	7,548,230	2472.54	178,893		340,420		178,893		(94,197)			161,527			
SPX European Option 7/23/2018 2472.54 / 2589.99	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/21/2017	07/23/2018	12/01/2018	Sale	2,198	5,436,498	2472.54	134,825		258,243		134,825		(71,684)			123,418			
SPX European Option 7/23/2018 2472.54 / 2594.93	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/21/2017	07/23/2018	07/23/2018	Sale	5,438	13,447,549	2472.54	344,257		665,650		344,257		(186,609)			321,392			
SPX European Option 7/23/2018 2472.54 / 2601.85	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/21/2017	07/23/2018	07/23/2018	Sale	4,189	10,358,440	2472.54	277,606		541,730		277,606		(152,766)			264,124			
SPX European Option 7/23/2018 2472.54 / 2613.97	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/21/2017	07/23/2018	07/23/2018	Sale	586	1,449,664	2472.54	41,750		82,921		41,750		(23,735)			41,171			
EEJPUSSE European Option 7/23/2018 1 / 1.043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/24/2017	07/23/2018	07/23/2018	Sale	2,527	335,000	132.52	6,097		7,786		6,097		(2,573)			1,689			
EEJPUSSE European Option 7/23/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/24/2017	07/23/2018	07/23/2018	Sale	1,509	200,000	132.52	3,960		4,648		3,960		(1,801)			688			
EEJPUSSE European Option 7/23/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/24/2017	07/23/2018	07/23/2018	Sale	3,697	490,000	132.52	11,858		11,388		11,858		(6,032)			(470)			
MXEA Asian UpStk 2,003.05 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2017	06/28/2018	06/28/2018	Sale	883	1,678,715	1901.15	41,210		89,978		41,210		(32,019)			48,768			
MXEA Asian Option 7/9/2018 1874.1 / 1974.18	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2017	07/09/2018	07/09/2018	Sale	793	1,486,161	1874.1	40,808		79,363		40,808		(29,334)			38,556			
MXEA Asian Option 7/16/2018 1918.74 / 2015.64	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2017	07/16/2018	07/16/2018	Sale	524	1,005,420	1918.74	21,479		50,776		21,479		(17,020)			29,297			
MXEA Asian Option 7/23/2018 1927.65 / 2025.19	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2017	07/23/2018	07/23/2018	Sale	990	1,908,374	1927.65	38,689		88,053		38,689		(31,421)			49,364			
MXEA Euro UpStk 1,987.65 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2017	06/28/2018	06/28/2018	Sale	2,644	5,026,641	1901.15	114,855		99,943		114,855		(54,339)			(14,912)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MXEA European Option 7/9/2018 1874.1 / 1963.31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2017	07/09/2018	07/09/2018	Sale	1,602	3,002,308	1874.1	78,098		142,914		78,098		(31,907)			64,817			
MXEA European Option 7/16/2018 1918.74 / 2005.66	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2017	07/16/2018	07/16/2018	Sale	1,699	3,259,939	1918.74	70,322		91,083		70,322		(34,449)			20,762			
MXEA European Option 7/23/2018 1927.65 / 2014.39	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2017	07/23/2018	07/23/2018	Sale	1,310	2,525,222	1927.65	52,714		69,496		52,714		(26,307)			16,781			
EEJPUSSE European Option 7/9/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/09/2018	07/09/2018	Sale	2,325	300,000	129.0	8,790		17,605		8,790		(4,384)			8,815			
EEJPUSSE European Option 7/23/2018 1 / 1.0435	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/23/2018	07/23/2018	Sale	1,018	135,000	132.52	2,430		3,138		2,430		(1,094)			708			
EEJPUSSE European Option 7/23/2018 1 / 1.0515	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/23/2018	07/23/2018	Sale	1,509	200,000	132.52	3,940		4,648		3,940		(1,937)			708			
EEJPUSSE European Option 7/23/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/23/2018	07/23/2018	Sale	6,791	900,000	132.52	19,260		20,918		19,260		(9,877)			1,658			
EEJPUSSE European Option 7/23/2018 1 / 1.0765	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/23/2018	07/23/2018	Sale	4,640	615,000	132.52	14,637		14,294		14,637		(8,026)			(343)			
EEJPUSSE European Option 7/23/2018 1 / 1.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/23/2018	07/23/2018	Sale	1,018	135,000	132.52	3,551		3,138		3,551		(1,956)			(413)			
EEJPUSSE European Option 7/16/2018 1.0265	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/16/2018	07/16/2018	Sale	2,443	330,000	135.056605	7,194		1,112		7,194		(2,933)			(6,082)			
EEJPUSSE European Option 7/23/2018 1.013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/23/2018	07/23/2018	Sale	1,005	135,000	134.24276	3,281		1,383		3,281		(1,416)			(1,898)			
EEJPUSSE European Option 7/30/2018 1 / 1.046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	07/30/2018	Sale	2,568	340,000	132.38	6,528		7,962		6,528		(2,795)			1,434			
EEJPUSSE European Option 7/30/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	07/30/2018	Sale	18,507	2,450,000	132.38	54,390		57,373		54,390		(25,856)			2,983			
EEJPUSSE European Option 7/30/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	07/30/2018	Sale	26,892	3,560,000	132.38	87,932		83,366		87,932		(43,909)			(4,566)			
EEJPUSSE European Option 7/30/2018 1.0175	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	07/30/2018	Sale	7,052	950,000	134.69665	22,800		5,622		22,800		(8,424)			(17,178)			
EEJPUSSE European Option 7/30/2018 1.0225	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	07/30/2018	Sale	12,928	1,750,000	135.35855	38,675		1,606		38,675		(13,417)			(37,069)			
EEJPUSSE European Option 7/30/2018 1.025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	12/01/2018	Expiration	10,317	1,400,000	135.6895	29,680				29,680		(9,920)			(29,680)			
EEJPUSSE European Option 7/30/2018 1.0275	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	12/01/2018	Expiration	3,234	440,000	136.02045	8,932				8,932		(2,882)			(8,932)			
EEJPUSSE European Option 7/30/2018 1.03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	12/01/2018	Expiration	2,860	390,000	136.3514	7,605				7,605		(2,325)			(7,605)			
EEJPUSSE European Option 7/30/2018 1.0325	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	12/01/2018	Expiration	5,487	750,000	136.68235	14,025				14,025		(4,063)			(14,025)			
EEJPUSSE European Option 7/30/2018 1.04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	12/01/2018	Expiration	1,997	275,000	137.6752	4,510				4,510		(1,088)			(4,510)			
S&P 500 Asian UpStk 2,406.84 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	01/08/2018	12/01/2018	Sale	225	486,056	2156.8	51,889		56,349		51,889		(4,438)			4,460			
S&P 500 Asian UpStk 2,388.92 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	01/16/2018	12/01/2018	Sale	280	601,601	2144.44	63,439		68,586		63,439		(5,099)			5,148			
S&P 500 Asian UpStk 2,385.65 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	02/28/2018	12/01/2018	Sale	374	823,767	2202.29	62,747		68,586		62,747		(5,670)			5,839			
S&P 500 Euro UpStk 2,374.25 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	01/16/2018	01/16/2018	Sale	755	1,712,461	2267.89	66,750		80,311		66,750		(13,368)			13,561			
S&P 500 Euro UpStk 2,394.03 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	01/29/2018	12/01/2018	Sale	444	1,014,795	2280.9	40,740		50,333		40,740		(9,152)			9,592			
S&P 500 Euro UpStk 2,451.38 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	03/21/2018	12/01/2018	Sale	499	1,170,064	2344.02	38,616		53,591		38,616		(12,413)			14,975			
S&P 500 Euro UpStk 2,545.43 06/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	06/14/2018	12/01/2018	Sale	759	1,851,649	2437.92	46,764		81,656		46,764		(22,585)			34,892			
S&P 500 Euro UpStk 2,543.26 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	06/21/2018	12/01/2018	Sale	847	2,065,324	2435.61	52,634		91,284		52,634		(24,603)			38,650			
SPX European Option 7/9/2018 2425.18 / 2536.5	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	07/09/2018	12/01/2018	Sale	599	1,452,998	2425.18	39,129		66,695		39,129		(17,004)			27,566			
SPX Asian Option 7/30/2018 2472.1 / 2555.41	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	07/30/2018	12/01/2018	Sale	884	2,185,362	2472.1	35,774		73,648		35,774		(30,996)			37,874			
SPX Asian Option 7/30/2018 2472.1 / 2576.92	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	07/30/2018	07/30/2018	Sale	2,040	5,044,861	2472.1	95,852		213,908		95,852		(94,885)			118,056			
SPX Asian Option 7/30/2018 2472.1 / 2603.86	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	07/30/2018	12/01/2018	Expiration			2472.1		1			1					(1)			
SPX Asian Option 7/30/2018 2472.1 / 2603.86	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	07/30/2018	12/01/2018	Sale	3,866	9,558,249	2472.1	205,311	(1)	509,442		205,311		(238,063)			304,131			
SPX Asian Option 7/30/2018 2472.1 / 2628.58	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	07/30/2018	07/30/2018	Sale	2,332	5,766,538	2472.1	132,919		365,013		132,919		(175,659)			232,094			
EEJPUSSE European Option 7/30/2018 1 / 1.0425	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/31/2017	07/30/2018	07/30/2018	Sale	2,039	270,000	132.38	4,968		6,323		4,968		(2,010)			1,355			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE European Option 7/30/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/31/2017	07/30/2018	07/30/2018	Sale	1,359	180,000	132.38	3,636		4,215		3,636		(1,595)			579			
EEJPUSSE European Option 7/30/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/31/2017	07/30/2018	07/30/2018	Sale	3,248	430,000	132.38	9,632		10,070		9,632		(4,444)			438			
EEJPUSSE European Option 7/30/2018 1 / 1.07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/31/2017	07/30/2018	07/30/2018	Sale	1,661	220,000	132.38	5,302		5,152		5,302		(2,563)			(150)			
EEJPUSSE European Option 7/30/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/31/2017	07/30/2018	07/30/2018	Sale	3,059	405,000	132.38	10,328		9,484		10,328		(5,127)			(843)			
EEJPUSSE European Option 7/30/2018 1 / 1.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/31/2017	07/30/2018	07/30/2018	Sale	8,875	1,175,000	132.38	32,430		27,515		32,430		(16,340)			(4,915)			
EEJPUSSE European Option 8/7/2018 1 / 1.0435	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	12/01/2018	Sale	2,718	361,828	133.1	6,730		8,509		6,730		(2,133)			1,779			
EEJPUSSE European Option 8/7/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	08/07/2018	Sale	3,895	518,469	133.1	10,473		12,192		10,473		(3,532)			1,719			
EEJPUSSE European Option 8/7/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	08/07/2018	Sale	11,536	1,535,471	133.1	34,087		36,108		34,087		(12,490)			2,021			
EEJPUSSE European Option 8/7/2018 1 / 1.0656	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	08/07/2018	Sale	4,260	567,085	133.1	13,156		13,336		13,156		(4,943)			179			
EEJPUSSE European Option 8/7/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	08/07/2018	Sale	7,247	964,633	133.1	23,826		22,684		23,826		(9,128)			(1,142)			
EEJPUSSE European Option 8/7/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	08/07/2018	Sale	6,783	902,862	133.1	22,933		21,232		22,933		(8,816)			(1,701)			
EEJPUSSE European Option 7/30/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	07/30/2018	07/30/2018	Sale	7,176	950,000	132.38	22,420		22,247		22,420		(8,696)			(173)			
EEJPUSSE European Option 7/30/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	07/30/2018	07/30/2018	Sale	7,176	950,000	132.38	25,650		22,247		25,650		(10,597)			(3,403)			
EEJPUSSE European Option 7/30/2018 1 / 1.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	07/30/2018	07/30/2018	Sale	6,232	825,000	132.38	24,173		19,319		24,173		(10,052)			(4,853)			
EEJPUSSE European Option 8/7/2018 1.0125	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	08/07/2018	Sale	5,935	799,826	134.76375	20,795		8,811		20,795		(5,397)			(11,984)			
EEJPUSSE European Option 8/7/2018 1.0175	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	08/07/2018	Sale	11,007	1,490,770	135.42925	35,778		8,969		35,778		(8,485)			(26,810)			
EEJPUSSE European Option 8/7/2018 1.0225	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	08/07/2018	Sale	16,854	2,293,819	136.09475	50,693		2,331		50,693		(10,802)			(48,363)			
EEJPUSSE European Option 8/7/2018 1.025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	12/01/2018	Expiration	7,506	1,024,144	136.4275	21,712				21,712		(4,336)			(21,712)			
EEJPUSSE European Option 8/7/2018 1.0285	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	12/01/2018	Expiration	5,619	769,257	136.89335	15,385				15,385		(2,758)			(15,385)			
EEJPUSSE European Option 8/7/2018 1.03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	12/01/2018	Expiration	4,358	597,551	137.093	11,652				11,652		(1,984)			(11,652)			
EEJPUSSE European Option 8/7/2018 1.0325	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	12/01/2018	Expiration	6,290	864,454	137.42575	16,165				16,165		(2,489)			(16,165)			
SPX Asian Option 8/7/2018 2480.91 / 2561.04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	08/07/2018	Sale	665	1,650,559	2480.91	26,264		53,311		26,264		(21,462)			27,047			
SPX Asian Option 8/7/2018 2480.91 / 2577.67	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	08/07/2018	Sale	535	1,328,698	2480.91	24,045		51,822		24,045		(21,724)			27,776			
SPX Asian Option 8/7/2018 2480.91 / 2586.35	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	08/07/2018	Sale	759	1,884,428	2480.91	36,021		80,089		36,021		(34,154)			44,068			
SPX Asian Option 8/7/2018 2480.91 / 2587.59	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	08/07/2018	Sale	515	1,278,078	2480.91	24,608		54,958		24,608		(23,489)			30,350			
SPX Asian Option 8/7/2018 2480.91 / 2592.55	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	08/07/2018	Sale	757	1,879,218	2480.91	37,165		84,564		37,165		(36,503)			47,399			
SPX Asian Option 8/7/2018 2480.91 / 2604.96	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	08/07/2018	Sale	481	1,195,276	2480.91	24,950		59,766		24,950		(26,550)			34,816			
SPX Asian Option 8/7/2018 2480.91 / 2611.16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	08/07/2018	Sale	676	1,679,330	2480.91	35,887		88,166		35,887		(39,612)			52,279			
SPX Asian Option 8/7/2018 2480.91 / 2615.13	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	08/07/2018	Sale	3,251	8,066,137	2480.91	174,793		436,387		174,793		(197,293)			261,594			
SPX Asian Option 8/7/2018 2480.91 / 2635.47	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	08/07/2018	Sale	2,238	5,552,794	2480.91	127,731		345,938		127,731		(159,630)			218,207			
SPX Asian Option 8/7/2018 2480.91 / 2659.54	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	08/07/2018	Sale	299	744,188	2480.91	17,967		53,583		17,967		(24,279)			35,616			
EEJPUSSE European Option 7/16/2018 1 / 1.0687	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	07/16/2018	07/16/2018	Sale	2,090	275,000	131.57	6,958		8,214		6,958		(3,667)			1,257			
EEJPUSSE European Option 7/23/2018 1 / 1.0666	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	07/23/2018	07/23/2018	Sale	3,093	410,000	132.52	9,307		9,529		9,307		(4,781)			222			
EEJPUSSE European Option 7/30/2018 1 / 1.0726	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	07/30/2018	07/30/2018	Sale	5,476	725,000	132.38	17,400		16,978		17,400		(9,021)			(422)			
EEJPUSSE European Option 8/7/2018 1 / 1.043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/07/2018	08/07/2018	Sale	2,930	390,000	133.1	6,708		9,171		6,708		(2,764)			2,463			
EEJPUSSE European Option 8/7/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/07/2018	08/07/2018	Sale	2,103	280,000	133.1	5,236		6,585		5,236		(2,328)			1,349			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE European Option 8/7/2018 1 / 1.0625	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/07/2018	08/07/2018	Sale	4,507	600,000	133.1	12,600		14,110		12,600		(6,038)			1,510			
EEJPUSSE European Option 8/7/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/07/2018	08/07/2018	Sale	6,498	865,000	133.1	19,636		20,341		19,636		(9,915)			706			
EEJPUSSE European Option 8/7/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/07/2018	08/07/2018	Sale	6,574	875,000	133.1	20,388		20,577		20,388		(10,382)			189			
EEJPUSSE European Option 8/7/2018 1 / 1.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/07/2018	08/07/2018	Sale	8,076	1,075,000	133.1	27,090		25,280		27,090		(13,850)			(1,810)			
EEJPUSSE European Option 8/14/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	12/01/2018	Sale	16,163	2,135,000	132.09	47,397		61,256		47,397		(24,080)			13,859			
EEJPUSSE European Option 8/14/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	08/14/2018	Sale	15,141	2,000,000	132.09	49,400		57,385		49,400		(26,733)			7,985			
EEJPUSSE European Option 8/14/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	08/14/2018	Sale	8,138	1,075,000	132.09	27,305		30,845		27,305		(14,941)			3,540			
EEJPUSSE European Option 8/14/2018 1.015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	08/14/2018	Sale	3,542	475,000	134.07135	11,875		6,504		11,875		(5,552)			(5,371)			
EEJPUSSE European Option 8/14/2018 1.0175	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	08/14/2018	Sale	22,507	3,025,000	134.401575	72,600		33,857		72,600		(33,440)			(38,743)			
EEJPUSSE European Option 8/14/2018 1.0225	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	08/14/2018	Sale	20,472	2,765,000	135.062025	61,107		17,122		61,107		(27,130)			(43,984)			
EEJPUSSE European Option 8/14/2018 1.025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	08/14/2018	Sale	4,173	565,000	135.39225	11,978		2,086		11,978		(5,199)			(9,892)			
EEJPUSSE European Option 8/14/2018 1.0285	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	08/14/2018	Sale	2,686	365,000	135.854565	7,300		70		7,300		(3,052)			(7,230)			
EEJPUSSE European Option 8/14/2018 1.03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	12/01/2018	Expiration	2,205	300,000	136.0527	5,850				5,850		(2,404)			(5,850)			
EEJPUSSE European Option 8/14/2018 1.0325	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	12/01/2018	Expiration	4,399	600,000	136.382925	11,220				11,220		(4,460)			(11,220)			
SPX Asian Option 8/14/2018 2465.84 / 2546.47	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	08/14/2018	Sale	425	1,049,960	2465.84	17,705		34,332		17,705		(13,481)			16,627			
SPX Asian Option 8/14/2018 2465.84 / 2561.02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	08/14/2018	Sale	626	1,545,568	2465.84	29,304		59,658		29,304		(24,403)			30,354			
SPX Asian Option 8/14/2018 2465.84 / 2571.38	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	08/14/2018	Sale	806	1,989,369	2465.84	40,406		85,147		40,406		(35,691)			44,741			
SPX Asian Option 8/14/2018 2465.84 / 2576.8	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	08/14/2018	Sale	591	1,458,660	2465.84	30,591		65,638		30,591		(27,832)			35,047			
SPX Asian Option 8/14/2018 2465.84 / 2589.38	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	08/14/2018	Sale	297	734,093	2465.84	16,430		36,778		16,430		(15,970)			20,349			
SPX Asian Option 8/14/2018 2465.84 / 2595.3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	08/14/2018	Sale	816	2,012,928	2465.84	46,175		105,681		46,175		(46,440)			59,507			
SPX Asian Option 8/14/2018 2465.84 / 2599.24	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	08/14/2018	Sale	1,908	4,705,602	2465.84	109,556		254,569		109,556		(112,881)			145,014			
SPX Asian Option 8/14/2018 2465.84 / 2608.86	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	08/14/2018	Sale	1,613	3,979,484	2465.84	95,742		230,812		95,742		(104,344)			135,070			
SPX Asian Option 8/14/2018 2465.84 / 2619.71	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	08/14/2018	Sale	1,365	3,366,510	2465.84	83,627		210,072		83,627		(96,617)			126,445			
SPX Asian Option 8/14/2018 2465.84 / 2626.61	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	08/14/2018	Sale	239	589,541	2465.84	14,908		38,437		14,908		(17,830)			23,529			
SPX European Option 8/14/2018 2465.84 / 2529.21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SUNTRUST IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	08/14/2018	Sale	589	1,453,923	2465.84	21,518		37,365		21,518		(8,955)			15,847			
SPX European Option 8/14/2018 2465.84 / 2540.8	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SUNTRUST IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	08/14/2018	Sale	562	1,386,374	2465.84	23,846		42,145		23,846		(10,357)			18,299			
SPX European Option 8/14/2018 2465.84 / 2545.98	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SUNTRUST IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	08/14/2018	Sale	577	1,423,673	2465.84	25,911		46,269		25,911		(11,553)			20,359			
SPX European Option 8/14/2018 2465.84 / 2554.36	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SUNTRUST IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	08/14/2018	Sale	1,801	4,442,839	2465.84	88,413		159,491		88,413		(40,237)			71,079			
SPX European Option 8/14/2018 2465.84 / 2562.01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SUNTRUST IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	08/14/2018	Sale	796	1,963,687	2465.84	41,827		76,586		41,827		(19,729)			34,759			
SPX European Option 8/14/2018 2465.84 / 2564.97	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SUNTRUST IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	08/14/2018	Sale	4,132	10,190,002	2465.84	223,161		409,651		223,161		(105,636)			186,490			
SPX European Option 8/14/2018 2465.84 / 2570.64	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SUNTRUST IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	08/14/2018	Sale	1,380	3,403,378	2465.84	77,937		144,646		77,937		(37,843)			66,709			
SPX European Option 8/14/2018 2465.84 / 2577.54	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SUNTRUST IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	08/14/2018	Sale	2,292	5,653,675	2465.84	136,819		256,106		136,819		(67,482)			119,287			
SPX European Option 8/14/2018 2465.84 / 2587.9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SUNTRUST IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	08/14/2018	Sale	6,818	16,813,735	2465.84	437,157		832,286		437,157		(223,295)			395,129			
SPX European Option 8/14/2018 2465.84 / 2589.13	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SUNTRUST IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	08/14/2018	Sale	3,359	8,283,109	2465.84	217,017		414,149		217,017		(111,417)			197,131			
SPX European Option 8/14/2018 2465.84 / 2590.36	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SUNTRUST IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	08/14/2018	Sale	2,795	6,893,277	2465.84	182,672		348,097		182,672		(93,204)			165,425			
SPX European Option 8/14/2018 2465.84 / 2598.75	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SUNTRUST IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	08/14/2018	Sale	2,639	6,509,595	2465.84	181,618		350,870		181,618		(95,224)			169,253			

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SPX European Option 8/14/2018 2465.84 / 2607.63	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	08/14/2018	Sale	5,655	13,945,576	2465.84	408,605		801,894		408,605		(221,114)			393,289			
SPX Asian Option 7/30/2018 2472.1 / 2619.44	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	08/15/2017	07/30/2018	12/01/2018	Sale	303	750,010	2472.1	16,553		44,701		16,553		(21,695)			28,149			
SPX Asian Option 8/7/2018 2480.91 / 2627.28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	08/15/2017	08/07/2018	08/07/2018	Sale	302	750,004	2480.91	15,814		44,249		15,814		(21,364)			28,435			
SPX Asian Option 8/14/2018 2465.84 / 2569.41	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	08/15/2017	08/14/2018	08/14/2018	Sale	304	750,010	2465.84	15,184		31,502		15,184		(13,010)			16,318			
SPX European Option 7/30/2018 2472.1 / 2629.82	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	08/15/2017	07/30/2018	12/01/2018	Sale	404	999,989	2472.1	31,309		63,799		31,309		(18,528)			32,490			
SPX European Option 8/7/2018 2480.91 / 2622.32	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	08/15/2017	08/07/2018	08/07/2018	Sale	644	1,599,988	2480.91	44,938		91,198		44,938		(25,980)			46,260			
SPX European Option 8/14/2018 2465.84 / 2595.7	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SUNTRUST IYDCJBGJWY9T8XKCSX06	08/15/2017	08/14/2018	08/14/2018	Sale	1,153	2,844,100	2465.84	78,616		149,781		78,616		(39,756)			71,165			
EEJPUSSE Euro UpStk 1.057 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	06/28/2018	06/28/2018	Sale	764	100,000	130.79	2,390		3,655		2,390		(1,344)			1,265			
EEJPUSSE European Option 8/7/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/07/2018	08/07/2018	Sale	751	100,000	133.1	1,980		2,352		1,980		(1,053)			372			
EEJPUSSE European Option 8/14/2018 1 / 1.0425	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	08/14/2018	Sale	3,141	415,000	132.09	7,553		11,908		7,553		(3,355)			4,355			
EEJPUSSE European Option 8/14/2018 1 / 1.0454	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	08/14/2018	Sale	1,968	260,000	132.09	4,940		7,460		4,940		(2,242)			2,520			
EEJPUSSE European Option 8/14/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	08/14/2018	Sale	1,514	200,000	132.09	4,020		5,739		4,020		(1,904)			1,719			
EEJPUSSE European Option 8/14/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	08/14/2018	Sale	2,271	300,000	132.09	6,630		8,608		6,630		(3,414)			1,978			
EEJPUSSE European Option 8/14/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	08/14/2018	Sale	1,892	250,000	132.09	6,125		7,173		6,125		(3,392)			1,048			
EEJPUSSE European Option 8/14/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	08/14/2018	Sale	2,649	350,000	132.09	8,820		10,043		8,820		(4,935)			1,223			
EEJPUSSE European Option 8/14/2018 1 / 1.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	08/14/2018	Sale	2,574	340,000	132.09	9,282		9,755		9,282		(5,339)			473			
EEJPUSSE European Option 8/14/2018 1.015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	08/14/2018	Sale	3,542	475,000	134.07135	11,780		6,504		11,780		(5,647)			(5,276)			
EEJPUSSE European Option 7/30/2018 1 / 1.07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	07/30/2018	07/30/2018	Sale	1,624	215,000	132.38	4,859		5,035		4,859		(2,830)			176			
EEJPUSSE European Option 8/7/2018 1 / 1.0425	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/07/2018	08/07/2018	Sale	751	100,000	133.1	1,640		2,352		1,640		(768)			712			
EEJPUSSE European Option 8/7/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/07/2018	08/07/2018	Sale	3,230	430,000	133.1	9,546		10,112		9,546		(5,575)			566			
EEJPUSSE European Option 8/14/2018 1 / 1.045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	08/14/2018	Sale	757	100,000	132.09	1,870		2,869		1,870		(874)			999			
EEJPUSSE European Option 8/14/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	08/14/2018	Sale	2,346	310,000	132.09	6,138		8,895		6,138		(3,045)			2,757			
EEJPUSSE European Option 8/14/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	08/14/2018	Sale	4,958	655,000	132.09	14,345		18,794		14,345		(7,584)			4,449			
EEJPUSSE European Option 8/14/2018 1 / 1.065	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	08/14/2018	Sale	2,876	380,000	132.09	8,626		10,903		8,626		(4,737)			2,277			
EEJPUSSE European Option 8/14/2018 1 / 1.07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	08/14/2018	Sale	1,135	150,000	132.09	3,525		4,304		3,525		(1,979)			779			
EEJPUSSE European Option 8/14/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	08/14/2018	Sale	6,321	835,000	132.09	20,207		23,958		20,207		(11,579)			3,751			
EEJPUSSE European Option 8/14/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	08/14/2018	Sale	1,779	235,000	132.09	5,852		6,743		5,852		(3,384)			891			
EEJPUSSE European Option 7/23/2018 1.025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	07/23/2018	12/01/2018	Expiration	920	125,000	135.833	2,300				2,300		(1,115)			(2,300)			
EEJPUSSE European Option 8/14/2018 1.015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	08/14/2018	Sale	1,398	187,500	134.07135	4,538		2,567		4,538		(2,342)			(1,970)			
EEJPUSSE European Option 8/14/2018 1.04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	12/01/2018	Expiration	946	130,000	137.3736	2,054				2,054		(841)			(2,054)			
EEJPUSSE European Option 8/21/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	08/21/2018	Sale	2,310	305,000	132.01	6,161		10,813		6,161		(2,902)			4,652			
EEJPUSSE European Option 8/21/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	08/21/2018	Sale	10,415	1,375,000	132.01	30,525		48,746		30,525		(15,708)			18,221			
EEJPUSSE European Option 8/21/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	08/21/2018	Sale	6,401	845,000	132.01	20,872		29,957		20,872		(11,502)			9,085			
EEJPUSSE European Option 8/21/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	08/21/2018	Sale	7,802	1,030,000	132.01	26,162		36,515		26,162		(14,605)			10,353			
EEJPUSSE European Option 8/21/2018 1.017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	08/21/2018	Sale	12,662	1,700,000	134.25417	41,140		31,368		41,140		(20,212)			(9,772)			
EEJPUSSE European Option 8/21/2018 1.0225	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	08/21/2018	Sale	17,039	2,300,000	134.980225	50,830		29,789		50,830		(24,186)			(21,041)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE European Option 8/21/2018 1.025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	08/21/2018	Sale	5,838	790,000	135.31025	16,748		8,257		16,748		(7,823)			(8,491)			
EEJPUSSE European Option 8/21/2018 1.0285	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	08/21/2018	Sale	3,277	445,000	135.772285	8,900		3,094		8,900		(4,030)			(5,806)			
EEJPUSSE European Option 8/21/2018 1.0325	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	08/21/2018	Sale	5,502	750,000	136.300325	14,025		2,214		14,025		(6,089)			(11,811)			
SPX European Option 8/21/2018 2428.37 / 2489.56	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	08/21/2018	Sale	383	931,054	2428.37	13,407		23,461		13,407		(6,190)			10,054			
SPX European Option 8/21/2018 2428.37 / 2505.11	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	08/21/2018	Sale	1,319	3,204,346	2428.37	56,717		101,262		56,717		(27,409)			44,545			
SPX European Option 8/21/2018 2428.37 / 2515.31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	08/21/2018	Sale	1,879	4,564,202	2428.37	89,915		163,407		89,915		(45,334)			73,492			
SPX European Option 8/21/2018 2428.37 / 2523.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	08/21/2018	Sale	1,400	3,401,590	2428.37	72,454		132,667		72,454		(37,032)			60,213			
SPX European Option 8/21/2018 2428.37 / 2525.75	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	08/21/2018	Sale	3,755	9,119,829	2428.37	198,812		365,714		198,812		(102,691)			166,902			
SPX European Option 8/21/2018 2428.37 / 2531.58	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	08/21/2018	Sale	1,315	3,194,334	2428.37	73,150		135,765		73,150		(38,524)			62,615			
SPX European Option 8/21/2018 2428.37 / 2537.65	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	08/21/2018	Sale	1,613	3,918,034	2428.37	94,033		176,317		94,033		(50,649)			82,284			
SPX European Option 8/21/2018 2428.37 / 2543.23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	08/21/2018	Sale	1,215	2,951,983	2428.37	74,095		139,626		74,095		(40,220)			65,532			
SPX European Option 8/21/2018 2428.37 / 2549.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	08/21/2018	Sale	8,652	21,012,295	2428.37	548,421		1,044,311		548,421		(304,502)			495,890			
SPX European Option 8/21/2018 2428.37 / 2551.49	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	08/21/2018	Sale	2,136	5,188,422	2428.37	137,493		263,056		137,493		(77,133)			125,563			
SPX European Option 8/21/2018 2428.37 / 2559.26	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	08/21/2018	Sale	1,984	4,819,508	2428.37	134,464		259,773		134,464		(76,777)			125,309			
SPX European Option 8/21/2018 2428.37 / 2568.24	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	08/21/2018	Sale	5,773	14,019,579	2428.37	412,176		807,504		412,176		(241,866)			395,328			
EEJPUSSE European Option 8/21/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2017	08/21/2018	08/21/2018	Sale	3,939	520,000	132.01	12,168		18,435		12,168		(5,323)			6,267			
EEJPUSSE European Option 8/21/2018 1 / 1.065	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2017	08/21/2018	08/21/2018	Sale	2,272	300,000	132.01	7,320		10,636		7,320		(3,286)			3,316			
EEJPUSSE European Option 8/21/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2017	08/21/2018	08/21/2018	Exercise	3,939	520,000	132.01	13,936		18,450		13,936		(6,653)			4,514			
EEJPUSSE European Option 8/14/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/14/2018	08/14/2018	Sale	757	100,000	132.09	2,220		2,869		2,220		(742)			649			
EEJPUSSE European Option 8/14/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/14/2018	08/14/2018	Sale	2,876	380,000	132.09	9,348		10,903		9,348		(3,374)			1,555			
EEJPUSSE European Option 8/14/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/14/2018	08/14/2018	Sale	2,990	395,000	132.09	10,863		11,334		10,863		(4,174)			471			
EEJPUSSE European Option 8/14/2018 1 / 1.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/14/2018	08/14/2018	Sale	908	120,000	132.09	3,684		3,443		3,684		(1,476)			(241)			
EEJPUSSE European Option 8/21/2018 1 / 1.0425	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	08/21/2018	Sale	3,151	416,000	132.01	8,403		14,748		8,403		(2,556)			6,345			
EEJPUSSE European Option 8/21/2018 1 / 1.0454	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	08/21/2018	Sale	1,636	216,000	132.01	4,558		7,658		4,558		(1,424)			3,100			
EEJPUSSE European Option 8/21/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	08/21/2018	Sale	1,818	240,000	132.01	5,352		8,508		5,352		(1,779)			3,156			
EEJPUSSE European Option 8/21/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	08/21/2018	Sale	2,651	350,000	132.01	8,680		12,408		8,680		(3,088)			3,728			
EEJPUSSE European Option 8/21/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	08/21/2018	Sale	8,484	1,120,000	132.01	31,136		39,706		31,136		(11,773)			8,570			
EEJPUSSE European Option 8/21/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	08/21/2018	Sale	5,757	760,000	132.01	21,736		26,943		21,736		(8,345)			5,207			
EEJPUSSE European Option 8/21/2018 1 / 1.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	08/21/2018	Sale	1,488	196,500	132.01	6,111		6,966		6,111		(2,419)			855			
EEJPUSSE European Option 8/28/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Expiration			132.97													
EEJPUSSE European Option 8/28/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Sale	2,669	355,000	132.97	7,207		10,893		7,206		(2,437)			3,686			
EEJPUSSE European Option 8/28/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Sale	11,280	1,500,000	132.97	33,450		46,025		33,450		(12,447)			12,575			
EEJPUSSE European Option 8/28/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Sale	4,888	650,000	132.97	16,120		19,944		16,120		(6,390)			3,824			
EEJPUSSE European Option 8/28/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Sale	7,520	1,000,000	132.97	25,500		30,684		25,500		(10,208)			5,184			
EEJPUSSE European Option 8/28/2018 1.017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Sale	14,789	2,000,000	135.23049	48,600		27,367		48,600		(13,700)			(21,233)			
EEJPUSSE European Option 8/28/2018 1.0225	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Sale	16,181	2,200,000	135.961825	48,840		18,004		48,840		(14,176)			(30,836)			

SCHEDULE DB - PART A - SECTION 2

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EEJPUSSE European Option 8/28/2018 1.025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Expiration			136.29425													
EEJPUSSE European Option 8/28/2018 1.025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Sale	7,337	1,000,000	136.29425	21,300		5,684		21,300		(5,635)			(15,616)			
EEJPUSSE European Option 8/28/2018 1.0285	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Sale	3,985	545,000	136.759645	10,955		1,190		10,955		(2,710)			(9,764)			
EEJPUSSE European Option 8/28/2018 1.03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Expiration			136.9591													
EEJPUSSE European Option 8/28/2018 1.03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Sale	2,811	385,000	136.9591	7,546		263		7,546		(1,809)			(7,283)			
EEJPUSSE European Option 8/28/2018 1.0325	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Expiration	1,420	195,000	137.291525	3,666				3,666		(828)			(3,666)			
EEJPUSSE European Option 8/28/2018 1.04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	12/01/2018	Expiration	1,373	190,000	138.2888	3,135				3,135		(579)			(3,135)			
SPX Asian Option 8/28/2018 2444.24 / 2518.54	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	08/28/2018	Sale	304	744,135	2444.24	11,981		22,620		11,981		(8,897)			10,640			
SPX Asian Option 8/28/2018 2444.24 / 2532.23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	08/28/2018	Sale	654	1,599,022	2444.24	29,262		57,563		29,262		(23,588)			28,301			
SPX Asian Option 8/28/2018 2444.24 / 2542.01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	08/28/2018	Sale	1,326	3,243,440	2444.24	63,896		129,738		63,896		(54,729)			65,842			
SPX Asian Option 8/28/2018 2444.24 / 2551.54	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	08/28/2018	Sale	527	1,288,145	2444.24	27,051		56,548		27,051		(24,428)			29,497			
SPX Asian Option 8/28/2018 2444.24 / 2565.72	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	08/28/2018	Sale	2,647	6,472,337	2444.24	146,922		321,679		146,922		(143,747)			174,756			
SPX Asian Option 8/28/2018 2444.24 / 2572.56	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	12/01/2018	Sale	1,107	2,707,775	2444.24	63,362		142,157		63,362		(64,568)			78,795			
SPX Asian Option 8/28/2018 2444.24 / 2578.92	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	12/01/2018	Sale	609	1,489,719	2444.24	35,753		82,085		35,753		(37,823)			46,332			
SPX Asian Option 8/28/2018 2444.24 / 2597.25	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	12/01/2018	Expiration			2444.24		1			1					(1)			
SPX Asian Option 8/28/2018 2444.24 / 2597.25	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	12/01/2018	Sale	3,270	7,994,716	2444.24	204,665	(1)	500,470		204,664		(238,205)			295,806			
SPX Asian Option 8/28/2018 2444.24 / 2610.69	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	08/28/2018	Sale	1,839	4,495,811	2444.24	119,139		306,160		119,139		(149,123)			187,021			
SPX Asian Option 8/28/2018 2444.24 / 2642.22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	08/28/2018	Sale	285	698,728	2444.24	19,564		56,596		19,564		(28,692)			37,032			
SPX European Option 8/28/2018 2444.24 / 2507.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Sale	597	1,459,973	2444.24	21,462		37,528		21,462		(9,405)			16,067			
SPX European Option 8/28/2018 2444.24 / 2522.94	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Expiration			2444.24													
SPX European Option 8/28/2018 2444.24 / 2522.94	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Sale	1,981	4,844,166	2444.24	87,195		155,972		87,195		(40,335)			68,778			
SPX European Option 8/28/2018 2444.24 / 2530.28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Sale	959	2,344,791	2444.24	45,723		82,539		45,723		(21,568)			36,816			
SPX European Option 8/28/2018 2444.24 / 2539.32	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Sale	2,396	5,858,680	2444.24	124,790		227,900		124,790		(60,327)			103,111			
SPX European Option 8/28/2018 2444.24 / 2542.01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Expiration			2444.24													
SPX European Option 8/28/2018 2444.24 / 2542.01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Sale	4,877	11,922,530	2444.24	259,911		476,903		259,911		(127,027)			216,992			
SPX European Option 8/28/2018 2444.24 / 2548.12	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Sale	594	1,452,013	2444.24	33,396		61,710		33,396		(16,543)			28,314			
SPX European Option 8/28/2018 2444.24 / 2554.23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Sale	7,636	18,664,708	2444.24	449,819		839,906		449,819		(228,076)			390,086			
SPX European Option 8/28/2018 2444.24 / 2556.92	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Sale	1,475	3,606,380	2444.24	88,717		166,255		88,717		(45,310)			77,538			
SPX European Option 8/28/2018 2444.24 / 2566.45	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	08/28/2018	Sale	5,826	14,241,574	2444.24	374,553		712,067		374,553		(197,029)			337,514			
SPX European Option 8/28/2018 2444.24 / 2571.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Expiration			2444.24													
SPX European Option 8/28/2018 2444.24 / 2571.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Sale	1,615	3,948,953	2444.24	107,412		204,956		107,411		(56,758)			97,545			
SPX European Option 8/28/2018 2444.24 / 2576.23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Expiration			2444.24		1			1					(1)			
SPX European Option 8/28/2018 2444.24 / 2576.23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Sale	6,280	15,350,363	2444.24	429,810	(1)	828,925		429,810		(232,563)			399,115			
SPX European Option 8/28/2018 2444.24 / 2584.78	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Sale	9,789	23,927,215	2444.24	705,853		1,375,778		705,853		(389,003)			669,925			
SPX European Option 8/28/2018 2444.24 / 2598.23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Expiration			2444.24		1			1					(1)			
SPX European Option 8/28/2018 2444.24 / 2598.23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	12/01/2018	Sale	360	881,221	2444.24	27,935	(1)	55,516		27,934		(15,952)			27,583			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE European Option 8/28/2018 1 / 1.0425	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2018	12/01/2018	Sale	1,880	250,000	132.97	4,625		7,674		4,625		(1,418)			3,049			
EEJPUSSE European Option 8/28/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2018	12/01/2018	Sale	3,233	430,000	132.97	9,675		13,200		9,675		(3,484)			3,525			
EEJPUSSE European Option 8/28/2018 1 / 1.065	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2018	12/01/2018	Sale	3,835	510,000	132.97	11,934		15,655		11,934		(4,432)			3,721			
EEJPUSSE European Option 8/28/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2018	12/01/2018	Expiration			132.97													
EEJPUSSE European Option 8/28/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2018	12/01/2018	Sale	8,347	1,110,000	132.97	28,527		34,073		28,527		(11,117)			5,546			
EEJPUSSE European Option 8/7/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/07/2018	08/07/2018	Sale	751	100,000	133.1	2,690		2,352		2,690		(826)			(338)			
EEJPUSSE European Option 8/14/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/14/2018	08/14/2018	Sale	2,271	300,000	132.09	8,730		8,608		8,730		(2,690)			(122)			
EEJPUSSE European Option 8/21/2018 1 / 1.059	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/21/2018	08/21/2018	Sale	4,734	625,000	132.01	16,188		22,157		16,188		(4,602)			5,970			
EEJPUSSE European Option 8/21/2018 1 / 1.07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/21/2018	08/21/2018	Sale	1,477	195,000	132.01	5,538		6,913		5,538		(1,658)			1,375			
EEJPUSSE European Option 8/21/2018 1 / 1.081	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/21/2018	08/21/2018	Sale	2,196	290,000	132.01	8,816		10,281		8,816		(2,731)			1,465			
EEJPUSSE European Option 8/28/2018 1 / 1.0425	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	12/01/2018	Sale	2,948	392,000	132.97	7,683		12,028		7,683		(1,790)			4,345			
EEJPUSSE European Option 8/28/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	12/01/2018	Sale	1,541	205,000	132.97	4,449		6,290		4,449		(1,120)			1,842			
EEJPUSSE European Option 8/28/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	12/01/2018	Expiration			132.97													
EEJPUSSE European Option 8/28/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	12/01/2018	Sale	3,918	521,000	132.97	12,556		15,986		12,556		(3,380)			3,430			
EEJPUSSE European Option 8/28/2018 1 / 1.065	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	12/01/2018	Sale	4,737	630,000	132.97	15,750		19,331		15,750		(4,456)			3,581			
EEJPUSSE European Option 8/28/2018 1 / 1.07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	12/01/2018	Sale	3,090	411,000	132.97	10,686		12,611		10,686		(3,047)			1,925			
EEJPUSSE European Option 8/28/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	12/01/2018	Sale	1,857	247,000	132.97	6,620		7,579		6,620		(1,931)			959			
EEJPUSSE European Option 8/28/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	12/01/2018	Sale	9,784	1,301,000	132.97	35,908		39,919		35,908		(10,534)			4,012			
EEJPUSSE European Option 8/28/2018 1 / 1.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	12/01/2018	Sale	3,354	446,000	132.97	13,380		13,685		13,380		(3,977)			305			
EEJPUSSE European Option 8/14/2018 1.0285	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/14/2018	08/14/2018	Sale	772	105,000	135.854565	2,552		20		2,552		(426)			(2,531)			
EEJPUSSE European Option 8/28/2018 1.015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	12/01/2018	Sale	3,630	490,000	134.96455	13,475		7,685		13,475		(2,552)			(5,790)			
EEJPUSSE European Option 9/7/2018 1 / 1.0425	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	09/07/2018	Exercise	3,023	407,000	134.62	7,489		3,930		7,489		(862)			(3,558)			
EEJPUSSE European Option 9/7/2018 1 / 1.045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	09/07/2018	Exercise	1,359	183,000	134.62	3,477		1,767		3,477		(431)			(1,710)			
EEJPUSSE European Option 9/7/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	09/07/2018	Exercise	6,054	815,000	134.62	16,545		7,870		16,545		(2,130)			(8,674)			
EEJPUSSE European Option 9/7/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	09/07/2018	Exercise	22,284	3,000,000	134.62	66,900		28,970		66,900		(9,907)			(37,930)			
EEJPUSSE European Option 9/7/2018 1 / 1.065	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	09/07/2018	Exercise	14,596	1,965,000	134.62	45,588		18,976		45,588		(6,971)			(26,612)			
EEJPUSSE European Option 9/7/2018 1 / 1.07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	09/07/2018	Exercise	2,949	397,000	134.62	9,528		3,834		9,528		(1,496)			(5,694)			
EEJPUSSE European Option 9/7/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	09/07/2018	Exercise	15,970	2,150,000	134.62	53,320		20,762		53,320		(8,335)			(32,558)			
EEJPUSSE European Option 9/7/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	09/07/2018	Exercise	43,084	5,800,000	134.62	147,900		56,010		147,900		(23,104)			(91,890)			
EEJPUSSE European Option 9/7/2018 1.0145	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	12/01/2018	Expiration	3,294	450,000	136.57199	11,385				11,385		(290)			(11,385)			
EEJPUSSE European Option 9/7/2018 1.0175	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	12/01/2018	Expiration	9,490	1,300,000	136.97585	31,330				31,330		(376)			(31,330)			
EEJPUSSE European Option 9/7/2018 1.02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	12/01/2018	Expiration	1,966	270,000	137.3124	6,264				6,264		16			(6,264)			
EEJPUSSE European Option 9/7/2018 1.0225	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	12/01/2018	Expiration	15,256	2,100,000	137.64895	46,620				46,620		552			(46,620)			
EEJPUSSE European Option 9/7/2018 1.025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	12/01/2018	Expiration	1,992	275,000	137.9855	5,858				5,858		144			(5,858)			
EEJPUSSE European Option 9/7/2018 1.0285	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	12/01/2018	Expiration	1,372	190,000	138.45667	3,819				3,819		168			(3,819)			
EEJPUSSE European Option 9/7/2018 1.03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	12/01/2018	Expiration	7,500	1,040,000	138.6586	20,384				20,384		1,067			(20,384)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPX European Option 9/7/2018 2465.1 / 2531.41	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	09/07/2018	Exercise	667	1,644,928	2465.1	25,003		44,248		25,003		(10,573)			19,245			
SPX European Option 9/7/2018 2465.1 / 2544.97	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	09/07/2018	Exercise	1,602	3,950,718	2465.1	71,113		128,004		71,113		(31,211)			56,892			
SPX European Option 9/7/2018 2465.1 / 2551.13	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	09/07/2018	Exercise	1,656	4,083,951	2465.1	78,412		142,527		78,412		(35,210)			64,115			
SPX European Option 9/7/2018 2465.1 / 2560.99	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	09/07/2018	Exercise	2,144	5,285,960	2465.1	111,534		205,619		111,534		(51,652)			94,085			
SPX European Option 9/7/2018 2465.1 / 2563.7	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	09/07/2018	Exercise	4,793	11,816,379	2465.1	256,415		472,636		256,415		(118,214)			216,221			
SPX European Option 9/7/2018 2465.1 / 2569.87	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	09/07/2018	Exercise	1,155	2,849,478	2465.1	64,968		121,107		64,968		(30,747)			56,138			
SPX European Option 9/7/2018 2465.1 / 2576.03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	09/07/2018	Exercise	9,085	22,396,349	2465.1	537,512		1,007,840		537,512		(256,671)			470,328			
SPX European Option 9/7/2018 2465.1 / 2578.99	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	09/07/2018	Exercise	1,417	3,493,512	2465.1	85,591		161,404		85,591		(41,413)			75,813			
SPX European Option 9/7/2018 2465.1 / 2588.36	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	09/07/2018	Exercise	7,334	18,079,115	2465.1	473,673		903,992		473,673		(234,342)			430,320			
SPX European Option 9/7/2018 2465.1 / 2593.53	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	09/07/2018	Exercise	4,182	10,310,654	2465.1	278,388		537,178		278,388		(141,227)			258,790			
SPX European Option 9/7/2018 2465.1 / 2598.46	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	09/07/2018	Exercise	4,358	10,744,076	2465.1	299,760		581,246		299,760		(153,120)			281,486			
SPX European Option 9/7/2018 2465.1 / 2615.72	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	09/07/2018	Exercise	448	1,106,740	2465.1	33,977		67,623		33,977		(18,283)			33,646			
EEJPUSSE European Option 9/7/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2017	09/07/2018	09/07/2018	Exercise	7,428	1,000,000	134.62	21,800		9,657		21,800		(3,788)			(12,143)			
EEJPUSSE European Option 9/7/2018 1.0225	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2017	09/07/2018	12/01/2018	Expiration	1,489	205,000	137.64895	4,408				4,408		(86)			(4,408)			
EEJPUSSE European Option 9/7/2018 1.0325	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2017	09/07/2018	12/01/2018	Expiration	4,784	665,000	138.99515	12,103				12,103		452			(12,103)			
EEJPUSSE European Option 9/7/2018 1.04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2017	09/07/2018	12/01/2018	Expiration	2,464	345,000	140.0048	5,520				5,520		465			(5,520)			
SPX Asian Option 8/21/2018 2428.37 / 2576.74	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/21/2018	08/21/2018	Sale	242	588,710	2428.37	16,371		35,969		16,371		(16,148)			19,598			
SPX Asian Option 8/28/2018 2444.24 / 2586.74	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/28/2018	08/28/2018	Sale	415	1,015,117	2444.24	25,309		59,182		25,309		(27,462)			33,873			
SPX European Option 8/14/2018 2465.84 / 2579.27	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/14/2018	08/14/2018	Sale	758	1,871,523	2465.84	46,305		86,091		46,305		(22,312)			39,786			
SPX European Option 8/14/2018 2465.84 / 2602.94	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/14/2018	08/14/2018	Sale	586	1,446,930	2465.84	41,668		80,449		41,668		(21,663)			38,781			
SPX European Option 8/21/2018 2428.37 / 2523.8	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/21/2018	08/21/2018	Sale	440	1,068,629	2428.37	25,176		41,995		25,176		(9,472)			16,819			
SPX European Option 8/21/2018 2428.37 / 2546.39	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/21/2018	08/21/2018	Sale	479	1,163,845	2428.37	32,964		56,563		32,964		(13,285)			23,599			
SPX European Option 8/21/2018 2428.37 / 2559.5	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/21/2018	08/21/2018	Sale	1,202	2,920,431	2428.37	90,426		157,701		90,426		(37,800)			67,275			
SPX European Option 8/28/2018 2444.24 / 2564.25	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/28/2018	12/01/2018	Sale	1,438	3,516,406	2444.24	96,907		172,652		96,907		(41,821)			75,745			
SPX European Option 9/7/2018 2465.1 / 2580.47	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	09/07/2018	09/07/2018	Exercise	1,043	2,573,047	2465.1	64,642		120,422		64,642		(30,046)			55,780			
EEJPUSSE European Option 8/21/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	08/21/2018	08/21/2018	Sale	1,590	210,000	132.01	5,481		7,445		5,481		(1,580)			1,964			
EEJPUSSE European Option 8/28/2018 1 / 1.0775	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	08/28/2018	12/01/2018	Expiration			132.97													
EEJPUSSE European Option 8/28/2018 1 / 1.0775	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	08/28/2018	12/01/2018	Sale	1,504	200,000	132.97	5,420		6,137		5,420		(1,617)			717			
EEJPUSSE European Option 9/7/2018 1 / 1.0482	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/07/2018	09/07/2018	Exercise	1,708	230,000	134.62	4,209		2,221		4,209		(936)			(1,988)			
EEJPUSSE European Option 9/7/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/07/2018	09/07/2018	Exercise	3,045	410,000	134.62	8,364		3,959		8,364		(2,133)			(4,405)			
EEJPUSSE European Option 9/7/2018 1 / 1.0707	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/07/2018	09/07/2018	Exercise	1,671	225,000	134.62	4,973		2,173		4,973		(1,306)			(2,800)			
EEJPUSSE European Option 9/7/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/07/2018	09/07/2018	Exercise	18,570	2,500,000	134.62	58,000		24,142		58,000		(15,709)			(33,858)			
EEJPUSSE European Option 9/14/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	09/14/2018	Exercise	14,922	2,000,000	134.03	44,600		32,232		44,600		(10,083)			(12,368)			
EEJPUSSE European Option 9/14/2018 1 / 1.065	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	09/14/2018	Exercise	7,423	995,000	134.03	23,184		16,035		23,184		(5,289)			(7,148)			
EEJPUSSE European Option 9/14/2018 1 / 1.07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	09/14/2018	Exercise	4,439	595,000	134.03	14,340		9,589		14,340		(3,369)			(4,751)			
EEJPUSSE European Option 9/14/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	09/14/2018	Exercise	2,312	310,000	134.03	7,688		4,996		7,688		(1,858)			(2,692)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE European Option 9/14/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	09/14/2018	Exercise	44,766	6,000,000	134.03	153,000		96,695		153,000		(37,294)			(56,305)			
EEJPUSSE European Option 9/14/2018 1.015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	09/14/2018	Exercise	4,373	595,000	136.04045	14,935		664		14,935		(2,040)			(14,271)			
EEJPUSSE European Option 9/14/2018 1.0175	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	12/01/2018	Expiration	15,545	2,120,000	136.375525	51,304				51,304		(6,297)			(51,304)			
EEJPUSSE European Option 9/14/2018 1.0225	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	12/01/2018	Expiration	15,323	2,100,000	137.045675	46,830				46,830		(4,782)			(46,830)			
EEJPUSSE European Option 9/14/2018 1.025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	12/01/2018	Expiration	6,915	950,000	137.38075	20,330				20,330		(1,843)			(20,330)			
EEJPUSSE European Option 9/14/2018 1.0285	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	12/01/2018	Expiration	2,792	385,000	137.849855	7,777				7,777		(568)			(7,777)			
EEJPUSSE European Option 9/14/2018 1.03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	12/01/2018	Expiration	3,114	430,000	138.0509	8,471				8,471		(552)			(8,471)			
EEJPUSSE European Option 9/14/2018 1.0325	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	12/01/2018	Expiration	2,782	385,000	138.385975	7,277				7,277		(372)			(7,277)			
EEJPUSSE European Option 9/14/2018 1.04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	12/01/2018	Expiration	1,291	180,000	139.3912	2,970				2,970		(48)			(2,970)			
SPX Asian Option 9/14/2018 2495.62 / 2579.47	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	12/01/2018	Exercise	439	1,097,532	2495.62	18,658		36,878		18,658		(13,277)			18,220			
SPX Asian Option 9/14/2018 2495.62 / 2595.44	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	12/01/2018	Exercise	1,300	3,244,798	2495.62	61,976		129,785		61,975		(48,967)			67,810			
SPX Asian Option 9/14/2018 2495.62 / 2595.44	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	12/01/2018	Expiration			2495.62													
SPX Asian Option 9/14/2018 2495.62 / 2606.18	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	12/01/2018	Exercise	588	1,467,528	2495.62	29,938		65,014		29,938		(25,128)			35,076			
SPX Asian Option 9/14/2018 2495.62 / 2620.15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	12/01/2018	Exercise	1,935	4,830,607	2495.62	105,790		241,045		105,790		(96,140)			135,254			
SPX Asian Option 9/14/2018 2495.62 / 2634.38	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	12/01/2018	Exercise	2,050	5,117,214	2495.62	118,208		284,523		118,207		(116,989)			166,316			
SPX Asian Option 9/14/2018 2495.62 / 2634.38	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	12/01/2018	Expiration			2495.62													
SPX Asian Option 9/14/2018 2495.62 / 2664.32	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	12/01/2018	Exercise	1,949	4,864,446	2495.62	122,098		328,829		122,098		(138,858)			206,732			
SPX Asian Option 9/14/2018 2495.62 / 2697.77	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	12/01/2018	Exercise	374	934,441	2495.62	24,856		75,692		24,856		(31,283)			50,835			
SPX European Option 9/14/2018 2495.62 / 2560.51	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/14/2017	09/14/2018	12/01/2018	Exercise	503	1,256,431	2495.62	18,721		32,669		18,721		(6,779)			13,948			
SPX European Option 9/14/2018 2495.62 / 2575.98	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/14/2017	09/14/2018	12/01/2018	Exercise	1,532	3,824,931	2495.62	69,231		123,164		69,231		(26,171)			53,933			
SPX European Option 9/14/2018 2495.62 / 2575.98	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/14/2017	09/14/2018	12/01/2018	Expiration			2495.62													
SPX European Option 9/14/2018 2495.62 / 2582.97	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/14/2017	09/14/2018	12/01/2018	Exercise	1,615	4,032,324	2495.62	78,630		141,137		78,630		(30,301)			62,506			
SPX European Option 9/14/2018 2495.62 / 2592.7	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/14/2017	09/14/2018	09/14/2018	Exercise	1,410	3,520,732	2495.62	74,992		136,957		74,992		(30,171)			61,965			
SPX European Option 9/14/2018 2495.62 / 2595.44	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/14/2017	09/14/2018	09/14/2018	Exercise	3,673	9,167,088	2495.62	199,843		366,666		199,843		(81,288)			166,823			
SPX European Option 9/14/2018 2495.62 / 2601.68	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/14/2017	09/14/2018	09/14/2018	Exercise	1,828	4,563,807	2495.62	104,968		193,955		104,968		(43,234)			88,987			
SPX European Option 9/14/2018 2495.62 / 2607.92	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/14/2017	09/14/2018	12/01/2018	Exercise	7,343	18,325,811	2495.62	441,652		824,641		441,652		(186,385)			382,989			
SPX European Option 9/14/2018 2495.62 / 2610.67	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/14/2017	09/14/2018	09/14/2018	Exercise	1,286	3,210,594	2495.62	78,981		148,011		78,981		(33,616)			69,030			
SPX European Option 9/14/2018 2495.62 / 2620.65	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/14/2017	09/14/2018	09/14/2018	Exercise	8,890	22,186,371	2495.62	585,720		1,111,532		585,720		(256,208)			525,812			
SPX European Option 9/14/2018 2495.62 / 2626.14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/14/2017	09/14/2018	09/14/2018	Exercise	2,936	7,328,045	2495.62	200,056		383,254		200,056		(89,502)			183,198			
SPX European Option 9/14/2018 2495.62 / 2630.38	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/14/2017	09/14/2018	09/14/2018	Exercise	2,447	6,107,953	2495.62	171,023		329,821		171,023		(77,657)			158,798			
SPX European Option 9/14/2018 2495.62 / 2652.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/14/2017	09/14/2018	09/14/2018	Exercise	302	754,076	2495.62	23,753		47,282		23,753		(11,491)			23,529			
EEJPUSSE European Option 9/14/2018 1 / 1.045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2017	09/14/2018	09/14/2018	Exercise	1,902	255,000	134.03	4,896		4,110		4,896		(883)			(786)			
EEJPUSSE European Option 9/14/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2017	09/14/2018	09/14/2018	Exercise	3,730	500,000	134.03	11,250		8,058		11,250		(2,421)			(3,192)			
EEJPUSSE European Option 9/14/2018 1 / 1.075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2017	09/14/2018	09/14/2018	Exercise	1,939	260,000	134.03	6,500		4,190		6,500		(1,506)			(2,310)			
EEJPUSSE European Option 9/14/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2017	09/14/2018	09/14/2018	Exercise	3,730	500,000	134.03	12,850		8,058		12,850		(3,008)			(4,792)			
EEJPUSSE European Option 9/7/2018 1 / 1.0625	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/07/2018	09/07/2018	Exercise	2,339	315,000	134.62	6,615		3,042		6,615		(1,635)			(3,573)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE European Option 9/7/2018 1 / 1.0825	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/07/2018	09/07/2018	Exercise	2,748	370,000	134.62	8,769		3,573		8,769		(2,276)			(5,196)			
EEJPUSSE European Option 9/14/2018 1 / 1.0425	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	09/14/2018	Exercise	1,678	225,000	134.03	4,073		3,626		4,073		(821)			(446)			
EEJPUSSE European Option 9/14/2018 1 / 1.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	09/14/2018	Exercise	3,469	465,000	134.03	9,300		7,494		9,300		(2,031)			(1,806)			
EEJPUSSE European Option 9/14/2018 1 / 1.06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	09/14/2018	Exercise	9,475	1,270,000	134.03	27,813		20,467		27,813		(6,910)			(7,346)			
EEJPUSSE European Option 9/14/2018 1 / 1.065	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	09/14/2018	Exercise	1,529	205,000	134.03	4,674		3,304		4,674		(1,192)			(1,370)			
EEJPUSSE European Option 9/14/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	09/14/2018	Exercise	17,123	2,295,000	134.03	57,605		36,986		57,605		(15,183)			(20,619)			
EEJPUSSE European Option 9/14/2018 1 / 1.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	09/14/2018	Exercise	2,745	368,000	134.03	10,010		5,931		10,010		(2,666)			(4,079)			
EEJPUSSE European Option 9/7/2018 1.0175	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/07/2018	12/01/2018	Expiration	1,533	210,000	136.97585	4,494				4,494		(628)			(4,494)			
EEJPUSSE European Option 9/14/2018 1.015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	09/14/2018	Exercise	1,176	160,000	136.04045	3,904		179		3,904		(660)			(3,725)			
EEJPUSSE European Option 9/14/2018 1.017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	12/01/2018	Expiration	2,971	405,000	136.30851	9,599				9,599		(1,514)			(9,599)			
.092117L EEJ EUR009/21/18 | .092117L | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	12/01/2018	Exercise	14,364	1,920,000	133.66	42,816		30,885		42,816		(11,742)			(11,931)			
.092117M EEJ EUR009/21/18 | .092117M | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	12/01/2018	Exercise	12,905	1,725,000	133.66	40,020		27,748		40,020		(11,356)			(12,272)			
.092117N EEJ EUR009/21/18 | .092117N | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	12/01/2018	Exercise	7,481	1,000,000	133.66	24,800		16,086		24,800		(7,327)			(8,714)			
.092117N EEJ EUR009/21/18 | .092117N | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	12/01/2018	Expiration			133.66													
.092117O EEJ EUR009/21/18 | .092117O | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	12/01/2018	Exercise	17,207	2,300,000	133.66	58,650		36,997		58,650		(17,528)			(21,653)			
.092117P EEJ EUR009/21/18 | .092117P | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	12/01/2018	Expiration	7,279	990,000	135.99905	23,859				23,859		(4,918)			(23,859)			
.092117Q EEJ EUR009/21/18 | .092117Q | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	12/01/2018	Expiration	13,170	1,800,000	136.66735	39,960				39,960		(7,540)			(39,960)			
.092117R EEJ EUR009/21/18 | .092117R | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	12/01/2018	Expiration	4,197	575,000	137.0015	12,248				12,248		(2,191)			(12,248)			
.092117S EEJ EUR009/21/18 | .092117S | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	12/01/2018	Expiration	4,567	630,000	137.93712	11,907				11,907		(1,785)			(11,907)			
EEJPUSSE European Option 9/14/2018 133.67	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	12/01/2018	Exercise	2,431	325,000	133.67	8,548		6,116		8,548		(4,256)			(2,432)			
.92117AC SPX EUR009/21/18 | .92117AC | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	09/21/2018	Exercise	516	1,291,939	2500.6	19,287		33,464		19,287		(6,610)			14,176			
.92117AD SPX EUR009/21/18 | .92117AD | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	12/01/2018	Exercise	1,290	3,225,937	2500.6	58,344		103,553		58,344		(21,171)			45,209			
.92117AD SPX EUR009/21/18 | .92117AD | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	12/01/2018	Expiration			2500.6													
.92117AE SPX EUR009/21/18 | .92117AE | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	09/21/2018	Exercise	1,562	3,907,924	2500.6	76,466		137,166		76,466		(28,446)			60,700			
.92117AF SPX EUR009/21/18 | .92117AF | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	09/21/2018	Exercise	1,201	3,005,075	2500.6	64,306		116,893		64,306		(24,645)			52,588			
.92117AG SPX EUR009/21/18 | .92117AG | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	09/21/2018	Exercise	4,137	10,347,018	2500.6	227,293		414,899		227,293		(87,905)			187,606			
.92117AH SPX EUR009/21/18 | .92117AH | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	09/21/2018	Exercise	624	1,560,563	2500.6	36,102		66,483		36,102		(14,232)			30,381			
.92117AI SPX EUR009/21/18 | .92117AI | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	09/21/2018	Exercise	7,992	19,985,370	2500.6	484,325		899,366		484,325		(194,911)			415,040			

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.92117AJ SPX EUR009/21/18|.92117AJ|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	09/21/2018	Exercise	1,735	4,340,840	2500.6	107,748		200,985		107,748		(43,832)			93,236			
.92117AK SPX EUR009/21/18|.92117AK|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	09/21/2018	Exercise	6,147	15,371,741	2500.6	406,168		768,587		406,168		(171,068)			362,420			
.92117AL SPX EUR009/21/18|.92117AL|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	09/21/2018	Exercise	1,541	3,854,940	2500.6	105,764		201,997		105,764		(45,504)			96,233			
.92117AM SPX EUR009/21/18|.92117AM|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	09/21/2018	Exercise	5,963	14,911,393	2500.6	418,995		805,201		418,995		(182,790)			386,206			
.92117AN SPX EUR009/21/18|.92117AN|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	09/21/2018	Exercise	643	1,610,018	2500.6	51,030		101,594		51,030		(23,964)			50,564			
MXEA Asian Option 8/28/2018 1930.95 / 2026.92	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	08/28/2018	08/28/2018	Sale	419	809,068	1930.95	22,563		36,073		22,563		(6,766)			13,510			
MXEA Asian Option 9/7/2018 1948.88 / 2044.96	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	09/07/2018	09/07/2018	Exercise	1,043	2,032,682	1948.88	50,982		63,339		50,982		(15,754)			12,357			
MXEA Asian Option 9/14/2018 1959.03 / 2058.55	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	09/14/2018	09/14/2018	Exercise	535	1,048,081	1959.03	25,247		31,035		25,247		(8,285)			5,789			
.092217D MXEA ASIAN09/21/|.092217D|MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	09/22/2017	09/21/2018	09/21/2018	Exercise	825	1,624,648	1969.27	36,845		42,838		36,845		(12,505)			5,994			
MXEA European Option 8/21/2018 1917.84 / 1996.92	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	08/21/2018	12/01/2018	Sale	674	1,292,624	1917.84	31,921		19,910		31,921		(5,826)			(12,011)			
MXEA European Option 8/21/2018 1917.84 / 2016.58	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	08/21/2018	08/21/2018	Sale	674	1,292,624	1917.84	38,330		19,910		38,330		(7,933)			(18,420)			
MXEA European Option 8/21/2018 1917.84 / 2032.91	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	08/21/2018	08/21/2018	Sale	436	836,178	1917.84	28,030		12,879		28,030		(6,268)			(15,151)			
MXEA European Option 8/28/2018 1930.95 / 2012.98	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	08/28/2018	08/28/2018	Sale	1,150	2,220,593	1930.95	54,223		58,995		54,223		(10,655)			4,773			
MXEA European Option 8/28/2018 1930.95 / 2029.34	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	08/28/2018	08/28/2018	Sale	651	1,257,048	1930.95	35,597		33,396		35,597		(7,733)			(2,200)			
MXEA European Option 8/28/2018 1930.95 / 2047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	08/28/2018	08/28/2018	Sale	605	1,168,225	1930.95	37,710		31,037		37,710		(8,869)			(6,673)			
MXEA European Option 9/7/2018 1948.88 / 2027.14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	09/07/2018	12/01/2018	Expiration	562	1,095,271	1948.88	24,250				24,250		(4,973)			(24,250)			
MXEA European Option 9/7/2018 1948.88 / 2037.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	09/07/2018	12/01/2018	Expiration	823	1,603,928	1948.88	39,158				39,158		(8,567)			(39,158)			
MXEA European Option 9/7/2018 1948.88 / 2048.5	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	09/07/2018	12/01/2018	Expiration	1,123	2,188,592	1948.88	58,879				58,879		(13,707)			(58,879)			
MXEA European Option 9/14/2018 1959.03 / 2041.83	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	09/14/2018	12/01/2018	Expiration	738	1,445,764	1959.03	32,442				32,442		(7,068)			(32,442)			
MXEA European Option 9/14/2018 1959.03 / 2059.29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2017	09/14/2018	12/01/2018	Expiration	1,280	2,507,558	1959.03	65,562				65,562		(15,582)			(65,562)			
.092217P EEJ EUR009/21/18|.092217P|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2017	09/21/2018	12/01/2018	Exercise	5,611	750,000	133.66	18,525		12,064		18,525		(5,167)			(6,461)			
.092217Q EEJ EUR009/21/18|.092217Q|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2017	09/21/2018	09/21/2018	Exercise	6,359	850,000	133.66	23,800		13,677		23,800		(6,893)			(10,123)			
.092217R EEJ EUR009/21/18|.092217R|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2017	09/21/2018	12/01/2018	Expiration	1,060	145,000	136.66735	3,263				3,263		(564)			(3,263)			
EEJPUSSE European Option 9/14/2018 1 / 1.052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/14/2018	09/14/2018	Exercise	1,268	170,000	134.03	3,009		2,740		3,009		(1,243)			(269)			
EEJPUSSE European Option 9/14/2018 1 / 1.065	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/14/2018	09/14/2018	Exercise	1,492	200,000	134.03	3,940		3,223		3,940		(1,783)			(717)			
EEJPUSSE European Option 9/14/2018 1 / 1.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/14/2018	09/14/2018	Exercise	4,961	665,000	134.03	14,231		10,717		14,231		(6,860)			(3,514)			
.092817D EEJ EUR009/21/18|.092817D|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Exercise	2,992	400,000	133.66	6,560		6,434		6,560		(2,274)			(126)			
.092817D EEJ EUR009/21/18|.092817D|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Expiration			133.66													
.092817E EEJ EUR009/21/18|.092817E|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Exercise	3,516	470,000	133.66	8,084		7,560		8,084		(3,022)			(524)			
.092817F EEJ EUR009/21/18|.092817F|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Exercise	4,339	580,000	133.66	10,788		9,330		10,788		(4,347)			(1,458)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.092817F EEJ EUR009/21/18 .092817F EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Expiration			133.66													
.092817G EEJ EUR009/21/18 .092817G EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Exercise	3,927	525,000	133.66	10,658		8,445		10,657		(4,700)			(2,213)			
.092817G EEJ EUR009/21/18 .092817G EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Expiration			133.66													
.092817H EEJ EUR009/21/18 .092817H EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Exercise	5,499	735,000	133.66	15,876		11,823		15,876		(7,340)			(4,053)			
.092817H EEJ EUR009/21/18 .092817H EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Expiration			133.66													
.092817I EEJ EUR009/21/18 .092817I EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Exercise	8,080	1,080,000	133.66	23,652		17,372		23,652		(11,045)			(6,280)			
.092817J EEJ EUR009/21/18 .092817J EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Exercise	6,733	900,000	133.66	20,160		14,477		20,160		(9,649)			(5,683)			
.092817K EEJ EUR009/21/18 .092817K EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Expiration	3,310	450,000	135.93222	9,315				9,315		(3,890)			(9,315)			
.092817L EEJ EUR009/21/18 .092817L EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Expiration	3,557	485,000	136.3332	9,555				9,555		(3,884)			(9,555)			
.092817M EEJ EUR009/21/18 .092817M EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Expiration	1,600	220,000	137.46931	3,718				3,718		(1,427)			(3,718)			
.092817N EEJ EUR009/21/18 .092817N EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Expiration	942	130,000	138.00395	2,054				2,054		(741)			(2,054)			
.092817O EEJ EUR009/21/18 .092817O EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	12/01/2018	Expiration	899	125,000	139.0064	1,725				1,725		(557)			(1,725)			
.092817P EEJ EUR009/28/18 .092817P EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	12/01/2018	Exercise	13,205	1,750,000	132.52	37,275		39,353		37,275		(15,089)			2,078			
.092817Q EEJ EUR009/28/18 .092817Q EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	12/01/2018	Exercise	16,073	2,130,000	132.52	47,499		47,898		47,499		(20,019)			399			
.092817Q EEJ EUR009/28/18 .092817Q EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	12/01/2018	Expiration			132.52													
.092817R EEJ EUR009/28/18 .092817R EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	12/01/2018	Exercise	13,016	1,725,000	132.52	42,090		38,790		42,090		(19,157)			(3,300)			
.092817S EEJ EUR009/28/18 .092817S EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	12/01/2018	Exercise	6,904	915,000	132.52	23,241		20,576		23,241		(10,973)			(2,665)			
.092817S EEJ EUR009/28/18 .092817S EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	12/01/2018	Expiration			132.52													
.092817T EEJ EUR009/28/18 .092817T EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	12/01/2018	Exercise	14,832	2,000,000	134.8391	48,000		9,974		48,000		(21,304)			(38,026)			
.092817U EEJ EUR009/28/18 .092817U EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	12/01/2018	Expiration	11,438	1,550,000	135.5017	34,410				34,410		(14,705)			(34,410)			
.092817V EEJ EUR009/28/18 .092817V EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	12/01/2018	Expiration	7,840	1,065,000	135.833	22,685				22,685		(9,549)			(22,685)			
.092817W EEJ EUR009/28/18 .092817W EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	12/01/2018	Expiration	2,824	385,000	136.29682	7,739				7,739		(3,174)			(7,739)			
.092817X EEJ EUR009/28/18 .092817X EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	12/01/2018	Expiration	2,375	325,000	136.8269	6,078				6,078		(2,452)			(6,078)			
.092817Y SPX ASIAN09/28/1 .092817Y SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	12/01/2018	Exercise	522	1,311,470	2510.06	22,518		45,508		22,518		(16,028)			22,990			

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.092817Y SPX ASIAN09/28/11|.092817Y|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	12/01/2018	Expiration			2510.06													
.092817Z SPX ASIAN09/28/11|.092817Z|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	12/01/2018	Exercise	2,093	5,256,021	2510.06	101,420		216,015		101,420		(79,035)			114,595			
.92817AA SPX ASIAN09/28/11|.92817AA|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	12/01/2018	Exercise	3,314	8,319,750	2510.06	179,490		413,492		179,490		(160,100)			234,001			
.92817AB SPX ASIAN09/28/11|.92817AB|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	12/01/2018	Exercise	2,291	5,751,302	2510.06	131,164		319,201		131,164		(127,272)			188,037			
.92817AC SPX ASIAN09/28/11|.92817AC|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	12/01/2018	Exercise	1,610	4,041,800	2510.06	100,164		271,615		100,164		(110,339)			171,451			
.92817AD SPX ASIAN09/28/11|.92817AD|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	12/01/2018	Exercise	499	1,253,690	2510.06	32,392		96,406		32,391		(38,854)			64,015			
.92817AD SPX ASIAN09/28/11|.92817AD|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	12/01/2018	Expiration			2510.06													
.92817AE SPX EUR009/28/18|.92817AE|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Exercise	470	1,181,840	2510.06	16,900		29,198		16,900		(5,430)			12,298			
.92817AF SPX EUR009/28/18|.92817AF|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	09/28/2018	Exercise	961	2,412,294	2510.06	43,421		77,432		43,421		(15,237)			34,011			
.92817AG SPX EUR009/28/18|.92817AG|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Exercise	2,244	5,633,062	2510.06	110,408		198,858		110,408		(39,578)			88,450			
.92817AH SPX EUR009/28/18|.92817AH|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Exercise	5,546	13,922,551	2510.06	302,119		554,115		302,119		(113,397)			251,996			
.92817AI SPX EUR009/28/18|.92817AI|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Exercise	1,301	3,267,066	2510.06	74,816	(1)	138,527		74,815		(28,780)			63,712			
.92817AI SPX EUR009/28/18|.92817AI|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Expiration			2510.06		1			1					(1)			
.92817AJ SPX EUR009/28/18|.92817AJ|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Exercise	9,058	22,738,388	2510.06	547,995		1,023,203		547,995		(214,965)			475,208			
.92817AK SPX EUR009/28/18|.92817AK|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Exercise	1,650	4,142,302	2510.06	102,729	(1)	192,620		102,728		(40,648)			89,891			
.92817AK SPX EUR009/28/18|.92817AK|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Expiration			2510.06		1			1					(1)			
.92817AL SPX EUR009/28/18|.92817AL|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Exercise	7,005	17,585,230	2510.06	462,492		879,241		462,492		(189,154)			416,749			
.92817AM SPX EUR009/28/18|.92817AM|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Exercise	1,446	3,630,538	2510.06	99,840		191,329		99,840		(41,465)			91,489			
.92817AN SPX EUR009/28/18|.92817AN|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Exercise	5,720	14,359,039	2510.06	403,489		776,799		403,489		(169,131)			373,310			
.92817AN SPX EUR009/28/18|.92817AN|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Expiration			2510.06													
.92817AP SPX EUR009/28/18|.92817AP|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Exercise	485	1,218,973	2510.06	38,520		76,793		38,519		(17,362)			38,274			
.92817AP SPX EUR009/28/18|.92817AP|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB IYDOJBGJIIY9T8XKCSX06	09/28/2017	09/28/2018	12/01/2018	Expiration			2510.06													
.092917A EEJ EUR009/28/18|.092917A|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2017	09/28/2018	12/01/2018	Exercise	3,773	500,000	132.52	9,500		11,244		9,500		(3,460)			1,744			
.092917A EEJ EUR009/28/18|.092917A|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2017	09/28/2018	12/01/2018	Expiration			132.52													

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.092917B EEJ EUR09/28/18|.092917B|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2017	09/28/2018	12/01/2018	Exercise	4,527	600,000	132.52	12,780		13,492		12,780		(5,181)			712			
.092917B EEJ EUR09/28/18|.092917B|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2017	09/28/2018	12/01/2018	Expiration			132.52													
.092917C EEJ EUR09/28/18|.092917C|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2017	09/28/2018	12/01/2018	Exercise	4,527	600,000	132.52	13,920		13,492		13,920		(6,085)			(428)			
.092917C EEJ EUR09/28/18|.092917C|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2017	09/28/2018	12/01/2018	Expiration			132.52													
.092917D EEJ EUR09/28/18|.092917D|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2017	09/28/2018	12/01/2018	Exercise	4,527	600,000	132.52	14,640		13,492		14,640		(6,673)			(1,148)			
.092917D EEJ EUR09/28/18|.092917D|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2017	09/28/2018	12/01/2018	Expiration			132.52													
SPX Asian Option 9/7/2018 2465.1 / 2620.65	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2017	09/07/2018	09/07/2018	Exercise	440	1,085,704	2465.1	32,684		68,509		32,684		(25,914)			35,825			
SPX Asian Option 9/14/2018 2495.62 / 2652.59	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2017	09/14/2018	12/01/2018	Exercise	846	2,111,344	2495.62	53,189		132,800		53,189		(54,349)			79,610			
.092917G SPX ASIAN09/21/1|.092917G|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	RBC ES7IP3U3RHIGC71XBU11	09/29/2017	09/21/2018	09/21/2018	Exercise	788	1,972,498	2500.6	48,961		126,636		48,961		(52,626)			77,674			
SPX European Option 9/7/2018 2465.1 / 2590.82	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2017	09/07/2018	09/07/2018	Exercise	873	2,153,684	2465.1	65,473		109,838		65,473		(20,446)			44,365			
SPX European Option 9/14/2018 2495.62 / 2608.17	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2017	09/14/2018	12/01/2018	Exercise	755	1,884,293	2495.62	48,111		84,980		48,111		(16,602)			36,869			
SPX European Option 9/14/2018 2495.62 / 2631.88	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2017	09/14/2018	12/01/2018	Exercise	1,248	3,115,707	2495.62	93,123		170,117		93,123		(35,047)			76,993			
.092917K SPX EUR09/21/18|.092917K|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	RBC ES7IP3U3RHIGC71XBU11	09/29/2017	09/21/2018	09/21/2018	Exercise	716	1,791,130	2500.6	44,853		79,887		44,853		(15,506)			35,033			
.092917L SPX EUR09/21/18|.092917L|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	RBC ES7IP3U3RHIGC71XBU11	09/29/2017	09/21/2018	09/21/2018	Exercise	779	1,949,093	2500.6	58,209		107,782		58,209		(22,210)			49,573			
.100917A EEJ EUR09/14/18|.100917A|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/14/2018	09/14/2018	Exercise	2,014	270,000	134.03	5,832		4,351		5,832		(2,108)			(1,481)			
.100917B EEJ EUR09/21/18|.100917B|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Exercise	1,122	150,000	133.66	3,180		2,413		3,180		(1,082)			(767)			
.100917C EEJ EUR09/21/18|.100917C|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/21/2018	12/01/2018	Exercise	2,899	387,500	133.66	9,029		6,233		9,029		(3,288)			(2,796)			
.100917C EEJ EUR09/21/18|.100917C|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/21/2018	12/01/2018	Expiration			133.66													
.100917D EEJ EUR09/21/18|.100917D|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/21/2018	12/01/2018	Exercise	2,618	350,000	133.66	8,470		5,630		8,470		(3,122)			(2,840)			
.100917E EEJ EUR09/28/18|.100917E|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Exercise	3,395	450,000	132.52	8,550		10,119		8,550		(2,267)			1,569			
.100917F EEJ EUR09/28/18|.100917F|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Exercise	2,226	295,000	132.52	6,018		6,634		6,018		(1,740)			616			
.100917F EEJ EUR09/28/18|.100917F|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Expiration			132.52													
.100917G EEJ EUR09/28/18|.100917G|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Exercise	2,150	285,000	132.52	6,156		6,409		6,156		(1,823)			253			
.100917G EEJ EUR09/28/18|.100917G|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Expiration			132.52													
.100917H EEJ EUR09/28/18|.100917H|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Exercise	5,395	715,000	132.52	16,302		16,078		16,302		(5,093)			(224)			
.100917I EEJ EUR09/28/18|.100917I|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Exercise	4,565	605,000	132.52	14,581		13,605		14,580		(4,761)			(976)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.100917I EEJ EUR009/28/18 | .100917I | EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Expiration			132.52													
.100917J EEJ EUR009/28/18 | .100917J | EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Exercise	11,771	1,560,000	132.52	40,872		35,080		40,872		(14,390)			(5,792)			
.100917J EEJ EUR009/28/18 | .100917J | EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Expiration			132.52													
.100917K EEJ EUR009/28/18 | .100917K | EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Exercise	4,603	610,000	132.52	16,226		13,717		16,226		(5,836)			(2,509)		
.100917K EEJ EUR009/28/18 | .100917K | EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Expiration			132.52													
.100917L EEJ EUR009/28/18 | .100917L | EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Exercise	1,018	135,000	132.52	3,699		3,036		3,699		(1,349)			(663)		
.100917M EEJ EUR009/28/18 | .100917M | EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Exercise	2,263	300,000	132.52	8,940		6,746		8,940		(3,409)			(2,194)		
.100917M EEJ EUR009/28/18 | .100917M | EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Expiration			132.52													
.100917N EEJ EUR009/28/18 | .100917N | EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Exercise	2,825	380,000	134.5078	10,336		2,845		10,336		(3,418)			(7,491)		
.100917O EEJ EUR009/28/18 | .100917O | EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Expiration	769	105,000	136.4956	2,247				2,247		(645)			(2,247)		
.100917P EEJ EUR009/28/18 | .100917P | EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	12/01/2018	Expiration	979	135,000	137.8208	2,430				2,430		(619)			(2,430)		
.100917Q EEJ EUR010/08/18 | .100917Q | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Exercise	5,629	750,000	133.23	14,250		2,871		14,250		(3,977)			(11,379)		
.100917R EEJ EUR010/08/18 | .100917R | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Exercise	9,006	1,200,000	133.23	25,560		4,594		25,560		(8,011)			(20,966)		
.100917S EEJ EUR010/08/18 | .100917S | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Exercise	15,386	2,050,000	133.23	45,510		7,847		45,510		(15,153)			(37,663)		
.100917T EEJ EUR010/08/18 | .100917T | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Exercise	14,261	1,900,000	133.23	43,890		7,273		43,890		(15,148)			(36,617)		
.100917U EEJ EUR010/08/18 | .100917U | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Exercise	30,773	4,100,000	133.23	99,630		15,695		99,630		(35,873)			(83,935)		
.100917U EEJ EUR010/08/18 | .100917U | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Expiration			133.23													
.100917V EEJ EUR010/08/18 | .100917V | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Exercise	3,752	500,000	133.23	12,350		1,914		12,350		(4,472)			(10,436)		
.100917V EEJ EUR010/08/18 | .100917V | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Expiration			133.23													
.100917W EEJ EUR010/08/18 | .100917W | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Exercise	9,757	1,300,000	133.23	33,020		4,976		33,020		(12,145)			(28,044)		
.100917X EEJ EUR010/08/18 | .100917X | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Expiration	7,431	1,000,000	134.5623	27,000				27,000		(9,058)			(27,000)		
.100917Y EEJ EUR010/08/18 | .100917Y | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Expiration	9,589	1,300,000	135.561525	31,200				31,200		(9,856)			(31,200)		
.100917Z EEJ EUR010/08/18 | .100917Z | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Expiration	16,196	2,200,000	135.827985	51,040				51,040		(15,943)			(51,040)		
.10917AB EEJ EUR010/08/18 | .10917AB | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Expiration	8,055	1,100,000	136.56075	23,320				23,320		(6,885)			(23,320)		

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.10917AC EEJ EURO10/08/18|.10917AC|EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Expiration	7,297	1,000,000	137.027055	20,000				20,000		(5,661)			(20,000)			
.10917AD SPX ASIAN10/08/1|.10917AD|SPX ASIAN 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	10/08/2018	Exercise	327	833,023	2544.73	13,245		26,074		13,245		(7,590)			12,829			
.10917AE SPX ASIAN10/08/1|.10917AE|SPX ASIAN 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	10/08/2018	Exercise	1,476	3,756,148	2544.73	70,616		149,863		70,616		(46,617)			79,248			
.10917AF SPX ASIAN10/08/1|.10917AF|SPX ASIAN 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	10/08/2018	Exercise	753	1,917,925	2544.73	37,783		82,664		37,783		(26,275)			44,881			
.10917AG SPX ASIAN10/08/1|.10917AG|SPX ASIAN 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	10/08/2018	Exercise	3,568	9,080,834	2544.73	194,330		454,054		194,330		(148,095)			259,724			
.10917AH SPX ASIAN10/08/1|.10917AH|SPX ASIAN 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	10/08/2018	Exercise	1,723	4,386,781	2544.73	98,703		239,963		98,703		(77,946)			141,260			
.10917AI SPX ASIAN10/08/1|.10917AI|SPX ASIAN 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	10/08/2018	Exercise	1,262	3,211,991	2544.73	74,518		189,824		74,518		(61,969)			115,306			
.10917AJ SPX ASIAN10/08/1|.10917AJ|SPX ASIAN 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	10/08/2018	Exercise	1,610	4,098,018	2544.73	97,533		258,178		97,533		(84,103)			160,646			
.10917AK SPX ASIAN10/08/1|.10917AK|SPX ASIAN 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	10/08/2018	Exercise	761	1,937,593	2544.73	47,665		133,887		47,665		(43,212)			86,222			
.10917AL SPX ASIAN10/08/1|.10917AL|SPX ASIAN 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	10/08/2018	Exercise	355	903,823	2544.73	23,228		69,778		23,228		(22,896)			46,549			
.10917AM SPX EURO10/08/18|.10917AM|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	497	1,265,863	2544.73	18,988		32,787		18,988		(5,055)			13,799			
.10917AN SPX EURO10/08/18|.10917AN|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	516	1,314,860	2544.73	22,616		39,444		22,615		(6,193)			16,829			
.10917AN SPX EURO10/08/18|.10917AN|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Expiration			2544.73													
.10917AP SPX EURO10/08/18|.10917AP|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	895	2,278,561	2544.73	41,926		73,826		41,926		(11,846)			31,901			
.10917AQ SPX EURO10/08/18|.10917AQ|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	3,111	7,917,345	2544.73	157,555		281,072		157,555		(46,379)			123,517			
.10917AR SPX EURO10/08/18|.10917AR|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	2,093	5,328,141	2544.73	114,022		206,197		114,022		(34,948)			92,175			
.10917AS SPX EURO10/08/18|.10917AS|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	4,659	11,858,003	2544.73	262,062		475,488		262,061		(80,789)			213,427			
.10917AS SPX EURO10/08/18|.10917AS|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Expiration			2544.73													
.10917AT SPX EURO10/08/18|.10917AT|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	2,062	5,247,772	2544.73	123,323		226,699		123,323		(39,400)			103,376			
.10917AU SPX EURO10/08/18|.10917AU|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	7,867	20,020,798	2544.73	488,507		902,959		488,507		(157,754)			414,452			
.10917AV SPX EURO10/08/18|.10917AV|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	4,495	11,439,027	2544.73	291,695		543,333		291,695		(95,712)			251,638			
.10917AW SPX EURO10/08/18|.10917AW|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	9,238	23,508,729	2544.73	625,332		1,175,473		625,332		(209,389)			550,140			
.10917AX SPX EURO10/08/18|.10917AX|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	4,681	11,913,346	2544.73	327,617		621,853		327,617		(112,035)			294,236			
.10917AX SPX EURO10/08/18|.10917AX|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Expiration			2544.73													

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.10917AY SPX EURO10/08/18|.10917AY|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	2,440	6,210,374	2544.73	176,375		336,592		176,375		(60,574)			160,217			
.10917AZ SPX EURO10/08/18|.10917AZ|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	1,946	4,952,167	2544.73	147,079	(1)	284,745		147,079		(51,936)			137,666			
.10917AZ SPX EURO10/08/18|.10917AZ|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Expiration			2544.73		1			1					(1)			
.10917BA SPX EURO10/08/18|.10917BA|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Exercise	445	1,134,505	2544.73	36,077		71,474		36,077		(13,271)			35,397			
.10917BA SPX EURO10/08/18|.10917BA|SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/09/2017	10/08/2018	12/01/2018	Expiration			2544.73													
.10917BB EEJ EURO10/08/18|.10917BB|EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	12/01/2018	Expiration	4,037	550,000	136.227675	12,155				12,155		(3,681)			(12,155)			
.101617A EEJ EURO09/21/18|.101617A|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	09/21/2018	12/01/2018	Exercise	1,645	220,000	133.66	6,358		3,539		6,358		(1,102)			(2,819)			
.101617A EEJ EURO09/21/18|.101617A|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	09/21/2018	12/01/2018	Expiration			133.66													
.101617B EEJ EURO09/28/18|.101617B|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	09/28/2018	12/01/2018	Exercise	799	106,000	132.52	2,661		2,384		2,661		(403)			(277)			
.101617B EEJ EURO09/28/18|.101617B|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	09/28/2018	12/01/2018	Expiration			132.52													
.101617C EEJ EURO09/28/18|.101617C|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	09/28/2018	12/01/2018	Exercise	2,463	326,500	132.52	10,089		7,342		10,089		(1,803)			(2,747)			
.101617C EEJ EURO09/28/18|.101617C|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	09/28/2018	12/01/2018	Expiration			132.52													
.101617D EEJ EURO10/08/18|.101617D|EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/08/2018	12/01/2018	Expiration	1,109	150,000	135.22845	4,530				4,530		(425)			(4,530)			
.101617E EEJ EURO10/08/18|.101617E|EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/08/2018	12/01/2018	Expiration	2,066	280,000	135.49491	8,204				8,204		(719)			(8,204)			
.101617F EEJ EURO10/08/18|.101617F|EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/08/2018	12/01/2018	Expiration	3,682	500,000	135.76137	14,200				14,200		(1,164)			(14,200)			
.101617G EEJ EURO10/08/18|.101617G|EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/08/2018	12/01/2018	Expiration	1,460	200,000	136.893825	4,980				4,980		(253)			(4,980)			
.101617H EEJ EURO10/08/18|.101617H|EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/08/2018	12/01/2018	Expiration	1,344	185,000	137.559975	4,255				4,255		(130)			(4,255)			
.101617I EEJ EURO10/15/18|.101617I|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	4,122	555,000	134.64	10,545				10,545		(1,234)			(10,545)			
.101617J EEJ EURO10/15/18|.101617J|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	20,053	2,700,000	134.64	60,210				60,210		(8,921)			(60,210)			
.101617K EEJ EURO10/15/18|.101617K|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	8,541	1,150,000	134.64	26,680				26,680		(4,150)			(26,680)			
.101617L EEJ EURO10/15/18|.101617L|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	5,050	680,000	134.64	16,320				16,320		(2,651)			(16,320)			
.101617M EEJ EURO10/15/18|.101617M|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	9,098	1,225,000	134.64	29,890				29,890		(4,900)			(29,890)			
.101617N EEJ EURO10/15/18|.101617N|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	13,480	1,815,000	134.64	46,283				46,283		(7,701)			(46,283)			
.101617O EEJ EURO10/15/18|.101617O|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	4,003	539,000	134.64	15,308				15,308		(2,617)			(15,308)			

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.101617P EEJ EURO10/15/18|.101617P|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	7,353	1,000,000	135.9864	27,100				27,100		(2,663)			(27,100)			
.101617Q EEJ EURO10/15/18|.101617Q|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	9,489	1,300,000	136.9962	31,330				31,330		(2,217)			(31,330)			
.101617R EEJ EURO10/15/18|.101617R|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	15,663	2,150,000	137.26548	50,095				50,095		(3,252)			(50,095)			
.101617S EEJ EURO10/15/18|.101617S|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	2,324	320,000	137.6694	7,104				7,104		(375)			(7,104)			
.101617T EEJ EURO10/15/18|.101617T|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	2,753	380,000	138.006	8,094				8,094		(348)			(8,094)			
.101617U EEJ EURO10/15/18|.101617U|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	4,080	565,000	138.47724	11,357				11,357		(321)			(11,357)			
.101617V EEJ EURO10/15/18|.101617V|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	12/01/2018	Expiration	899	125,000	139.0158	2,350				2,350		(24)			(2,350)			
.101617W SPX ASIAN10/15/1|.101617W|SPX ASIAN 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	354	905,948	2557.64	14,314		29,354		14,314		(8,564)			15,040			
.101617X SPX ASIAN10/15/1|.101617X|SPX ASIAN 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	1,242	3,178,243	2557.64	57,844		126,811		57,844		(38,901)			68,968			
.101617X SPX ASIAN10/15/1|.101617X|SPX ASIAN 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Expiration			2557.64													
.101617Y SPX ASIAN10/15/1|.101617Y|SPX ASIAN 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	687	1,757,892	2557.64	33,576		76,120		33,576		(23,817)			42,544			
.101617Z SPX ASIAN10/15/1|.101617Z|SPX ASIAN 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	1,645	4,208,016	2557.64	87,106		209,558		87,106		(65,619)			122,452			
.AA10161 SPX ASIAN10/15/1|.AA10161|SPX ASIAN 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	1,664	4,256,526	2557.64	92,367	(1)	232,826		92,366		(72,851)			140,460			
.AA10161 SPX ASIAN10/15/1|.AA10161|SPX ASIAN 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Expiration			2557.64		1			1					(1)			
.AB10161 SPX ASIAN10/15/1|.AB10161|SPX ASIAN 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	10/15/2018	Exercise	451	1,153,731	2557.64	25,728		67,492		25,728		(21,147)			41,764			
.AC10161 SPX ASIAN10/15/1|.AC10161|SPX ASIAN 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	1,058	2,708,284	2557.64	62,020	(1)	170,354		62,019		(53,275)			108,335			
.AC10161 SPX ASIAN10/15/1|.AC10161|SPX ASIAN 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Expiration			2557.64		1			1					(1)			
.AD10161 SPX ASIAN10/15/1|.AD10161|SPX ASIAN 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	742	1,898,385	2557.64	45,751		138,391		45,751		(42,349)			92,640			
.AE10161 SPX EURO10/15/18|.AE10161|SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	481	1,230,790	2557.64	18,708		32,122		18,708		(4,499)			13,413			
.AF10161 SPX EURO10/15/18|.AF10161|SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	1,152	2,946,852	2557.64	53,633		94,593		53,632		(14,202)			40,961			
.AF10161 SPX EURO10/15/18|.AF10161|SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Expiration			2557.64													
.AG10161 SPX EURO10/15/18|.AG10161|SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	1,551	3,967,122	2557.64	79,342		141,226		79,342		(21,437)			61,884			
.AG10161 SPX EURO10/15/18|.AG10161|SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Expiration			2557.64													
.AH10161 SPX EURO10/15/18|.AH10161|SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	1,350	3,454,439	2557.64	74,270		134,037		74,270		(20,920)			59,766			

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.AH10161 SPX EURO10/15/18 | .AH10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Expiration			2557.64													
.AI10161 SPX EURO10/15/18 | .AI10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	3,093	7,911,129	2557.64	174,836		317,231		174,836		(50,001)			142,396			
.AI10161 SPX EURO10/15/18 | .AI10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Expiration			2557.64													
.AJ10161 SPX EURO10/15/18 | .AJ10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	2,434	6,225,695	2557.64	144,436		264,592		144,436		(42,372)			120,156			
.AJ10161 SPX EURO10/15/18 | .AJ10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Expiration			2557.64													
.AK10161 SPX EURO10/15/18 | .AK10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	1,861	4,761,561	2557.64	115,230		212,848		115,230		(34,497)			97,619			
.AL10161 SPX EURO10/15/18 | .AL10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	2,897	7,411,278	2557.64	188,246		352,042		188,246		(57,946)			163,795			
.AM10161 SPX EURO10/15/18 | .AM10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	5,105	13,058,202	2557.64	344,737		651,632		344,736		(108,530)			306,896			
.AM10161 SPX EURO10/15/18 | .AM10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Expiration			2557.64													
.AN10161 SPX EURO10/15/18 | .AN10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	2,981	7,626,674	2557.64	206,683	(1)	392,777		206,682		(65,555)			186,095			
.AN10161 SPX EURO10/15/18 | .AN10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Expiration			2557.64	1		1		1					(1)			
.AP10161 SPX EURO10/15/18 | .AP10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	924	2,363,674	2557.64	66,892		128,588		66,892		(21,651)			61,696			
.AQ10161 SPX EURO10/15/18 | .AQ10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Exercise	384	984,095	2557.64	30,802	(1)	61,408		30,802		(10,707)			30,606			
.AQ10161 SPX EURO10/15/18 | .AQ10161 | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	12/01/2018	Expiration			2557.64	1		1		1					(1)			
.102317A EEJ EURO10/08/18 | .102317A | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	12/01/2018	Exercise	2,026	270,000	133.23	5,103		1,034		5,103		(821)			(4,069)			
.102317B EEJ EURO10/08/18 | .102317B | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	12/01/2018	Exercise	1,200	160,000	133.23	3,296		612		3,296		(592)			(2,684)			
.102317C EEJ EURO10/08/18 | .102317C | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	12/01/2018	Exercise	2,064	275,000	133.23	6,023		1,053		6,022		(1,186)			(4,970)			
.102317C EEJ EURO10/08/18 | .102317C | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	12/01/2018	Expiration			133.23													
.102317D EEJ EURO10/08/18 | .102317D | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	12/01/2018	Exercise	1,426	190,000	133.23	4,408		727		4,408		(907)			(3,681)			
.102317D EEJ EURO10/08/18 | .102317D | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	12/01/2018	Expiration			133.23													
.102317E EEJ EURO10/08/18 | .102317E | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	12/01/2018	Exercise	1,313	175,000	133.23	4,253		670		4,252		(926)			(3,583)			
.102317E EEJ EURO10/08/18 | .102317E | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	12/01/2018	Expiration			133.23													
.102317F EEJ EURO10/08/18 | .102317F | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	12/01/2018	Exercise	4,691	625,000	133.23	16,813		2,392		16,812		(3,950)			(14,420)			
.102317F EEJ EURO10/08/18 | .102317F | EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	12/01/2018	Expiration			133.23													

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.102317G EEJ EURO10/08/18 .102317G EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	12/01/2018	Exercise	1,050	140,000	133.23	3,906		536		3,906		(958)			(3,370)			
.102317H EEJ EURO10/15/18 .102317H EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	12/01/2018	Expiration	3,267	440,000	134.64	8,404				8,404		(1,432)			(8,404)			
.102317I EEJ EURO10/15/18 .102317I EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	12/01/2018	Expiration	1,039	140,000	134.64	3,052				3,052		(619)			(3,052)			
.102317J EEJ EURO10/15/18 .102317J EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	12/01/2018	Expiration	1,262	170,000	134.64	4,046				4,046		(909)			(4,046)			
.102317K EEJ EURO10/15/18 .102317K EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	12/01/2018	Expiration	10,843	1,460,000	134.64	35,332				35,332		(8,093)			(35,332)			
.102317L EEJ EURO10/15/18 .102317L EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	12/01/2018	Expiration	2,005	270,000	134.64	7,128				7,128		(1,648)			(7,128)			
.102317M EEJ EURO10/15/18 .102317M EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	12/01/2018	Expiration	2,758	375,000	135.91908	9,600				9,600		(1,665)			(9,600)			
.102317N EEJ EURO10/15/18 .102317N EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	12/01/2018	Expiration	1,280	175,000	136.6596	4,113				4,113		(627)			(4,113)			
.102317O EEJ EURO10/15/18 .102317O EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	12/01/2018	Expiration	1,457	200,000	137.26548	4,360				4,360		(602)			(4,360)			
.102317P EEJ EURO10/15/18 .102317P EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	12/01/2018	Expiration	719	100,000	139.0158	1,740				1,740		(159)			(1,740)			
.102317Q EEJ EURO10/22/18 .102317Q EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	12/01/2018	Expiration	7,771	1,040,000	133.82	19,760				19,760		(4,114)			(19,760)			
.102317R EEJ EURO10/22/18 .102317R EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	12/01/2018	Expiration	19,727	2,640,000	133.82	58,872				58,872		(14,723)			(58,872)			
.102317S EEJ EURO10/22/18 .102317S EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	12/01/2018	Expiration	11,209	1,500,000	133.82	36,600				36,600		(10,010)			(36,600)			
.102317T EEJ EURO10/22/18 .102317T EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	12/01/2018	Expiration	15,169	2,030,000	133.82	51,765				51,765		(14,492)			(51,765)			
.102317U EEJ EURO10/22/18 .102317U EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	12/01/2018	Expiration	13,317	1,800,000	135.1582	48,780				48,780		(11,916)			(48,780)			
.102317V EEJ EURO10/22/18 .102317V EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	12/01/2018	Expiration	3,301	450,000	136.29567	10,665				10,665		(2,359)			(10,665)			
.102317W EEJ EURO10/22/18 .102317W EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	12/01/2018	Expiration	18,324	2,500,000	136.42949	58,250				58,250		(12,774)			(58,250)			
.102317X EEJ EURO10/22/18 .102317X EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	12/01/2018	Expiration	6,975	960,000	137.63387	19,296				19,296		(3,654)			(19,296)			
.102317Y EEJ EURO10/22/18 .102317Y EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	12/01/2018	Expiration	1,447	200,000	138.16915	3,760				3,760		(653)			(3,760)			
.102317Z SPX ASIAN10/22/1 .102317Z SPX ASIAN 10/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/23/2017	10/22/2018	12/01/2018	Exercise	708	1,816,339	2564.98	31,059		64,843		31,059		(18,189)			33,784			
.A102317 SPX ASIAN10/22/1 .A102317 SPX ASIAN 10/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/23/2017	10/22/2018	12/01/2018	Exercise	1,431	3,672,231	2564.98	68,304		149,453		68,304		(43,296)			81,149			
.B102317 SPX ASIAN10/22/1 .B102317 SPX ASIAN 10/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/23/2017	10/22/2018	12/01/2018	Exercise	920	2,362,218	2564.98	48,898		116,454		48,898		(34,179)			67,556			
.C102317 SPX ASIAN10/22/1 .C102317 SPX ASIAN 10/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/23/2017	10/22/2018	12/01/2018	Exercise	2,091	5,363,912	2564.98	103,524		269,264		103,524		(87,624)			165,741			
.D102317 SPX ASIAN10/22/1 .D102317 SPX ASIAN 10/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	10/23/2017	10/22/2018	12/01/2018	Exercise	1,229	3,154,053	2564.98	68,758		173,161		68,758		(50,984)			104,402			

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.E102317 SPX ASIAN10/22/1|.E102317|SPX ASIAN 10/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	10/23/2017	10/22/2018	12/01/2018	Exercise	2,953	7,576,669	2564.98	174,264		475,813		174,264		(139,864)			301,549			
.F102317 SPX ASIAN10/22/1|.F102317|SPX ASIAN 10/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	10/23/2017	10/22/2018	12/01/2018	Exercise	854	2,191,083	2564.98	53,024		152,175		53,024		(46,941)			99,150			
.G102317 SPX EURO10/22/18|.G102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	10/22/2018	Exercise	413	1,059,819	2564.98	15,791		27,130		15,791		(3,629)			11,339			
.H102317 SPX EURO10/22/18|.H102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	12/01/2018	Exercise	1,241	3,184,917	2564.98	57,647		101,285		57,647		(14,259)			43,638			
.I102317 SPX EURO10/22/18|.I102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	12/01/2018	Exercise	2,340	6,002,864	2564.98	118,256		210,698		118,256		(30,595)			92,442			
.I102317 SPX EURO10/22/18|.I102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	12/01/2018	Expiration			2564.98													
.J102317 SPX EURO10/22/18|.J102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	12/01/2018	Exercise	4,875	12,505,721	2564.98	273,875		496,479		273,875		(74,311)			222,603			
.K102317 SPX EURO10/22/18|.K102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	12/01/2018	Exercise	2,335	5,990,692	2564.98	138,984		254,601		138,984		(38,718)			115,617			
.L102317 SPX EURO10/22/18|.L102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	12/01/2018	Exercise	5,800	14,878,538	2564.98	361,548		666,552		361,548		(101,277)			305,004			
.M102317 SPX EURO10/22/18|.M102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	12/01/2018	Exercise	1,283	3,291,275	2564.98	83,928	(1)	156,339		83,927		(23,967)			72,412			
.M102317 SPX EURO10/22/18|.M102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	12/01/2018	Expiration			2564.98		1			1					(1)			
.N102317 SPX EURO10/22/18|.N102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	12/01/2018	Exercise	5,782	14,833,009	2564.98	394,558		743,163		394,558		(115,295)			348,605			
.O102317 SPX EURO10/22/18|.O102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	12/01/2018	Exercise	2,389	6,129,304	2564.98	167,943		318,726		167,943		(49,774)			150,783			
.P102317 SPX EURO10/22/18|.P102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	10/22/2018	Exercise	612	1,570,372	2564.98	44,599		85,425		44,599		(13,432)			40,827			
.Q102317 SPX EURO10/22/18|.Q102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	12/01/2018	Exercise	572	1,467,703	2564.98	57,916	(13,739)	86,150		44,177					41,973			
.Q102317 SPX EURO10/22/18|.Q102317|SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	12/01/2018	Expiration			2564.98		1			1					(1)			
.102417A MXEA ASIAN09/21/|.102417A|MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	09/21/2018	09/21/2018	Exercise	175	344,185	1966.77	9,776		9,914		9,776		(2,465)			137			
.102417B MXEA ASIAN09/28/|.102417B|MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	09/28/2018	09/28/2018	Exercise	952	1,869,195	1963.44	48,814		51,836		48,814		(11,314)			3,022			
.102417C MXEA ASIAN10/08/|.102417C|MXEA ASIAN 10/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	10/08/2018	12/01/2018	Exercise	750	1,482,233	1976.31	35,183		20,046		35,183		(8,580)			(15,137)			
.102417D MXEA ASIAN10/15/|.102417D|MXEA ASIAN 10/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	10/15/2018	12/01/2018	Expiration	710	1,423,330	2004.69	26,817				26,817		(8,937)			(26,817)			
.102417E MXEA ASIAN10/22/|.102417E|MXEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	10/22/2018	12/01/2018	Expiration	896	1,789,061	1996.72	37,121				37,121		(11,634)			(37,121)			
.102417F MXEA EUR009/21/1|.102417F|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	09/21/2018	09/21/2018	Exercise	716	1,409,997	1969.27	31,193		18,394		31,193		(4,454)			(12,799)			
.102417G MXEA EUR009/21/1|.102417G|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	09/21/2018	09/21/2018	Exercise	624	1,228,824	1969.27	30,585		16,031		30,585		(4,606)			(14,555)			
.102417H MXEA EUR009/21/1|.102417H|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	09/21/2018	09/21/2018	Exercise	663	1,305,626	1969.27	35,769		17,032		35,769		(5,620)			(18,736)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.102417I MXEA EUR009/28/1|.102417I|MXEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	09/28/2018	09/28/2018	Exercise	508	997,428	1963.44	21,753		5,161		21,753		(3,141)			(16,591)			
.102417J MXEA EUR009/28/1|.102417J|MXEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	09/28/2018	09/28/2018	Exercise	1,126	2,210,833	1963.44	55,940		11,440		55,940		(8,741)			(44,500)			
.102417K MXEA EUR009/28/1|.102417K|MXEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	09/28/2018	09/28/2018	Exercise	571	1,121,124	1963.44	30,965		5,801		30,965		(5,023)			(25,164)			
.102417L MXEA EUR010/08/1|.102417L|MXEA EURO 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	10/08/2018	12/01/2018	Expiration	750	1,482,233	1976.31	31,245				31,245		(4,807)			(31,245)			
.102417M MXEA EUR010/08/1|.102417M|MXEA EURO 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	10/08/2018	12/01/2018	Expiration	847	1,673,935	1976.31	40,707				40,707		(6,634)			(40,707)			
.102417N MXEA EUR010/08/1|.102417N|MXEA EURO 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	10/08/2018	12/01/2018	Expiration	739	1,460,493	1976.31	38,938				38,938		(6,609)			(38,938)			
.1024170 MXEA EUR010/15/1|.1024170|MXEA EURO 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	10/15/2018	12/01/2018	Expiration	447	896,096	2004.69	17,147				17,147		(2,985)			(17,147)			
.103017A EEJ EUR010/08/18|.103017A|EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/08/2018	12/01/2018	Exercise	3,415	455,000	133.23	11,830		1,742		11,830		(3,208)			(10,088)			
.103017A EEJ EUR010/08/18|.103017A|EEJ EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/08/2018	12/01/2018	Expiration			133.23													
.103017B EEJ EUR010/15/18|.103017B|EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/15/2018	12/01/2018	Expiration	2,933	395,000	134.64	9,599				9,599		(2,597)			(9,599)			
.103017C EEJ EUR010/22/18|.103017C|EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	12/01/2018	Expiration	1,232	165,000	133.82	2,954				2,954		(516)			(2,954)			
.103017D EEJ EUR010/22/18|.103017D|EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	12/01/2018	Expiration	3,437	460,000	133.82	9,200				9,200		(1,860)			(9,200)			
.103017E EEJ EUR010/22/18|.103017E|EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	12/01/2018	Expiration	3,512	470,000	133.82	10,951				10,951		(2,671)			(10,951)			
.103017F EEJ EUR010/22/18|.103017F|EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	12/01/2018	Expiration	10,181	1,362,500	133.82	33,245				33,245		(8,303)			(33,245)			
.103017G EEJ EUR010/22/18|.103017G|EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	12/01/2018	Expiration	2,652	355,000	133.82	8,911				8,911		(2,316)			(8,911)			
.103017H EEJ EUR010/22/18|.103017H|EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	12/01/2018	Expiration	5,978	800,000	133.82	20,640				20,640		(5,471)			(20,640)			
.103017I EEJ EUR010/22/18|.103017I|EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	12/01/2018	Expiration	1,406	190,000	135.09129	5,244				5,244		(1,219)			(5,244)			
.103017J EEJ EUR010/22/18|.103017J|EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	12/01/2018	Expiration	1,831	250,000	136.4964	5,825				5,825		(1,212)			(5,825)			
.103017K EEJ EUR010/22/18|.103017K|EEJ EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	12/01/2018	Expiration	2,357	325,000	137.8346	6,403				6,403		(1,139)			(6,403)			
.103017L EEJ EUR010/29/18|.103017L|EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	12/01/2018	Expiration	26,133	3,500,000	133.93	78,050				78,050		(18,412)			(78,050)			
.103017M EEJ EUR010/29/18|.103017M|EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	12/01/2018	Expiration	22,399	3,000,000	133.93	69,600				69,600		(17,149)			(69,600)			
.103017N EEJ EUR010/29/18|.103017N|EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	12/01/2018	Expiration	8,773	1,175,000	133.93	28,200				28,200		(7,229)			(28,200)			
.103017O EEJ EUR010/29/18|.103017O|EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	12/01/2018	Expiration	8,399	1,125,000	133.93	27,450				27,450		(7,118)			(27,450)			
.103017P EEJ EUR010/29/18|.103017P|EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	12/01/2018	Expiration	18,666	2,500,000	133.93	63,750				63,750		(16,972)			(63,750)			

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.103017Q EEJ EURO10/29/18 | .103017Q | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	12/01/2018	Expiration	10,164	1,375,000	135.2693	37,263				37,263		(8,800)			(37,263)			
.103017R EEJ EURO10/29/18 | .103017R | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	12/01/2018	Expiration	9,747	1,325,000	135.93895	33,125				33,125		(7,511)			(33,125)			
.103017S EEJ EURO10/29/18 | .103017S | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	12/01/2018	Expiration	5,246	715,000	136.273775	17,232				17,232		(3,725)			(17,232)			
.103017T EEJ EURO10/29/18 | .103017T | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	12/01/2018	Expiration	18,309	2,500,000	136.541635	58,250				58,250		(12,379)			(58,250)			
.103017U EEJ EURO10/29/18 | .103017U | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	12/01/2018	Expiration	3,278	450,000	137.27825	9,585				9,585		(1,877)			(9,585)			
.103017V EEJ EURO10/29/18 | .103017V | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	12/01/2018	Expiration	6,540	900,000	137.613075	18,360				18,360		(3,482)			(18,360)			
.103017W EEJ EURO10/29/18 | .103017W | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	12/01/2018	Expiration	3,905	540,000	138.282725	10,152				10,152		(1,719)			(10,152)			
.F103017 SPX EURO10/29/18 | .F103017 | SPX EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	12/01/2018	Exercise	752	1,937,326	2572.83	31,239		51,520		31,239		(6,662)			20,280			
.G103017 SPX EURO10/29/18 | .G103017 | SPX EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	12/01/2018	Exercise	1,297	3,339,116	2572.83	61,523		88,798		61,523		(14,127)			27,275			
.H103017 SPX EURO10/29/18 | .H103017 | SPX EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	12/01/2018	Exercise	2,173	5,591,224	2572.83	113,083		148,689		113,083		(26,897)			35,607			
.I 103017 SPX EURO10/29/18 | .I 103017 | SPX EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	12/01/2018	Exercise	3,599	9,262,187	2572.83	204,000		246,312		204,000		(50,716)			42,312			
.J103017 SPX EURO10/29/18 | .J103017 | SPX EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	12/01/2018	Exercise	2,762	7,106,995	2572.83	165,771		188,998		165,771		(42,129)			23,228			
.K103017 SPX EURO10/29/18 | .K103017 | SPX EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	12/01/2018	Exercise	7,834	20,155,916	2572.83	494,324		536,012		494,324		(127,586)			41,688			
.L103017 SPX EURO10/29/18 | .L103017 | SPX EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	12/01/2018	Exercise	5,192	13,360,672	2572.83	358,400		355,304		358,400		(95,097)			(3,096)			
.M103017 SPX EURO10/29/18 | .M103017 | SPX EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	12/01/2018	Exercise	2,459	6,328,037	2572.83	174,179		168,283		174,179		(47,375)			(5,896)			
.N103017 SPX EURO10/29/18 | .N103017 | SPX EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	12/01/2018	Exercise	500	1,287,310	2572.83	37,493		34,234		37,493		(10,511)			(3,259)			
.110717A EEJ EURO10/15/18 | .110717A | EEJ EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/15/2018	12/01/2018	Expiration	1,671	225,000	134.64	6,750				6,750		(645)			(6,750)			
.110717B EEJ EURO10/29/18 | .110717B | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	12/01/2018	Expiration	5,898	790,000	133.93	16,906				16,906		(1,020)			(16,906)			
.110717C EEJ EURO10/29/18 | .110717C | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	12/01/2018	Expiration	1,941	260,000	133.93	5,824				5,824		(365)			(5,824)			
.110717D EEJ EURO10/29/18 | .110717D | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	12/01/2018	Expiration	8,399	1,125,000	133.93	28,688				28,688		(2,318)			(28,688)			
.110717E EEJ EURO10/29/18 | .110717E | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	12/01/2018	Expiration	3,397	455,000	133.93	12,558				12,558		(1,161)			(12,558)			
.110717F EEJ EURO10/29/18 | .110717F | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	12/01/2018	Expiration	3,509	470,000	133.93	13,395				13,395		(1,304)			(13,395)			
.110717G EEJ EURO10/29/18 | .110717G | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	12/01/2018	Expiration	5,935	795,000	133.93	23,373				23,373		(2,297)			(23,373)			
.110717H EEJ EURO10/29/18 | .110717H | EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	12/01/2018	Expiration	1,418	190,000	133.93	6,289				6,289		(642)			(6,289)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.110717I EEJ EUR010/29/18 .110717I EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	12/01/2018	Expiration	2,488	340,000	136.6086	9,384				9,384		(133)			(9,384)			
.110717J EEJ EUR011/07/18 .110717J EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	12/01/2018	Expiration	7,381	1,000,000	135.47	19,000				19,000		(499)			(19,000)			
.110717K EEJ EUR011/07/18 .110717K EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	12/01/2018	Expiration	33,217	4,500,000	135.47	100,350				100,350		(5,236)			(100,350)			
.110717L EEJ EUR011/07/18 .110717L EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	12/01/2018	Expiration	14,763	2,000,000	135.47	46,400				46,400		(2,701)			(46,400)			
.110717M EEJ EUR011/07/18 .110717M EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	12/01/2018	Expiration	8,673	1,175,000	135.47	28,200				28,200		(1,803)			(28,200)			
.110717N EEJ EUR011/07/18 .110717N EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	12/01/2018	Expiration	9,965	1,350,000	135.47	32,940				32,940		(2,144)			(32,940)			
.110717O EEJ EUR011/07/18 .110717O EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	12/01/2018	Expiration	10,703	1,450,000	135.47	35,960				35,960		(2,348)			(35,960)			
.110717P EEJ EUR011/07/18 .110717P EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	12/01/2018	Expiration	25,835	3,500,000	135.47	89,250				89,250		(6,000)			(89,250)			
.110717Q EEJ EUR011/07/18 .110717Q EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	12/01/2018	Expiration	19,002	2,600,000	136.8247	70,460				70,460		(425)			(70,460)			
.110717R EEJ EUR011/07/18 .110717R EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	12/01/2018	Expiration	4,729	650,000	137.434315	16,445				16,445		170			(16,445)			
.110717S EEJ EUR011/07/18 .110717S EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	12/01/2018	Expiration	7,247	1,000,000	137.976195	23,700				23,700		536			(23,700)			
.110717T EEJ EUR011/07/18 .110717T EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	12/01/2018	Expiration	28,962	4,000,000	138.111665	93,200				93,200		2,355			(93,200)			
.110717U EEJ EUR011/07/18 .110717U EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	12/01/2018	Expiration	4,140	575,000	138.85675	12,248				12,248		559			(12,248)			
.110717V EEJ EUR011/07/18 .110717V EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	12/01/2018	Expiration	9,981	1,390,000	139.26316	28,217				28,217		1,662			(28,217)			
.111417A EEJ EUR010/29/18 .111417A EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	10/29/2018	12/01/2018	Expiration	1,530	205,000	133.93	4,777				4,777		(1,220)			(4,777)			
.111417B EEJ EUR011/07/18 .111417B EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	12/01/2018	Expiration	959	130,000	135.47	2,028				2,028		(331)			(2,028)			
.111417C EEJ EUR011/07/18 .111417C EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	12/01/2018	Expiration	4,724	640,000	135.47	10,752				10,752		(2,014)			(10,752)			
.111417D EEJ EUR011/07/18 .111417D EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	12/01/2018	Expiration	1,550	210,000	135.47	3,654				3,654		(745)			(3,654)			
.111417E EEJ EUR011/07/18 .111417E EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	12/01/2018	Expiration	9,005	1,220,000	135.47	23,180				23,180		(5,446)			(23,180)			
.111417F EEJ EUR011/07/18 .111417F EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	12/01/2018	Expiration	1,734	235,000	135.47	4,653				4,653		(1,116)			(4,653)			
.111417G EEJ EUR011/07/18 .111417G EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	12/01/2018	Expiration	7,750	1,050,000	135.47	21,735				21,735		(5,553)			(21,735)			
.111417H EEJ EUR011/07/18 .111417H EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	12/01/2018	Expiration	10,223	1,385,000	135.47	29,916				29,916		(7,776)			(29,916)			
.111417I EEJ EUR011/07/18 .111417I EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	12/01/2018	Expiration	1,107	150,000	135.47	3,495				3,495		(947)			(3,495)			
.111417J EEJ EUR011/07/18 .111417J EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	12/01/2018	Expiration	1,845	250,000	135.47	5,950				5,950		(1,658)			(5,950)			

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.111417K EEJ EURO11/07/18|.111417K|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	12/01/2018	Expiration	1,608	220,000	136.756965	4,906				4,906		(1,148)			(4,906)			
.111417L EEJ EURO11/07/18|.111417L|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	12/01/2018	Expiration	1,501	210,000	139.872775	3,129				3,129		(519)			(3,129)			
.111417M EEJ EURO11/14/18|.111417M|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	12/01/2018	Expiration	3,360	450,000	133.9	8,730				8,730		(1,726)			(8,730)			
.111417N EEJ EURO11/14/18|.111417N|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	12/01/2018	Expiration	9,708	1,300,000	133.9	28,990				28,990		(6,943)			(28,990)			
.111417O EEJ EURO11/14/18|.111417O|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	12/01/2018	Expiration	2,987	400,000	133.9	9,080				9,080		(2,260)			(9,080)			
.111417P EEJ EURO11/14/18|.111417P|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	12/01/2018	Expiration	2,875	385,000	133.9	8,932				8,932		(2,245)			(8,932)			
.111417Q EEJ EURO11/14/18|.111417Q|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	12/01/2018	Expiration	18,297	2,450,000	133.9	59,780				59,780		(15,908)			(59,780)			
.111417R EEJ EURO11/14/18|.111417R|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	12/01/2018	Expiration	20,911	2,800,000	133.9	71,120				71,120		(19,898)			(71,120)			
.111417S EEJ EURO11/14/18|.111417S|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	12/01/2018	Expiration	11,830	1,600,000	135.239	43,360				43,360		(11,583)			(43,360)			
.111417T EEJ EURO11/14/18|.111417T|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	12/01/2018	Expiration	7,149	975,000	136.37715	23,108				23,108		(5,784)			(23,108)			
.111417U EEJ EURO11/14/18|.111417U|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	12/01/2018	Expiration	16,482	2,250,000	136.51105	52,425				52,425		(13,064)			(52,425)			
.111417V EEJ EURO11/14/18|.111417V|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	12/01/2018	Expiration	3,643	500,000	137.2475	10,650				10,650		(2,512)			(10,650)			
.111417W EEJ EURO11/14/18|.111417W|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	12/01/2018	Expiration	6,538	900,000	137.6492	18,270				18,270		(4,128)			(18,270)			
.111417X SPX ASIAN11/14/1|.111417X|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2017	11/14/2018	12/01/2018	Exercise	843	2,175,142	2578.87	38,646		75,910		38,646		(16,972)			37,265			
.111417Y SPX ASIAN11/14/1|.111417Y|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2017	11/14/2018	12/01/2018	Exercise	986	2,543,995	2578.87	49,829		101,755		49,829		(22,909)			51,926			
.111417Z SPX ASIAN11/14/1|.111417Z|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2017	11/14/2018	12/01/2018	Exercise	553	1,428,165	2578.87	29,709		62,413		29,709		(14,043)			32,704			
.A111417 SPX ASIAN11/14/1|.A111417|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2017	11/14/2018	12/01/2018	Exercise	2,485	6,410,742	2578.87	144,043		319,907		144,043		(72,882)			175,864			
.B111417 SPX ASIAN11/14/1|.B111417|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2017	11/14/2018	12/01/2018	Exercise	1,756	4,528,676	2578.87	107,416		249,977		107,416		(57,191)			142,561			
.C111417 SPX ASIAN11/14/1|.C111417|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2017	11/14/2018	12/01/2018	Exercise	783	2,021,602	2578.87	52,457		135,044		52,457		(30,751)			82,588			
.D111417 SPX EURO11/14/18|.D111417|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	11/14/2017	11/14/2018	12/01/2018	Exercise	411	1,061,153	2578.87	17,933		30,561		17,933		(3,345)			12,627			
.E111417 SPX EURO11/14/18|.E111417|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	11/14/2017	11/14/2018	12/01/2018	Exercise	959	2,473,239	2578.87	46,744		80,876		46,744		(9,223)			34,132			
.F111417 SPX EURO11/14/18|.F111417|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	11/14/2017	11/14/2018	12/01/2018	Exercise	1,472	3,798,237	2578.87	79,004		137,872		79,004		(15,837)			58,868			
.G111417 SPX EURO11/14/18|.G111417|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	11/14/2017	11/14/2018	12/01/2018	Exercise	2,333	6,016,787	2578.87	135,979		240,660		135,979		(28,216)			104,681			
.H111417 SPX EURO11/14/18|.H111417|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	11/14/2017	11/14/2018	12/01/2018	Exercise	2,734	7,051,946	2578.87	167,131		298,308		167,131		(35,329)			131,177			

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.I111417 SPX EURO11/14/18|.I111417|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	11/14/2017	11/14/2018	12/01/2018	Exercise	4,400	11,347,673	2578.87	283,692		510,649		283,692		(60,754)			226,957			
.J111417 SPX EURO11/14/18|.J111417|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	11/14/2017	11/14/2018	12/01/2018	Exercise	1,018	2,627,791	2578.87	68,585		124,824		68,585		(15,130)			56,239			
.K111417 SPX EURO11/14/18|.K111417|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	11/14/2017	11/14/2018	12/01/2018	Exercise	5,380	13,874,785	2578.87	377,394		660,202		377,394		(84,395)			282,808			
.L111417 SPX EURO11/14/18|.L111417|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	11/14/2017	11/14/2018	12/01/2018	Exercise	2,623	6,766,233	2578.87	188,778		321,957		188,778		(42,370)			133,179			
.M111417 SPX EURO11/14/18|.M111417|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANA B4TYDEB6GKMZO031MB27	11/14/2017	11/14/2018	12/01/2018	Exercise	583	1,505,390	2578.87	45,764		71,631		45,764		(10,777)			25,867			
.112117A EEJ EURO10/29/18|.112117A|EEJ EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	10/29/2018	12/01/2018	Expiration	4,498	602,500	133.93	16,328				16,328		(497)			(16,328)			
.112117B EEJ EURO11/07/18|.112117B|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/07/2018	12/01/2018	Expiration	2,362	320,000	135.47	7,488				7,488		(20)			(7,488)			
.112117C EEJ EURO11/07/18|.112117C|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/07/2018	12/01/2018	Expiration	2,952	400,000	135.47	10,280				10,280		(115)			(10,280)			
.112117D EEJ EURO11/14/18|.112117D|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	12/01/2018	Expiration	2,837	380,000	133.9	8,588				8,588		(33)			(8,588)			
.112117E EEJ EURO11/14/18|.112117E|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	12/01/2018	Expiration	1,045	140,000	133.9	3,374				3,374		(52)			(3,374)			
.112117F EEJ EURO11/14/18|.112117F|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	12/01/2018	Expiration	7,654	1,025,000	133.9	27,675				27,675		(657)			(27,675)			
.112117G EEJ EURO11/14/18|.112117G|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	12/01/2018	Expiration	746	100,000	133.9	2,760				2,760		(75)			(2,760)			
.112117H EEJ EURO11/14/18|.112117H|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	12/01/2018	Expiration	2,987	400,000	133.9	11,760				11,760		(360)			(11,760)			
.112117I EEJ EURO11/14/18|.112117I|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	12/01/2018	Expiration	3,659	490,000	133.9	14,847				14,847		(567)			(14,847)			
.112117J EEJ EURO11/14/18|.112117J|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	12/01/2018	Expiration	3,547	475,000	133.9	14,868				14,868		(573)			(14,868)			
.112117K EEJ EURO11/14/18|.112117K|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	12/01/2018	Expiration	3,211	430,000	133.9	14,964				14,964		(648)			(14,964)			
.112117L EEJ EURO11/14/18|.112117L|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	12/01/2018	Expiration	1,849	250,000	135.17205	8,750				8,750		93			(8,750)			
.112117M EEJ EURO11/14/18|.112117M|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	12/01/2018	Expiration	2,207	300,000	135.9085	9,690				9,690		234			(9,690)			
.112117N EEJ EURO11/14/18|.112117N|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	12/01/2018	Expiration	806	110,000	136.4441	3,355				3,355		125			(3,355)			
.112117O EEJ EURO11/21/18|.112117O|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	12/01/2018	Expiration	5,148	700,000	135.95	13,300				13,300		308			(13,300)			
.112117P EEJ EURO11/21/18|.112117P|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	12/01/2018	Expiration	10,297	1,400,000	135.95	31,220				31,220		(28)			(31,220)			
.112117Q EEJ EURO11/21/18|.112117Q|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	12/01/2018	Expiration	6,620	900,000	135.95	20,880				20,880		(137)			(20,880)			
.112117R EEJ EURO11/21/18|.112117R|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	12/01/2018	Expiration	12,872	1,750,000	135.95	42,700				42,700		(563)			(42,700)			
.112117S EEJ EURO11/21/18|.112117S|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	12/01/2018	Expiration	15,079	2,050,000	135.95	52,070				52,070		(1,000)			(52,070)			

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.112117T EEJ EURO11/21/18|.112117T|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	12/01/2018	Expiration	13,109	1,800,000	137.3095	48,780				48,780		2,086			(48,780)			
.112117U EEJ EURO11/21/18|.112117U|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	12/01/2018	Expiration	16,594	2,300,000	138.601025	53,590				53,590		3,874			(53,590)			
.112117V EEJ EURO11/21/18|.112117V|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	12/01/2018	Expiration	3,301	460,000	139.34875	9,798				9,798		894			(9,798)			
.112117W EEJ EURO11/21/18|.112117W|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	12/01/2018	Expiration	3,364	470,000	139.688625	9,588				9,588		947			(9,588)			
.112117X EEJ EURO11/21/18|.112117X|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	12/01/2018	Expiration	3,027	425,000	140.368375	7,990				7,990		957			(7,990)			
.112117Y SPX ASIAN11/21/1|.112117Y|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	12/01/2018	Exercise	571	1,485,549	2599.03	25,257		49,916		25,257		(9,608)			24,659			
.112117Z SPX ASIAN11/21/1|.112117Z|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	12/01/2018	Exercise	1,211	3,149,586	2599.03	60,365		125,352		60,365		(24,151)			64,987			
.A112117 SPX ASIAN11/21/1|.A112117|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	12/01/2018	Exercise	591	1,537,642	2599.03	31,140		67,043		31,140		(13,089)			35,902			
.B112117 SPX ASIAN11/21/1|.B112117|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	12/01/2018	Exercise	1,771	4,604,971	2599.03	100,711		230,246		100,711		(45,609)			129,535			
.C112117 SPX ASIAN11/21/1|.C112117|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	12/01/2018	Exercise	1,437	3,735,247	2599.03	84,465		199,091		84,465		(39,598)			114,626			
.D112117 SPX ASIAN11/21/1|.D112117|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	12/01/2018	Exercise	1,082	2,813,307	2599.03	67,303		168,515		67,303		(33,691)			101,212			
.E112117 SPX ASIAN11/21/1|.E112117|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	12/01/2018	Exercise	1,530	3,978,608	2599.03	97,321		242,495		97,321		(50,031)			145,174			
.F112117 SPX ASIAN11/21/1|.F112117|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	12/01/2018	Exercise	984	2,557,678	2599.03	65,720		155,890		65,720		(36,567)			90,170			
.G112117 SPX EURO11/21/18|.G112117|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	12/01/2018	Exercise	630	1,638,902	2599.03	27,206		32,097		27,206		(4,081)			4,891			
.H112117 SPX EURO11/21/18|.H112117|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	12/01/2018	Exercise	450	1,170,239	2599.03	21,883		22,918		21,883		(3,535)			1,035			
.I112117 SPX EURO11/21/18|.I112117|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	12/01/2018	Exercise	2,177	5,658,990	2599.03	113,746		110,827		113,746		(18,907)			(2,919)			
.J112117 SPX EURO11/21/18|.J112117|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	12/01/2018	Exercise	695	1,806,679	2599.03	38,482		35,382		38,482		(6,385)			(3,100)			
.K112117 SPX EURO11/21/18|.K112117|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	12/01/2018	Exercise	3,373	8,766,669	2599.03	197,250		171,688		197,250		(34,125)			(25,562)			
.L112117 SPX EURO11/21/18|.L112117|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	11/21/2018	Exercise	2,496	6,489,084	2599.03	153,791		127,084		153,791		(27,068)			(26,708)			
.M112117 SPX EURO11/21/18|.M112117|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	12/01/2018	Exercise	3,617	9,402,207	2599.03	234,115		184,135		234,115		(41,656)			(49,980)			
.N112117 SPX EURO11/21/18|.N112117|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	12/01/2018	Exercise	1,773	4,610,617	2599.03	118,493		90,295		118,493		(21,779)			(28,197)			
.O112117 SPX EURO11/21/18|.O112117|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	12/01/2018	Exercise	4,043	10,509,843	2599.03	284,817		205,827		284,817		(53,452)			(78,990)			
.P112117 SPX EURO11/21/18|.P112117|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	12/01/2018	Exercise	6,093	15,836,228	2599.03	444,998		310,140		444,998		(85,962)			(134,858)			
.Q112117 SPX EURO11/21/18|.Q112117|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	12/01/2018	Exercise	3,109	8,081,871	2599.03	232,758		158,277		232,758		(45,358)			(74,481)			

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.R112117 SPX EURO11/21/18 |.R112117|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	12/01/2018	Exercise	826	2,148,428	2599.03	68,965		42,075		68,965		(14,624)			(26,889)			
.112217A EEJ EURO11/21/18 |.112217A|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2017	11/21/2018	12/01/2018	Expiration	2,353	320,000	135.95	6,432				6,432		270			(6,432)			
.112217B EEJ EURO11/21/18 |.112217B|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2017	11/21/2018	12/01/2018	Expiration	5,001	680,000	135.95	15,844				15,844		311			(15,844)			
.112217C EEJ EURO11/21/18 |.112217C|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2017	11/21/2018	12/01/2018	Expiration	3,530	480,000	135.95	11,808				11,808		152			(11,808)			
.112217D EEJ EURO11/21/18 |.112217D|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2017	11/21/2018	12/01/2018	Expiration	13,056	1,775,000	135.95	45,263				45,263		665			(45,263)			
.112817A EEJ EURO11/07/18 |.112817A|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/07/2018	12/01/2018	Expiration	1,328	180,000	135.47	4,266				4,266		88			(4,266)			
.112817B EEJ EURO11/14/18 |.112817B|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/14/2018	12/01/2018	Expiration	1,493	200,000	133.9	5,880				5,880		(76)			(5,880)			
.112817C EEJ EURO11/21/18 |.112817C|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	12/01/2018	Expiration	1,912	260,000	135.95	5,096				5,096		270			(5,096)			
.112817D EEJ EURO11/21/18 |.112817D|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	12/01/2018	Expiration	5,369	730,000	135.95	16,936				16,936		533			(16,936)			
.112817E EEJ EURO11/21/18 |.112817E|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	12/01/2018	Expiration	8,569	1,165,000	135.95	29,358				29,358		557			(29,358)			
.112817F EEJ EURO11/21/18 |.112817F|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	12/01/2018	Expiration	7,686	1,045,000	135.95	27,484				27,484		431			(27,484)			
.112817G EEJ EURO11/21/18 |.112817G|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	12/01/2018	Expiration	1,471	200,000	135.95	5,840				5,840		85			(5,840)			
.112817H EEJ EURO11/21/18 |.112817H|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	12/01/2018	Expiration	3,188	440,000	137.98925	11,440				11,440		1,058			(11,440)			
.112817I EEJ EURO11/21/18 |.112817I|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	12/01/2018	Expiration	3,791	525,000	138.465075	12,915				12,915		1,341			(12,915)			
.112817J EEJ EURO11/21/18 |.112817J|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	12/01/2018	Expiration	2,932	410,000	139.824575	8,569				8,569		1,186			(8,569)			
.112817K EEJ EURO11/28/18 |.112817K|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	12/01/2018	Expiration	4,435	605,000	136.39	13,492				13,492		603			(13,492)			
.112817L EEJ EURO11/28/18 |.112817L|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	12/01/2018	Expiration	24,928	3,400,000	136.39	81,600				81,600		2,865			(81,600)			
.112817M EEJ EURO11/28/18 |.112817M|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	12/01/2018	Expiration	8,798	1,200,000	136.39	29,280				29,280		1,006			(29,280)			
.112817N EEJ EURO11/28/18 |.112817N|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	12/01/2018	Expiration	12,024	1,640,000	136.39	41,656				41,656		1,230			(41,656)			
.112817O EEJ EURO11/28/18 |.112817O|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	12/01/2018	Expiration	18,874	2,600,000	137.7539	70,460				70,460		6,615			(70,460)			
.112817P EEJ EURO11/28/18 |.112817P|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	12/01/2018	Expiration	14,411	2,000,000	138.776825	48,200				48,200		5,716			(48,200)			
.112817Q EEJ EURO11/28/18 |.112817Q|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	12/01/2018	Expiration	9,021	1,255,000	139.1178	28,991				28,991		3,626			(28,991)			
.112817R EEJ EURO11/28/18 |.112817R|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	12/01/2018	Expiration	5,078	710,000	139.79975	15,123				15,123		2,161			(15,123)			
.112817S EEJ EURO11/28/18 |.112817S|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	12/01/2018	Expiration	3,068	430,000	140.140725	8,772				8,772		1,320			(8,772)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.112817T EEJ EURO11/28/18|.112817T|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	12/01/2018	Expiration	2,492	350,000	140.413505	6,930				6,930		1,115			(6,930)			
.112817U SPX ASIAN11/28/1|.112817U|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	293	772,140	2627.04	9,961		18,299		9,961		(2,265)			8,339			
.112817V SPX ASIAN11/28/1|.112817V|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	350	919,779	2627.04	16,096		33,020		16,096		(4,298)			16,924			
.112817W SPX ASIAN11/28/1|.112817W|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	1,097	2,883,570	2627.04	55,076		118,513		55,076		(15,715)			63,437			
.112817X SPX ASIAN11/28/1|.112817X|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	813	2,136,624	2627.04	45,083		94,127		45,083		(13,864)			49,044			
.112817Y SPX ASIAN11/28/1|.112817Y|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	1,326	3,483,665	2627.04	76,640		153,469		76,640		(24,977)			76,829			
.112817Z SPX ASIAN11/28/1|.112817Z|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	1,319	3,467,509	2627.04	77,325		152,758		77,325		(25,775)			75,432			
.A112817 SPX ASIAN11/28/1|.A112817|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	1,177	3,094,128	2627.04	72,403		136,309		72,403		(25,465)			63,906			
.B112817 SPX ASIAN11/28/1|.B112817|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	1,116	2,933,064	2627.04	70,100		129,213		70,100		(25,097)			59,113			
.C112817 SPX ASIAN11/28/1|.C112817|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	725	1,907,021	2627.04	48,057		84,012		48,057		(17,564)			35,955			
.D112817 SPX EURO11/28/18|.D112817|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	560	1,472,561	2627.04	25,328		43,291		25,328		(2,533)			17,963			
.E112817 SPX EURO11/28/18|.E112817|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	939	2,468,025	2627.04	49,361		86,384		49,361		(5,421)			37,024			
.F112817 SPX EURO11/28/18|.F112817|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	962	2,528,920	2627.04	53,613		94,580		53,613		(5,989)			40,967			
.G112817 SPX EURO11/28/18|.G112817|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	1,588	4,174,078	2627.04	93,499		166,961		93,499		(10,995)			73,462			
.H112817 SPX EURO11/28/18|.H112817|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	1,348	3,542,984	2627.04	83,614		150,578		83,614		(10,002)			66,964			
.I112817 SPX EURO11/28/18|.I112817|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	1,704	4,477,107	2627.04	111,032		198,970		111,032		(13,500)			87,938			
.J112817 SPX EURO11/28/18|.J112817|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	4,610	12,111,889	2627.04	307,642		538,272		307,642		(39,304)			230,630			
.K112817 SPX EURO11/28/18|.K112817|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	7,774	20,423,502	2627.04	551,434		907,654		551,434		(72,497)			356,220			
.L112817 SPX EURO11/28/18|.L112817|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	5,498	14,444,018	2627.04	404,433		641,916		404,433		(55,348)			237,483			
.M112817 SPX EURO11/28/18|.M112817|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	12/01/2018	Exercise	2,999	7,880,411	2627.04	227,744		350,218		227,744		(31,792)			122,475			
.120717A EEJ EURO11/21/18|.120717A|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/21/2018	12/01/2018	Expiration	809	110,000	135.95	2,002				2,002		(190)			(2,002)			
.120717B EEJ EURO11/21/18|.120717B|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/21/2018	12/01/2018	Expiration	1,324	180,000	135.95	3,978				3,978		(546)			(3,978)			
.120717C EEJ EURO11/21/18|.120717C|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/21/2018	12/01/2018	Expiration	5,148	700,000	135.95	15,820				15,820		(2,301)			(15,820)			
.120717D EEJ EURO11/28/18|.120717D|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	12/01/2018	Expiration	3,189	435,000	136.39	7,178				7,178		(537)			(7,178)			

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.120717E EEJ EURO11/28/18|.120717E|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	12/01/2018	Expiration	2,639	360,000	136.39	6,264				6,264		(589)			(6,264)			
.120717F EEJ EURO11/28/18|.120717F|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	12/01/2018	Expiration	16,130	2,200,000	136.39	42,240				42,240		(4,852)			(42,240)			
.120717G EEJ EURO11/28/18|.120717G|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	12/01/2018	Expiration	9,824	1,340,000	136.39	28,006				28,006		(3,693)			(28,006)			
.120717H EEJ EURO11/28/18|.120717H|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	12/01/2018	Expiration	4,985	680,000	136.39	14,688				14,688		(2,074)			(14,688)			
.120717I EEJ EURO11/28/18|.120717I|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	12/01/2018	Expiration	1,466	200,000	136.39	4,740				4,740		(709)			(4,740)			
.120717J EEJ EURO11/28/18|.120717J|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	12/01/2018	Expiration	5,044	700,000	138.776825	13,720				13,720		(1,150)			(13,720)			
.120717K EEJ EURO12/07/18|.120717K|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	3,267	440,000	134.64	8,404				8,404		(895)			(8,404)			
.120717L EEJ EURO12/07/18|.120717L|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	5,941	800,000	134.64	16,240				16,240		(1,986)			(16,240)			
.120717M EEJ EURO12/07/18|.120717M|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	5,570	750,000	134.64	16,800				16,800		(2,480)			(16,800)			
.120717N EEJ EURO12/07/18|.120717N|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	37,878	5,100,000	134.64	122,910				122,910		(20,738)			(122,910)			
.120717O EEJ EURO12/07/18|.120717O|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	16,636	2,240,000	134.64	54,880				54,880		(9,438)			(54,880)			
.120717P EEJ EURO12/07/18|.120717P|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	3,156	425,000	134.64	10,583				10,583		(1,842)			(10,583)			
.120717Q EEJ EURO12/07/18|.120717Q|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	33,793	4,550,000	134.64	116,480				116,480		(20,946)			(116,480)			
.120717R EEJ EURO12/07/18|.120717R|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	4,827	650,000	134.64	18,590				18,590		(3,697)			(18,590)			
.120717S EEJ EURO12/07/18|.120717S|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	16,545	2,250,000	135.9864	61,425				61,425		(10,269)			(61,425)			
.120717T EEJ EURO12/07/18|.120717T|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	3,292	450,000	136.6596	11,340				11,340		(1,813)			(11,340)			
.120717U EEJ EURO12/07/18|.120717U|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	43,796	6,000,000	136.9962	145,200				145,200		(22,600)			(145,200)			
.120717V EEJ EURO12/07/18|.120717V|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	14,570	2,000,000	137.26548	47,000				47,000		(6,964)			(47,000)			
.120717W EEJ EURO12/07/18|.120717W|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	5,434	750,000	138.006	16,125				16,125		(2,169)			(16,125)			
.120717X EEJ EURO12/07/18|.120717X|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	4,698	650,000	138.3426	13,390				13,390		(1,738)			(13,390)			
.120717Y EEJ EURO12/07/18|.120717Y|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	3,607	500,000	138.61188	9,950				9,950		(1,253)			(9,950)			
.A120717 EEJ EURO12/07/18|.A120717|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Expiration	2,417	325,000	134.45	3,250				3,250		(9,239)			(3,250)			
.C120717 SPX ASIAN12/07/1|.C120717|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	12/07/2017	12/07/2018	12/07/2018	Exercise	1,284	3,387,623	2636.98	66,059		132,114		66,059		(9,175)			66,056			
.D120717 SPX ASIAN12/07/1|.D120717|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZ0031MB27	12/07/2017	12/07/2018	12/07/2018	Exercise	863	2,276,979	2636.98	47,817		99,507		47,817		(7,241)			51,691			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.E120717 SPX ASIAN12/07/1|.E120717|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Exercise	2,558	6,746,344	2636.98	157,864		301,518		157,864		(27,593)			143,653			
.F120717 SPX ASIAN12/07/1|.F120717|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Exercise	2,745	7,239,407	2636.98	182,433		323,554		182,433		(35,433)			141,121			
.G120717 SPX ASIAN12/07/1|.G120717|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Exercise	942	2,486,013	2636.98	66,874		111,109		66,874		(13,504)			44,235			
.H120717 SPX EURO12/07/18|.H120717|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Expiration	417	1,100,227	2636.98	18,924				18,924		(1,316)			(18,924)			
.I120717 SPX EURO12/07/18|.I120717|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Expiration	1,187	3,132,284	2636.98	62,959				62,959		(4,715)			(62,959)			
.J120717 SPX EURO12/07/18|.J120717|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Expiration	1,173	3,093,257	2636.98	66,505				66,505		(4,824)			(66,505)			
.K120717 SPX EURO12/07/18|.K120717|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Expiration	2,876	7,585,352	2636.98	172,187				172,187		(13,679)			(172,187)			
.L120717 SPX EURO12/07/18|.L120717|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Expiration	1,466	3,866,630	2636.98	92,799				92,799		(7,533)			(92,799)			
.M120717 SPX EURO12/07/18|.M120717|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Expiration	1,833	4,835,061	2636.98	121,360				121,360		(10,437)			(121,360)			
.N120717 SPX EURO12/07/18|.N120717|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Expiration	4,309	11,364,777	2636.98	293,211				293,211		(25,793)			(293,211)			
.O120717 SPX EURO12/07/18|.O120717|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Expiration	7,995	21,084,237	2636.98	577,708				577,708		(53,311)			(577,708)			
.P120717 SPX EURO12/07/18|.P120717|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Expiration	5,958	15,713,131	2636.98	447,824				447,824		(42,076)			(447,824)			
.Q120717 SPX EURO12/07/18|.Q120717|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Expiration	3,844	10,136,736	2636.98	295,992				295,992		(28,371)			(295,992)			
.R120717 SPX EURO12/07/18|.R120717|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	12/07/2018	Expiration	282	746,133	2636.98	23,652				23,652		(2,456)			(23,652)			
.121417A EEJ EURO12/07/18|.121417A|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/07/2018	12/07/2018	Expiration	4,901	660,000	134.64	14,058				14,058		(358)			(14,058)			
.121417B EEJ EURO12/07/18|.121417B|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/07/2018	12/07/2018	Expiration	11,660	1,570,000	134.64	39,250				39,250		(2,019)			(39,250)			
.121417C EEJ EURO12/07/18|.121417C|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/07/2018	12/07/2018	Expiration	12,292	1,655,000	134.64	44,354				44,354		(2,918)			(44,354)			
.121417D EEJ EURO12/07/18|.121417D|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/07/2018	12/07/2018	Expiration	11,215	1,510,000	134.64	42,582				42,582		(3,136)			(42,582)			
.121417E EEJ EURO12/07/18|.121417E|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/07/2018	12/07/2018	Expiration	1,986	270,000	135.91908	8,289				8,289		(388)			(8,289)			
.121417F EEJ EURO12/07/18|.121417F|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/07/2018	12/07/2018	Expiration	3,203	440,000	137.3328	11,528				11,528		(237)			(11,528)			
.121417G EEJ EURO12/14/18|.121417G|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	2,621	355,000	135.41	6,781				6,781		(184)			(6,781)			
.121417H EEJ EURO12/14/18|.121417H|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	5,944	805,000	135.41	16,825				16,825		(740)			(16,825)			
.121417I EEJ EURO12/14/18|.121417I|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	7,828	1,060,000	135.41	24,698				24,698		(1,713)			(24,698)			
.121417J EEJ EURO12/14/18|.121417J|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	26,290	3,560,000	135.41	85,796				85,796		(6,655)			(85,796)			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.121417K EEJ EURO12/14/18|.121417K|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	13,145	1,780,000	135.41	44,322				44,322		(3,608)			(44,322)			
.121417L EEJ EURO12/14/18|.121417L|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	11,446	1,550,000	135.41	39,680				39,680		(3,396)			(39,680)			
.121417M EEJ EURO12/14/18|.121417M|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	15,323	2,075,000	135.41	54,365				54,365		(4,921)			(54,365)			
.121417N EEJ EURO12/14/18|.121417N|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	15,354	2,100,000	136.7641	57,330				57,330		(3,239)			(57,330)			
.1214170 EEJ EURO12/14/18|.1214170|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	5,030	690,000	137.17033	17,940				17,940		(928)			(17,940)			
.121417P EEJ EURO12/14/18|.121417P|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	28,850	3,975,000	137.779675	96,195				96,195		(3,977)			(96,195)			
.1214170 EEJ EURO12/14/18|.1214170|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	10,430	1,440,000	138.050495	33,840				33,840		(1,130)			(33,840)			
.121417R EEJ EURO12/14/18|.121417R|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	4,539	630,000	138.79525	13,545				13,545		(243)			(13,545)			
.121417S EEJ EURO12/14/18|.121417S|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	3,737	520,000	139.133775	10,712				10,712		(132)			(10,712)			
.121417T EEJ EURO12/14/18|.121417T|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	12/14/2018	Expiration	1,649	230,000	139.404595	4,577				4,577		(35)			(4,577)			
.B121417 SPX EURO12/14/18|.B121417|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	12/14/2018	Expiration	398	1,057,516	2652.01	18,506				18,506		(754)			(18,506)			
.C121417 SPX EURO12/14/18|.C121417|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	12/14/2018	Expiration	1,436	3,810,620	2652.01	76,594				76,594		(3,625)			(76,594)			
.D121417 SPX EURO12/14/18|.D121417|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	12/14/2018	Expiration	864	2,293,670	2652.01	48,855				48,855		(2,475)			(48,855)			
.E121417 SPX EURO12/14/18|.E121417|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	12/14/2018	Expiration	2,863	7,594,879	2652.01	171,644				171,644		(9,064)			(171,644)			
.F121417 SPX EURO12/14/18|.F121417|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	12/14/2018	Expiration	1,423	3,774,341	2652.01	89,829				89,829		(5,028)			(89,829)			
.G121417 SPX EURO12/14/18|.G121417|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	12/14/2018	Expiration	2,376	6,303,032	2652.01	158,837				158,837		(9,184)			(158,837)			
.H121417 SPX EURO12/14/18|.H121417|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	12/14/2018	Expiration	3,419	9,068,575	2652.01	233,063				233,063		(14,319)			(233,063)			
.I121417 SPX EURO12/14/18|.I121417|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	12/14/2018	Expiration	7,853	20,827,561	2652.01	568,592				568,592		(35,704)			(568,592)			
.J121417 SPX EURO12/14/18|.J121417|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	12/14/2018	Expiration	6,355	16,854,717	2652.01	478,674				478,674		(31,388)			(478,674)			
.K121417 SPX EURO12/14/18|.K121417|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	12/14/2018	Expiration	2,467	6,542,853	2652.01	189,742				189,742		(13,087)			(189,742)			
.L121417 SPX EURO12/14/18|.L121417|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	12/14/2018	Expiration	546	1,450,146	2652.01	46,405				46,405		(3,440)			(46,405)			
.122117A EEJ EURO11/21/18|.122117A|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	11/21/2018	12/01/2018	Expiration	1,507	205,000	135.95	5,351				5,351		100			(5,351)			
.122117B EEJ EURO11/28/18|.122117B|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	11/28/2018	12/01/2018	Expiration	1,173	160,000	136.39	3,648				3,648		138			(3,648)			
.122117C EEJ EURO12/07/18|.122117C|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/07/2018	12/07/2018	Expiration	2,710	365,000	134.64	9,417				9,417		203			(9,417)			

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.122117D EEJ EURO12/14/18 .122117D EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	12/14/2018	Expiration	3,286	445,000	135.41	9,078				9,078		517			(9,078)			
.122117E EEJ EURO12/14/18 .122117E EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	12/14/2018	Expiration	849	115,000	135.41	2,691				2,691		104			(2,691)			
.122117F EEJ EURO12/14/18 .122117F EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	12/14/2018	Expiration	11,594	1,570,000	135.41	39,407				39,407		1,176			(39,407)			
.122117G EEJ EURO12/14/18 .122117G EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	12/14/2018	Expiration	13,071	1,770,000	135.41	48,498				48,498		1,000			(48,498)			
.122117H EEJ EURO12/14/18 .122117H EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	12/14/2018	Expiration	13,108	1,775,000	135.41	51,298				51,298		715			(51,298)			
.122117I EEJ EURO12/14/18 .122117I EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	12/14/2018	Expiration	2,252	305,000	135.41	9,516				9,516		114			(9,516)			
.122117J EEJ EURO12/14/18 .122117J EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	12/14/2018	Expiration	4,608	630,000	136.696395	19,467				19,467		1,136			(19,467)			
.122117K EEJ EURO12/21/18 .122117K EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	12/21/2018	Expiration	4,842	660,000	136.3	12,606				12,606		761			(12,606)			
.122117L EEJ EURO12/21/18 .122117L EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	12/21/2018	Expiration	6,089	830,000	136.3	17,264				17,264		736			(17,264)			
.122117M EEJ EURO12/21/18 .122117M EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	12/21/2018	Expiration	9,537	1,300,000	136.3	29,640				29,640		832			(29,640)			
.122117N EEJ EURO12/21/18 .122117N EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	12/21/2018	Expiration	58,473	7,970,000	136.3	197,656				197,656		2,949			(197,656)			
.122117O EEJ EURO12/21/18 .122117O EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	12/21/2018	Expiration	4,402	600,000	136.3	15,300				15,300		191			(15,300)			
.122117P EEJ EURO12/21/18 .122117P EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	12/21/2018	Expiration	34,005	4,635,000	136.3	121,437				121,437		1,585			(121,437)			
.122117Q EEJ EURO12/21/18 .122117Q EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	12/21/2018	Expiration	1,438	196,000	136.3	5,508				5,508		36			(5,508)			
.122117R EEJ EURO12/21/18 .122117R EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	12/21/2018	Expiration	20,157	2,775,000	137.663	75,480				75,480		4,326			(75,480)			
.122117S EEJ EURO12/21/18 .122117S EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	12/21/2018	Expiration	13,776	1,905,000	138.27635	48,387				48,387		3,440			(48,387)			
.122117T EEJ EURO12/21/18 .122117T EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	12/21/2018	Expiration	17,595	2,445,000	138.95785	57,213				57,213		4,752			(57,213)			
.122117U EEJ EURO12/21/18 .122117U EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	12/21/2018	Expiration	4,688	655,000	139.7075	14,017				14,017		1,397			(14,017)			
.122117V EEJ EURO12/21/18 .122117V EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	12/21/2018	Expiration	4,998	700,000	140.04825	14,350				14,350		1,521			(14,350)			
.122117W SPX ASIAN12/21/1 .122117W SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	12/21/2018	Exercise	319	857,086	2684.57	14,792		16,136		14,792		1,208			1,344			
.122117X SPX ASIAN12/21/1 .122117X SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	12/21/2018	Exercise	1,374	3,690,182	2684.57	72,553		69,473		72,553		5,337			(3,080)			
.122117Y SPX ASIAN12/21/1 .122117Y SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	12/21/2018	Exercise	442	1,187,076	2684.57	25,108		22,348		25,108		1,814			(2,759)			
.122117Z SPX ASIAN12/21/1 .122117Z SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	12/21/2018	Exercise	1,374	3,689,235	2684.57	82,857		69,455		82,857		6,684			(13,401)			
.A122117 SPX ASIAN12/21/1 .A122117 SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	12/21/2018	Exercise	1,552	4,167,210	2684.57	95,592		78,454		95,592		7,948			(17,138)			

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.B122117 SPX ASIAN12/21/1|.B122117|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	12/21/2018	Exercise	1,713	4,600,845	2684.57	109,900		86,617		109,900		9,370			(23,283)			
.C122117 SPX ASIAN12/21/1|.C122117|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	12/21/2018	Exercise	1,485	3,988,394	2684.57	97,915		75,087		97,915		8,958			(22,828)			
.D122117 SPX ASIAN12/21/1|.D122117|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	12/21/2018	Exercise	456	1,226,216	2684.57	31,696		23,085		31,696		3,114			(8,611)			
.E122117 SPX EURO12/21/18|.E122117|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	12/21/2018	Expiration	302	811,962	2684.57	13,641				13,641		283			(13,641)			
.F122117 SPX EURO12/21/18|.F122117|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	12/21/2018	Expiration	1,201	3,226,588	2684.57	65,177				65,177		1,099			(65,177)			
.G122117 SPX EURO12/21/18|.G122117|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	12/21/2018	Expiration	1,222	3,281,129	2684.57	69,888				69,888		1,060			(69,888)			
.H122117 SPX EURO12/21/18|.H122117|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	12/21/2018	Expiration	2,162	5,804,296	2684.57	131,758				131,758		2,460			(131,758)			
.I122117 SPX EURO12/21/18|.I122117|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	12/21/2018	Expiration	868	2,330,828	2684.57	55,940				55,940		1,162			(55,940)			
.J122117 SPX EURO12/21/18|.J122117|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	12/21/2018	Expiration	1,548	4,156,296	2684.57	104,739				104,739		2,060			(104,739)			
.K122117 SPX EURO12/21/18|.K122117|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	12/21/2018	Expiration	6,599	17,716,125	2684.57	464,162				464,162		13,618			(464,162)			
.L122117 SPX EURO12/21/18|.L122117|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	12/21/2018	Expiration	8,321	22,340,863	2684.57	614,374				614,374		13,455			(614,374)			
.M122117 SPX EURO12/21/18|.M122117|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	12/21/2018	Expiration	6,610	17,745,479	2684.57	509,295				509,295		14,087			(509,295)			
.N122117 SPX EURO12/21/18|.N122117|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	12/21/2018	Expiration	5,954	15,985,175	2684.57	473,161				473,161		12,587			(473,161)			
.122717A MXEA ASIAN12/07/1|.122717A|MXEA ASIAN 12/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	12/27/2017	12/07/2018	12/07/2018	Expiration	1,170	2,337,438	1997.81	72,353				72,353		3,318			(72,353)			
.122717B MXEA ASIAN12/14/1|.122717B|MXEA ASIAN 12/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	12/27/2017	12/14/2018	12/14/2018	Expiration	1,009	2,034,669	2016.52	55,475				55,475		1,207			(55,475)			
.122717C MXEA ASIAN12/21/1|.122717C|MXEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	12/27/2017	12/21/2018	12/21/2018	Expiration	1,117	2,271,598	2033.66	55,325				55,325		(483)			(55,325)			
.122717D MXEA EURO11/28/1|.122717D|MXEA EURO 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	12/27/2017	11/28/2018	12/01/2018	Expiration	887	1,787,039	2014.7	43,844				43,844		976			(43,844)			
.122717E MXEA EURO11/28/1|.122717E|MXEA EURO 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	12/27/2017	11/28/2018	12/01/2018	Expiration	1,495	3,011,977	2014.7	84,901				84,901		1,002			(84,901)			
.122717F MXEA EURO12/07/1|.122717F|MXEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	12/27/2017	12/07/2018	12/07/2018	Expiration	731	1,460,399	1997.81	37,413				37,413		1,045			(37,413)			
.122717G MXEA EURO12/07/1|.122717G|MXEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	12/27/2017	12/07/2018	12/07/2018	Expiration	1,307	2,611,138	1997.81	77,989				77,989		1,608			(77,989)			
.122717H MXEA EURO12/14/1|.122717H|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	12/27/2017	12/14/2018	12/14/2018	Expiration	585	1,179,664	2016.52	28,051				28,051		793			(28,051)			
.122717I MXEA EURO12/14/1|.122717I|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	12/27/2017	12/14/2018	12/14/2018	Expiration	1,057	2,131,462	2016.52	58,970				58,970		1,054			(58,970)			
.122717J MXEA EURO12/14/1|.122717J|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZ0031MB27	12/27/2017	12/14/2018	12/14/2018	Expiration	936	1,887,463	2016.52	54,588				54,588		812			(54,588)			
.122717K SPX ASIAN11/07/1|.122717K|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	11/07/2018	12/01/2018	Exercise	701	1,813,734	2586.43	78,729		125,857		78,729		2,041			47,127			

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.122717L SPX ASIAN11/14/1|.122717L|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	11/14/2018	12/01/2018	Exercise	812	2,089,080	2572.22	99,377		156,255		99,377		4,806			56,878			
.122717M SPX ASIAN11/21/1|.122717M|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	11/21/2018	11/21/2018	Exercise	252	653,202	2591.25	30,998		43,563		30,998		1,817			12,565			
.122717N SPX ASIAN12/14/1|.122717N|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	12/14/2018	12/14/2018	Exercise	421	1,116,496	2652.01	33,015		41,628		33,015		2,089			8,614			
.122717O SPX EURO10/29/18|.122717O|SPX EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	10/29/2018	10/29/2018	Exercise	1,219	3,136,280	2572.83	103,140		83,404		103,140		1,212			(19,736)			
.122717P SPX EURO11/07/18|.122717P|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	11/07/2018	11/07/2018	Exercise	1,312	3,398,920	2590.64	110,825		166,545		110,825		1,399			55,721			
.122717Q SPX EURO11/14/18|.122717Q|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	11/14/2018	11/14/2018	Exercise	740	1,908,364	2578.87	55,900		81,866		55,900		413			25,967			
.122717R SPX EURO11/14/18|.122717R|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	11/14/2018	11/14/2018	Exercise	1,194	3,079,171	2578.87	109,824		146,516		109,824		869			36,692			
.122717S SPX EURO11/21/18|.122717S|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	11/21/2018	11/21/2018	Exercise	924	2,401,504	2599.03	68,200		47,032		68,200		563			(21,169)			
.122717T SPX EURO11/21/18|.122717T|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	11/21/2018	11/21/2018	Exercise	1,258	3,269,580	2599.03	107,609		64,032		107,609		905			(43,577)			
.122717U SPX EURO11/21/18|.122717U|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	11/21/2018	11/21/2018	Exercise	1,032	2,682,199	2599.03	95,604		52,529		95,604		763			(43,076)			
.122717V SPX EURO11/28/18|.122717V|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	11/28/2018	11/28/2018	Exercise	867	2,277,644	2627.04	71,632		101,222		71,632		827			29,591			
.122717W SPX EURO12/07/18|.122717W|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	12/07/2018	12/07/2018	Expiration	1,225	3,230,301	2636.98	98,919				98,919		1,061			(98,919)			
.122717X SPX EURO12/14/18|.122717X|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	12/27/2017	12/14/2018	12/14/2018	Expiration	874	2,317,857	2652.01	67,045				67,045		850			(67,045)			
.122817A EEJ EURO12/14/18|.122817A|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/14/2018	12/14/2018	Expiration	1,255	170,000	135.41	4,250				4,250		517			(4,250)			
.122817B EEJ EURO12/14/18|.122817B|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/14/2018	12/14/2018	Expiration	2,215	300,000	135.41	9,210				9,210		999			(9,210)			
.122817C EEJ EURO12/21/18|.122817C|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	12/21/2018	Expiration	2,934	400,000	136.3	8,440				8,440		1,261			(8,440)			
.122817D EEJ EURO12/21/18|.122817D|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	12/21/2018	Expiration	8,180	1,115,000	136.3	28,098				28,098		3,737			(28,098)			
.122817E EEJ EURO12/21/18|.122817E|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	12/21/2018	Expiration	3,815	520,000	136.3	13,572				13,572		1,788			(13,572)			
.122817F EEJ EURO12/21/18|.122817F|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	12/21/2018	Expiration	4,328	590,000	136.3	15,989				15,989		2,070			(15,989)			
.122817G EEJ EURO12/21/18|.122817G|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	12/21/2018	Expiration	9,464	1,290,000	136.3	36,120				36,120		4,605			(36,120)			
.122817H EEJ EURO12/21/18|.122817H|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	12/21/2018	Expiration	10,198	1,390,000	136.3	40,032				40,032		5,029			(40,032)			
.122817I EEJ EURO12/21/18|.122817I|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	12/21/2018	Expiration	21,166	2,885,000	136.3	85,396				85,396		10,796			(85,396)			
.122817J EEJ EURO12/21/18|.122817J|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	12/21/2018	Expiration	8,614	1,190,000	138.14005	35,462				35,462		6,855			(35,462)			
.122817K EEJ EURO12/28/18|.122817K|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	1,526	210,000	137.59	4,011				4,011		713			(4,011)			

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.122817L EEJ EURO12/28/18|.122817L|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	1,744	240,000	137.59	4,872				4,872		831			(4,872)			
.122817M EEJ EURO12/28/18|.122817M|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	2,325	320,000	137.59	7,008				7,008		1,136			(7,008)			
.122817N EEJ EURO12/28/18|.122817N|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	835	115,000	137.59	2,576				2,576		413			(2,576)			
.122817O EEJ EURO12/28/18|.122817O|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	5,850	805,000	137.59	18,354				18,354		2,866			(18,354)			
.122817P EEJ EURO12/28/18|.122817P|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	4,433	610,000	137.59	14,213				14,213		2,226			(14,213)			
.122817Q EEJ EURO12/28/18|.122817Q|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	22,239	3,060,000	137.59	75,888				75,888		11,346			(75,888)			
.122817R EEJ EURO12/28/18|.122817R|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	37,175	5,115,000	137.59	130,433				130,433		19,424			(130,433)			
.122817S EEJ EURO12/28/18|.122817S|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	30,670	4,220,000	137.59	110,564				110,564		16,666			(110,564)			
.122817T EEJ EURO12/28/18|.122817T|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	20,641	2,840,000	137.59	75,828				75,828		11,248			(75,828)			
.122817U EEJ EURO12/28/18|.122817U|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	18,925	2,630,000	138.9659	71,536				71,536		15,085			(71,536)			
.122817V EEJ EURO12/28/18|.122817V|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	6,050	845,000	139.65385	21,294				21,294		4,852			(21,294)			
.122817W EEJ EURO12/28/18|.122817W|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	5,928	830,000	139.997825	20,086				20,086		4,726			(20,086)			
.122817X EEJ EURO12/28/18|.122817X|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	6,412	900,000	140.3418	20,880				20,880		5,050			(20,880)			
.122817Y EEJ EURO12/28/18|.122817Y|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	12/28/2018	Expiration	3,147	445,000	141.373725	9,123				9,123		2,428			(9,123)			
.122817Z SPX ASIAN12/28/1|.122817Z|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5170UK5573	12/28/2017	12/28/2018	12/28/2018	Exercise	465	1,251,410	2687.54	21,900		17,887		21,900		2,113			(4,012)			
.A122817 SPX ASIAN12/28/1|.A122817|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5170UK5573	12/28/2017	12/28/2018	12/28/2018	Exercise	709	1,907,826	2687.54	38,729		27,270		38,729		3,258			(11,459)			
.B122817 SPX ASIAN12/28/1|.B122817|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5170UK5573	12/28/2017	12/28/2018	12/28/2018	Exercise	1,056	2,839,220	2687.54	63,315		40,583		63,315		5,708			(22,732)			
.C122817 SPX ASIAN12/28/1|.C122817|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5170UK5573	12/28/2017	12/28/2018	12/28/2018	Exercise	1,057	2,840,920	2687.54	65,625		40,607		65,625		6,603			(25,018)			
.D122817 SPX ASIAN12/28/1|.D122817|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5170UK5573	12/28/2017	12/28/2018	12/28/2018	Exercise	695	1,868,156	2687.54	44,088		26,703		44,088		4,525			(17,386)			
.E122817 SPX ASIAN12/28/1|.E122817|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5170UK5573	12/28/2017	12/28/2018	12/28/2018	Exercise	2,615	7,028,929	2687.54	173,615		100,470		173,615		18,201			(73,145)			
.F122817 SPX ASIAN12/28/1|.F122817|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BBPL G5GSEF7VJP5170UK5573	12/28/2017	12/28/2018	12/28/2018	Exercise	941	2,529,892	2687.54	66,536		36,162		66,536		7,560			(30,375)			
SPXAV5E European Option 9/9/2019 170.23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/25/2014	09/09/2019	11/01/2018	Other			170.23	260	(260)					(348)						
SPXAV5E European Option 9/23/2019 169.87	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/25/2014	09/23/2019	11/01/2018	Other			169.87	272	(272)					(362)						
SPXAV5E European Option 10/7/2019 167.34	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/25/2014	10/07/2019	11/01/2018	Other			167.34	1,785	(1,785)					(2,464)						
SPXAV5E European Option 10/21/2019 166.99	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/25/2014	10/21/2019	11/01/2018	Other			166.99	1,036	(1,036)					(1,427)						
SPXAV5E European Option 11/7/2019 169.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/25/2014	11/07/2019	11/01/2018	Other			169.08	3,353	(3,353)					(4,502)						

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SPXAV5E European Option 11/21/2019 169.95	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/25/2014	11/21/2019	11/01/2018	Other			169.95	926	(926)					(1,217)						
.042215Z SPX EURO 3/09/20|.042215Z|SPXAV5E EURO 03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	04/22/2015	03/09/2020	11/01/2018	Other			170.03	1,484	(1,484)					(1,926)						
.42215AA SPX EURO 3/23/20|.42215AA|SPXAV5E EURO 03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	04/22/2015	03/23/2020	11/01/2018	Other			170.88	761	(761)					(952)						
.42215AB SPX EURO 4/07/20|.42215AB|SPXAV5E EURO 04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	04/22/2015	04/07/2020	11/01/2018	Other			169.97	713	(713)					(892)						
.42215AC SPX EURO 4/21/20|.42215AC|SPXAV5E EURO 04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CSI E58DKGMJYYYJLN8C3868	04/22/2015	04/21/2020	11/01/2018	Other			170.55	1,423	(1,423)					(1,833)						
EEJPUSSE Euro UpStk 1.06 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	01/08/2018	Sale	2,520	320,000	126.94	6,784		18,400		6,784		(11,594)			11,616			
EEJPUSSE Euro UpStk 1.06 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	01/08/2018	Sale	1,378	175,000	126.94	3,868		10,938		3,868		(7,041)			7,070			
EEJPUSSE Euro UpStk 1.07 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	01/08/2018	Sale	3,860	490,000	126.94	11,025		31,850		11,025		(20,692)			20,825			
EEJPUSSE Euro UpStk 1.08 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	01/08/2018	Sale	23,436	2,975,000	126.94	73,483		238,000		73,483		(155,590)			164,518			
EEJPUSSE Euro UpStk 1.09 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	01/08/2018	Sale	1,772	225,000	126.94	5,693		19,125		5,693		(12,233)			13,433			
EEJPUSSE Euro UpStk 1.09 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	01/08/2018	Sale	15,952	2,025,000	126.94	52,245		182,250		52,245		(112,760)			130,005			
EEJPUSSE Euro UpStk 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	01/08/2018	Sale	2,263	290,000	128.14593	7,627		26,716		7,627		(13,834)			19,089			
EEJPUSSE Euro UpStk 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	01/08/2018	Sale	30,652	3,930,000	128.2094	102,573		360,078		102,573		(186,291)			257,505			
EEJPUSSE Euro UpStk 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	01/08/2018	Sale	5,355	690,000	128.8441	16,629		59,770		16,629		(30,640)			43,141			
EEJPUSSE Euro UpStk 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	01/08/2018	Sale	5,259	680,000	129.28839	15,436		56,524		15,436		(28,769)			41,088			
EEJPUSSE Euro UpStk 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	01/08/2018	Sale	7,916	1,025,000	129.4788	22,755		83,663		22,755		(42,341)			60,908			
EEJPUSSE Euro UpStk 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	01/08/2018	Sale	1,998	260,000	130.1135	5,304		19,922		5,304		(9,909)			14,618			
EEJPUSSE Euro UpStk 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	01/08/2018	Sale	2,300	300,000	130.43085	5,880		22,237		5,880		(10,924)			16,357			
S&P 500 Asian UpStk 2,356.25 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	01/09/2017	01/08/2018	01/08/2018	Sale	1,578	3,581,615	2268.9	64,111		137,888		64,111		(73,723)			73,777			
S&P 500 Asian UpStk 2,381.21 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	01/09/2017	01/08/2018	12/01/2018	Sale	1,350	3,065,262	2268.9	64,677		151,730		64,677		(86,993)			87,053			
S&P 500 Asian UpStk 2,389.83 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	01/09/2017	01/08/2018	12/01/2018	Sale	1,007	2,286,609	2268.9	50,305		121,874		50,305		(71,521)			71,569			
S&P 500 Asian UpStk 2,405.94 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	01/09/2017	01/08/2018	01/08/2018	Sale	2,094	4,752,798	2268.9	112,166		287,066		112,166		(174,787)			174,900			
S&P 500 Asian UpStk 2,424.09 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	01/09/2017	01/08/2018	12/01/2018	Sale	1,397	3,170,905	2268.9	79,273		216,886		79,273		(137,528)			137,614			
EEJPUSSE Euro UpStk 1.06 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/10/2017	01/08/2018	01/08/2018	Sale	945	120,000	126.94	2,556		6,900		2,556		(4,336)			4,344			
EEJPUSSE Euro UpStk 1.09 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/10/2017	01/08/2018	01/08/2018	Sale	2,914	370,000	126.94	9,583		33,300		9,583		(20,566)			23,717			
EEJPUSSE Euro UpStk 1.05 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	688	87,500	127.07	1,724		4,375		1,724		(2,639)			2,651			
EEJPUSSE Euro UpStk 1.06 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	865	110,000	127.07	2,343		6,325		2,343		(3,940)			3,982			
EEJPUSSE Euro UpStk 1.06 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	1,849	235,000	127.07	5,217		14,688		5,217		(9,294)			9,471			
EEJPUSSE Euro UpStk 1.07 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	3,816	485,000	127.07	10,961		31,525		10,961		(20,062)			20,564			
EEJPUSSE Euro UpStk 1.08 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	9,443	1,200,000	127.07	29,640		96,000		29,640		(60,273)			66,360			
EEJPUSSE Euro UpStk 1.09 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	3,816	485,000	127.07	12,271		41,225		12,271		(25,268)			28,955			
EEJPUSSE Euro UpStk 1.09 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	8,814	1,120,000	127.07	29,008		100,800		29,008		(59,737)			71,792			
EEJPUSSE Euro UpStk 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	4,248	545,000	128.277165	14,334		54,225		14,334		(25,365)			39,891			
EEJPUSSE Euro UpStk 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	23,375	3,000,000	128.3407	78,300		296,985		78,300		(138,726)			218,685			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	1,318	170,000	128.97605	4,097		15,979		4,097		(7,352)			11,882			
EEJPUSSE Euro UpStk 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	3,322	430,000	129.420795	9,804		38,913		9,804		(17,652)			29,109			
EEJPUSSE Euro UpStk 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	7,638	990,000	129.6114	22,077		88,105		22,077		(39,651)			66,028			
EEJPUSSE Euro UpStk 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	1,842	240,000	130.24675	4,920		20,159		4,920		(8,846)			15,239			
EEJPUSSE Euro UpStk 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	01/16/2018	Sale	2,872	375,000	130.564425	7,350		30,561		7,350		(13,222)			23,211			
EEJPUSSE Euro UpStk 1.06 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/08/2018	01/08/2018	Sale	2,560	325,000	126.94	7,053		19,500		7,053		(12,413)			12,448			
EEJPUSSE Euro UpStk 1.09 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/08/2018	01/08/2018	Sale	7,838	995,000	126.94	25,671		89,550		25,671		(55,405)			63,879			
EEJPUSSE Euro UpStk 1.09 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/16/2018	01/16/2018	Sale	5,154	655,000	127.07	16,768		58,950		16,768		(35,132)			42,182			
EEJPUSSE Euro UpStk 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/08/2018	01/08/2018	Sale	1,988	255,000	128.2094	6,605		23,364		6,605		(12,139)			16,759			
EEJPUSSE Euro UpStk 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/16/2018	01/16/2018	Sale	1,675	215,000	128.3407	5,526		21,284		5,526		(10,028)			15,758			
EEJPUSSE Euro UpStk 1.08 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2017	01/22/2018	01/22/2018	Sale	30,711	3,900,000	126.99	97,890		319,020		97,890		(195,144)			221,130			
EEJPUSSE Euro UpStk 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2017	01/22/2018	01/22/2018	Sale	21,061	2,700,000	128.196405	71,550		301,990		71,550		(126,862)			230,440			
EEJPUSSE Euro UpStk 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2017	01/22/2018	01/22/2018	Sale	13,723	1,775,000	129.339315	40,648		182,555		40,648		(73,837)			141,908			
EEJPUSSE Euro UpStk 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2017	01/22/2018	01/22/2018	Sale	3,841	500,000	130.16475	10,300		48,174		10,300		(18,704)			37,874			
EEJPUSSE Euro UpStk 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/16/2018	01/16/2018	Sale	973	125,000	128.3407	3,600		12,374		3,600		(5,443)			8,774			
EEJPUSSE Euro UpStk 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/16/2018	01/16/2018	Sale	930	120,000	128.97605	3,204		11,279		3,204		(4,878)			8,075			
EEJPUSSE Euro UpStk 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/16/2018	01/16/2018	Sale	1,002	130,000	129.6114	3,198		11,569		3,198		(4,908)			8,371			
EEJPUSSE Euro UpStk 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/16/2018	01/16/2018	Sale	767	100,000	130.24675	2,270		8,400		2,270		(3,466)			6,130			
EEJPUSSE Euro UpStk 1.07 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/08/2018	01/08/2018	Sale	2,126	270,000	126.94	6,939		18,900		6,939		(11,779)			11,961			
EEJPUSSE Euro UpStk 1.08 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/16/2018	01/16/2018	Sale	3,934	500,000	127.07	13,250		38,500		13,250		(23,316)			25,250			
EEJPUSSE Euro UpStk 1.08 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/22/2018	01/22/2018	Sale	2,126	270,000	126.99	7,155		20,250		7,155		(12,032)			13,095			
MXEA Euro UpStk 1.05 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	01/29/2018	Sale	1,101	140,000	127.09	2,786		7,000		2,786		(4,133)			4,214			
EEJPUSSE Euro UpStk 1.06 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	01/29/2018	Sale	12,274	1,560,000	127.09	35,100		98,904		35,100		(60,505)			63,804			
EEJPUSSE Euro UpStk 1.08 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	01/29/2018	Sale	13,100	1,665,000	127.09	41,625		133,200		41,625		(79,333)			91,575			
EEJPUSSE Euro UpStk 1.09 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	01/29/2018	Sale	2,006	255,000	127.09	6,528		21,675		6,528		(12,622)			15,147			
EEJPUSSE Euro UpStk 1.09 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	01/29/2018	Sale	20,143	2,560,000	127.09	66,816		230,400		66,816		(130,510)			163,584			
EEJPUSSE Euro UpStk 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	01/29/2018	Sale	3,351	430,000	128.297355	11,481		49,644		11,481		(19,734)			38,163			
EEJPUSSE Euro UpStk 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	01/29/2018	Sale	27,072	3,475,000	128.3609	91,740		399,454		91,740		(158,784)			307,714			
EEJPUSSE Euro UpStk 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	01/29/2018	Sale	4,767	615,000	128.99635	15,006		67,620		15,006		(26,262)			52,614			
EEJPUSSE Euro UpStk 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	01/29/2018	Sale	4,558	590,000	129.441165	13,629		62,806		13,629		(23,901)			49,177			
EEJPUSSE Euro UpStk 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	01/29/2018	Sale	9,179	1,190,000	129.6318	26,775		124,891		26,775		(47,140)			98,116			
EEJPUSSE Euro UpStk 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	01/29/2018	Sale	1,765	230,000	130.26725	4,761		22,989		4,761		(8,379)			18,228			
EEJPUSSE Euro UpStk 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	01/29/2018	Sale	4,020	525,000	130.584975	10,448		51,162		10,448		(18,238)			40,714			
EEJPUSSE Euro UpStk 1.09 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/16/2018	01/16/2018	Sale	1,770	225,000	127.07	5,828		20,250		5,828		(12,001)			14,423			
EEJPUSSE Euro UpStk 1.08 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/22/2018	01/22/2018	Sale	7,165	910,000	126.99	22,841		72,800		22,841		(44,640)			49,959			
EEJPUSSE Euro UpStk 1.06 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/29/2018	01/29/2018	Sale	2,045	260,000	127.09	5,876		16,640		5,876		(10,185)			10,764			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 1.08 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/29/2018	01/29/2018	Sale	3,108	395,000	127.09	9,836		31,600		9,836		(18,860)			21,765			
EEJPUSSE Euro UpStk 1.09 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/29/2018	01/29/2018	Sale	1,495	190,000	127.09	4,845		16,150		4,845		(9,423)			11,305			
EEJPUSSE Euro UpStk 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/22/2018	01/22/2018	Sale	974	125,000	128.2599	3,313		13,919		3,313		(5,811)			10,606			
EEJPUSSE Euro UpStk 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/22/2018	01/22/2018	Sale	6,330	820,000	129.5298	18,368		83,105		18,368		(33,293)			64,737			
EEJPUSSE Euro UpStk 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/29/2018	01/29/2018	Sale	4,401	565,000	128.3609	14,916		64,947		14,916		(25,817)			50,031			
EEJPUSSE Euro UpStk 1.06 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Sale	4,171	531,000	127.3	11,151		29,364		11,151		(17,230)			18,213			
EEJPUSSE Euro UpStk 1.06 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Sale	1,924	245,000	127.3	5,464		15,313		5,464		(9,063)			9,849			
EEJPUSSE Euro UpStk 1.07 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Sale	5,459	695,000	127.3	15,777		45,175		15,777		(26,736)			29,399			
EEJPUSSE Euro UpStk 1.08 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Sale	11,194	1,425,000	127.3	35,483		102,313		35,483		(64,922)			66,831			
EEJPUSSE Euro UpStk 1.09 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Sale	2,435	310,000	127.3	7,905		22,258		7,905		(14,652)			14,353			
EEJPUSSE Euro UpStk 1.09 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Sale	13,040	1,660,000	127.3	43,326		119,186		43,326		(80,639)			75,860			
EEJPUSSE Euro UpStk 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Sale	1,567	200,000	127.61825	5,920		13,860		5,920		(9,628)			7,940			
EEJPUSSE Euro UpStk 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Sale	41,416	5,325,000	128.573	140,580		329,079		140,580		(233,548)			188,499			
EEJPUSSE Euro UpStk 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Sale	7,236	935,000	129.2095	22,814		53,107		22,814		(38,220)			30,293			
EEJPUSSE Euro UpStk 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Sale	2,969	385,000	129.65505	8,855		20,520		8,855		(14,935)			11,665			
EEJPUSSE Euro UpStk 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Sale	8,702	1,130,000	129.846	25,425		58,533		25,425		(42,717)			33,108			
EEJPUSSE Euro UpStk 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Sale	1,149	150,000	130.4825	3,105		7,020		3,105		(5,197)			3,915			
EEJPUSSE Euro UpStk 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Sale	2,484	325,000	130.80075	6,468		14,397		6,468		(10,717)			7,930			
S&P 500 Asian UpStk 2,376.32 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/07/2017	02/07/2018	02/07/2018	Sale	1,932	4,431,597	2293.08	75,337		160,869		75,337		(85,279)			85,532			
S&P 500 Asian UpStk 2,396.27 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/07/2017	02/07/2018	02/07/2018	Sale	3,496	8,017,610	2293.08	157,145		360,797		157,145		(203,082)			203,652			
S&P 500 Asian UpStk 2,407.73 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/07/2017	02/07/2018	02/07/2018	Sale	887	2,034,823	2293.08	42,528		101,738		42,528		(59,048)			59,210			
S&P 500 Asian UpStk 2,421.26 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/07/2017	02/07/2018	02/07/2018	Sale	2,631	6,033,574	2293.08	134,549		337,268		134,549		(202,176)			202,720			
S&P 500 Asian UpStk 2,449.24 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/07/2017	02/07/2018	02/07/2018	Sale	4,599	10,546,236	2293.08	257,328		718,204		257,328		(459,618)			460,876			
EEJPUSSE Euro UpStk 1.065 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	01/29/2018	01/29/2018	Sale	4,760	605,000	127.09	14,097		39,325		14,097		(23,760)			25,229			
EEJPUSSE Euro UpStk 1.09 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	01/29/2018	01/29/2018	Sale	9,638	1,225,000	127.09	32,830		110,250		32,830		(61,594)			77,420			
EEJPUSSE Euro UpStk 1.0625 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	02/07/2018	02/07/2018	Sale	1,335	170,000	127.3	3,825		10,625		3,825		(6,255)			6,800			
EEJPUSSE Euro UpStk 1.08 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	02/07/2018	02/07/2018	Sale	2,356	300,000	127.3	7,530		21,542		7,530		(13,609)			14,012			
EEJPUSSE Euro UpStk 1.09 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	02/07/2018	02/07/2018	Sale	2,827	360,000	127.3	9,468		25,850		9,468		(17,418)			16,382			
EEJPUSSE Euro UpStk 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	01/29/2018	01/29/2018	Sale	1,736	224,000	128.99635	5,578		24,629		5,578		(9,453)			19,051			
EEJPUSSE Euro UpStk 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	01/29/2018	01/29/2018	Sale	1,157	150,000	129.568255	3,465		15,818		3,465		(5,927)			12,353			
EEJPUSSE Euro UpStk 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	02/07/2018	02/07/2018	Sale	4,279	550,000	128.50935	14,795		34,269		14,795		(24,126)			19,474			
EEJPUSSE Euro UpStk 1.05 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	02/07/2018	Sale	1,571	200,000	127.3	4,580		10,760		4,580		(5,852)			6,180			
EEJPUSSE Euro UpStk 1.07 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	02/07/2018	Sale	1,728	220,000	127.3	5,566		14,300		5,566		(7,891)			8,734			
EEJPUSSE Euro UpStk 1.08 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	02/07/2018	Sale	1,531	195,000	127.3	5,421		14,001		5,421		(8,319)			8,580			
EEJPUSSE Euro UpStk 1.09 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	02/07/2018	Sale	17,871	2,275,000	127.3	66,203		163,343		66,203		(103,689)			97,140			
EEJPUSSE Euro UpStk 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	02/07/2018	Sale	3,034	390,000	128.50935	11,778		24,297		11,778		(15,817)			12,519			

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	02/07/2018	Sale	1,702	220,000	129.2095	6,116		12,496		6,116		(8,245)			6,380			
EEJPUSSE Euro UpStk 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	02/07/2018	Sale	3,542	460,000	129.846	11,822		23,827		11,822		(15,917)			12,005			
EEJPUSSE Euro UpStk 1.06 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	02/14/2018	Sale	3,309	425,000	128.4	9,435		26,010		9,435		(13,937)			16,575			
EEJPUSSE Euro UpStk 1.07 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	02/14/2018	Sale	1,908	245,000	128.4	5,586		15,925		5,586		(8,460)			10,339			
EEJPUSSE Euro UpStk 1.08 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	02/14/2018	Sale	11,253	1,445,000	128.4	36,125		99,147		36,125		(56,982)			63,022			
EEJPUSSE Euro UpStk 1.09 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	02/14/2018	Sale	3,855	495,000	128.4	12,672		33,964		12,672		(20,031)			21,292			
EEJPUSSE Euro UpStk 1.09 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	02/14/2018	Sale	6,191	795,000	128.4	20,829		54,548		20,829		(32,736)			33,719			
EEJPUSSE Euro UpStk 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	02/14/2018	Sale	33,559	4,350,000	129.6198	116,580		257,145		116,580		(151,087)			140,565			
EEJPUSSE Euro UpStk 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	02/14/2018	Sale	2,969	387,000	130.326	9,482		20,749		9,482		(12,228)			11,267			
EEJPUSSE Euro UpStk 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	02/14/2018	Sale	14,132	1,850,000	130.9038	42,180		90,860		42,180		(53,433)			48,680			
EEJPUSSE Euro UpStk 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	02/14/2018	Sale	1,819	240,000	131.931	4,800		9,867		4,800		(5,748)			5,067			
S&P 500 Asian UpStk 2,420.33 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/14/2017	02/14/2018	02/14/2018	Sale	1,349	3,153,925	2337.58	51,724		111,648		51,724		(59,683)			59,924			
S&P 500 Asian UpStk 2,443.24 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/14/2017	02/14/2018	02/14/2018	Sale	2,960	6,921,447	2337.58	134,276		312,853		134,276		(177,768)			178,577			
S&P 500 Asian UpStk 2,454.46 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/14/2017	02/14/2018	02/14/2018	Sale	755	1,765,667	2337.58	36,373		88,284		36,373		(51,660)			51,911			
S&P 500 Asian UpStk 2,472.22 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/14/2017	02/14/2018	12/01/2018	Sale	2,914	6,812,628	2337.58	151,240		392,394		151,240		(239,704)			241,154			
S&P 500 Asian UpStk 2,506.12 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/14/2017	02/14/2018	02/14/2018	Sale	348	815,059	2337.58	19,887		58,766		19,887		(37,830)			38,878			
EEJPUSSE Euro UpStk 1.08 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	01/22/2018	01/22/2018	Sale	826	105,000	126.99	2,940		7,907		2,940		(4,542)			4,967			
EEJPUSSE Euro UpStk 1.08 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	01/29/2018	01/29/2018	Sale	3,501	445,000	127.09	12,505		34,577		12,505		(19,252)			22,072			
EEJPUSSE Euro UpStk 1.09 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	02/07/2018	02/07/2018	Sale	3,574	455,000	127.3	13,104		32,669		13,104		(20,211)			19,565			
EEJPUSSE Euro UpStk 1.06 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	02/14/2018	02/14/2018	Sale	3,193	410,000	128.4	9,184		25,625		9,184		(13,701)			16,441			
EEJPUSSE Euro UpStk 1.08 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	02/14/2018	02/14/2018	Sale	2,803	360,000	128.4	9,000		24,701		9,000		(14,196)			15,701			
EEJPUSSE Euro UpStk 1.09 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	02/14/2018	02/14/2018	Sale	2,647	340,000	128.4	8,908		23,329		8,908		(14,000)			14,421			
EEJPUSSE Euro UpStk 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	02/07/2018	02/07/2018	Sale	2,488	320,000	128.573	9,664		19,776		9,664		(12,819)			10,112			
EEJPUSSE Euro UpStk 1.09 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/14/2018	02/14/2018	Sale	3,426	440,000	128.4	11,836		30,190		11,836		(17,233)			18,354			
EEJPUSSE Euro UpStk 1.09 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/14/2018	02/14/2018	Sale	2,453	315,000	128.4	8,694		21,613		8,694		(12,530)			12,919			
EEJPUSSE Euro UpStk 1.08 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	02/21/2018	Sale	8,377	1,080,000	128.91	27,108		68,532		27,108		(38,871)			41,424			
EEJPUSSE Euro UpStk 1.09 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	02/21/2018	Sale	3,801	490,000	128.91	12,887		31,093		12,887		(18,291)			18,206			
EEJPUSSE Euro UpStk 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/14/2018	02/14/2018	Sale	5,397	700,000	129.684	19,670		41,030		19,670		(23,056)			21,360			
EEJPUSSE Euro UpStk 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/14/2018	02/14/2018	Sale	3,976	520,000	130.7754	12,740		26,059		12,740		(14,643)			13,319			
EEJPUSSE Euro UpStk 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	02/21/2018	Sale	4,003	520,000	129.876825	14,404		29,097		14,404		(16,443)			14,693			
EEJPUSSE Euro UpStk 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	02/21/2018	Sale	25,537	3,325,000	130.1991	88,445		177,738		88,445		(100,629)			89,293			
EEJPUSSE Euro UpStk 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	02/21/2018	Sale	5,846	765,000	130.84365	18,819		37,068		18,819		(20,949)			18,249			
EEJPUSSE Euro UpStk 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	02/21/2018	Sale	9,139	1,200,000	131.294835	27,960		53,946		27,960		(30,363)			25,986			
EEJPUSSE Euro UpStk 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	02/21/2018	Sale	6,350	835,000	131.4882	18,955		36,285		18,955		(20,427)			17,331			
EEJPUSSE Euro UpStk 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	02/21/2018	Sale	2,459	325,000	132.13275	6,793		12,498		6,793		(6,997)			5,705			
EEJPUSSE Euro UpStk 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	02/21/2018	Sale	2,378	315,000	132.455025	6,332		11,326		6,332		(6,301)			4,994			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 1.06 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/14/2018	02/14/2018	Sale	2,492	320,000	128.4	7,136		18,400		7,136		(9,669)			11,264			
EEJPUSSE Euro UpStk 1.09 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/14/2018	02/14/2018	Sale	1,090	140,000	128.4	3,808		9,606		3,808		(5,625)			5,798			
EEJPUSSE Euro UpStk 1.05 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	02/21/2018	Sale	1,745	225,000	128.91	4,433		11,250		4,433		(5,804)			6,818			
EEJPUSSE Euro UpStk 1.06 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	02/21/2018	Sale	1,706	220,000	128.91	4,862		13,750		4,862		(6,916)			8,888			
EEJPUSSE Euro UpStk 1.08 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	02/21/2018	Sale	6,205	800,000	128.91	19,760		50,764		19,760		(29,113)			31,004			
EEJPUSSE Euro UpStk 1.09 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	02/21/2018	Sale	8,610	1,110,000	128.91	28,638		70,435		28,638		(41,990)			41,797			
EEJPUSSE Euro UpStk 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	02/21/2018	Sale	5,990	780,000	130.1991	20,358		41,695		20,358		(23,996)			21,337			
EEJPUSSE Euro UpStk 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	02/21/2018	Sale	5,923	775,000	130.84365	18,600		37,553		18,600		(21,688)			18,953			
EEJPUSSE Euro UpStk 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	02/21/2018	Sale	1,277	170,000	133.099575	3,043		5,262		3,043		(3,001)			2,219			
EEJPUSSE Euro UpStk 1.0629 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/21/2018	02/21/2018	Sale	4,693	605,000	128.91	13,068		38,055		13,068		(19,456)			24,987			
EEJPUSSE Euro UpStk 1.085 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/21/2018	02/21/2018	Sale	8,920	1,150,000	128.91	28,405		72,973		28,405		(43,473)			44,568			
EEJPUSSE Euro UpStk 1.09 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/21/2018	02/21/2018	Sale	9,308	1,200,000	128.91	30,120		76,146		30,120		(46,235)			46,026			
EEJPUSSE Euro UpStk 1.0641 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	02/28/2018	Sale	3,691	475,000	128.66	10,830		30,163		10,830		(15,109)			19,333			
EEJPUSSE Euro UpStk 1.08 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	02/28/2018	Sale	11,425	1,470,000	128.66	36,897		93,346		36,897		(53,936)			56,449			
EEJPUSSE Euro UpStk 1.085 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	02/28/2018	Sale	2,448	315,000	128.66	8,096		20,003		8,096		(11,868)			11,907			
EEJPUSSE Euro UpStk 1.09 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	02/28/2018	Sale	5,401	695,000	128.66	18,279		44,133		18,279		(26,670)			25,854			
EEJPUSSE Euro UpStk 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/21/2018	02/21/2018	Sale	2,343	305,000	130.134645	7,747		16,456		7,747		(9,746)			8,709			
EEJPUSSE Euro UpStk 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/21/2018	02/21/2018	Sale	8,101	1,060,000	130.84365	24,698		51,362		24,698		(30,406)			26,664			
EEJPUSSE Euro UpStk 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	02/28/2018	Sale	8,161	1,060,000	129.88227	28,514		57,241		28,514		(34,478)			28,727			
EEJPUSSE Euro UpStk 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	02/28/2018	Sale	26,571	3,470,000	130.5899	85,362		168,297		85,362		(102,288)			82,935			
EEJPUSSE Euro UpStk 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	02/28/2018	Sale	1,715	225,000	131.16887	5,153		9,900		5,153		(6,043)			4,748			
EEJPUSSE Euro UpStk 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	02/28/2018	Sale	8,589	1,130,000	131.55485	24,634		46,331		24,634		(28,375)			21,697			
EEJPUSSE Euro UpStk 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	02/28/2018	Sale	8,530	1,125,000	131.8765	23,513		43,313		23,513		(26,624)			19,801			
EEJPUSSE Euro UpStk 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	02/28/2018	Sale	4,140	550,000	132.84145	10,120		17,050		10,120		(10,622)			6,930			
S&P 500 Asian UpStk 2,449.68 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	02/28/2018	Sale	2,552	6,032,768	2363.64	106,177		219,602		106,177		(112,320)			113,425			
S&P 500 Asian UpStk 2,469.77 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	02/28/2018	Sale	4,522	10,688,778	2363.64	218,051		479,938		218,051		(258,898)			261,887			
S&P 500 Asian UpStk 2,481.59 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	12/01/2018	Sale	1,279	3,023,617	2363.64	66,217		150,884		66,217		(83,557)			84,667			
S&P 500 Asian UpStk 2,491.51 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	02/28/2018	Sale	1,532	3,621,817	2363.64	83,302		195,936		83,302		(110,872)			112,634			
S&P 500 Asian UpStk 2,525.08 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	02/28/2018	Sale	960	2,270,925	2363.64	58,817		155,107		58,817		(89,743)			96,290			
EEJPUSSE Euro UpStk 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/07/2018	02/07/2018	Sale	1,283	165,000	128.573	5,561		10,197		5,561		(6,032)			4,636			
EEJPUSSE Euro UpStk 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/14/2018	02/14/2018	Sale	2,214	290,000	130.968	7,337		14,098		7,337		(7,509)			6,761			
EEJPUSSE Euro UpStk 1.081 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/07/2018	02/07/2018	Sale	1,453	185,000	127.3	5,735		13,283		5,735		(7,391)			7,548			
EEJPUSSE Euro UpStk 1.08 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/14/2018	02/14/2018	Sale	1,908	245,000	128.4	6,762		16,810		6,762		(9,024)			10,048			
EEJPUSSE Euro UpStk 1.09 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/14/2018	02/14/2018	Sale	1,557	200,000	128.4	5,800		13,723		5,800		(7,676)			7,923			
EEJPUSSE Euro UpStk 1.065 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/28/2018	02/28/2018	Sale	3,497	450,000	128.66	11,070		28,575		11,070		(13,728)			17,505			
EEJPUSSE Euro UpStk 1.08 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/28/2018	02/28/2018	Sale	7,578	975,000	128.66	26,325		61,913		26,325		(33,922)			35,588			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EEJPUSSE Euro UpStk 1.0875 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/28/2018	02/28/2018	Sale	4,041	520,000	128.66	14,612		33,020		14,612		(18,699)			18,408			
EEJPUSSE Euro UpStk 1.065 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/21/2018	02/21/2018	Sale	1,551	200,000	128.91	4,320		12,691		4,320		(6,657)			8,371			
EEJPUSSE Euro UpStk 1.05 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/28/2018	02/28/2018	Sale	1,554	200,000	128.66	3,900		10,000		3,900		(5,190)			6,100			
EEJPUSSE Euro UpStk 1.06 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/28/2018	02/28/2018	Sale	1,943	250,000	128.66	5,375		15,000		5,375		(7,677)			9,625			
EEJPUSSE Euro UpStk 1.08 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/28/2018	02/28/2018	Sale	2,215	285,000	128.66	6,954		18,098		6,954		(10,657)			11,144			
EEJPUSSE Euro UpStk 1.085 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/28/2018	02/28/2018	Sale	2,603	335,000	128.66	8,342		21,273		8,342		(12,890)			12,931			
EEJPUSSE Euro UpStk 1.09 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/28/2018	02/28/2018	Sale	5,635	725,000	128.66	18,488		46,038		18,488		(28,401)			27,551			
EEJPUSSE Euro UpStk 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/28/2018	02/28/2018	Sale	7,695	1,000,000	129.9466	25,600		53,501		25,600		(33,338)			27,901			
EEJPUSSE Euro UpStk 1.06 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	03/07/2018	Sale	2,028	260,000	128.2	5,746		15,600		5,746		(8,007)			9,854			
EEJPUSSE Euro UpStk 1.08 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	03/07/2018	Sale	13,650	1,750,000	128.2	44,100		122,309		44,100		(66,927)			78,209			
S&P 500 Asian UpStk 2,456.02 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/07/2017	03/07/2018	03/07/2018	Sale	2,153	5,099,492	2368.39	89,751		188,680		89,751		(97,999)			98,929			
S&P 500 Asian UpStk 2,474.73 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/07/2017	03/07/2018	03/07/2018	Sale	3,615	8,562,540	2368.39	172,107		384,456		172,107		(209,968)			212,348			
S&P 500 Asian UpStk 2,487.05 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/07/2017	03/07/2018	03/07/2018	Sale	1,270	3,009,189	2368.39	64,998		150,765		64,998		(84,593)			85,767			
S&P 500 Asian UpStk 2,496.28 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/07/2017	03/07/2018	03/07/2018	Sale	1,330	3,150,215	2368.39	71,510		170,108		71,510		(96,932)			98,598			
S&P 500 Asian UpStk 2,531.10 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/07/2017	03/07/2018	03/07/2018	Sale	654	1,550,677	2368.39	39,852		106,533		39,852		(62,080)			66,680			
S&P 500 Asian UpStk 2,582.49 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/15/2017	03/07/2018	03/07/2018	Sale	553	1,309,720	2368.39	42,432		95,258		42,432		(46,576)			52,827			
S&P 500 Euro UpStk 2,528.83 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/15/2017	02/21/2018	02/21/2018	Sale	1,733	4,099,204	2365.38	144,376		283,259		144,376		(127,611)			138,883			
S&P 500 Euro UpStk 2,600.00 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/15/2017	02/28/2018	02/28/2018	Sale	1,413	3,339,823	2363.64	152,109		333,977		152,109		(158,717)			181,867			
S&P 500 Euro UpStk 2,525.65 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/15/2017	03/07/2018	03/07/2018	Sale	3,928	9,303,036	2368.39	315,222		617,717		315,222		(269,636)			302,495			
S&P 500 Asian UpStk 2,437.35 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	03/28/2018	Sale	1,065	2,512,705	2358.57	40,706		83,928		40,706		(42,528)			43,223			
S&P 500 Asian UpStk 2,453.15 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	03/28/2018	Sale	2,246	5,298,114	2358.57	97,485		212,457		97,485		(112,981)			114,972			
S&P 500 Asian UpStk 2,465.65 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	03/28/2018	Sale	2,277	5,372,486	2358.57	107,450		243,913		107,450		(133,995)			136,463			
S&P 500 Asian UpStk 2,473.43 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	03/28/2018	Sale	2,825	6,665,187	2358.57	139,969		324,588		139,969		(181,135)			184,619			
S&P 500 Asian UpStk 2,487.82 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	03/28/2018	Sale	2,387	5,632,248	2358.57	126,726		308,648		126,726		(178,106)			181,922			
S&P 500 Asian UpStk 2,513.76 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	03/28/2018	Sale	787	1,856,996	2358.57	45,682		122,187		45,682		(74,265)			76,505			
S&P 500 Asian UpStk 240.51 01/17/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/05/2017	01/17/2018	12/01/2018	Expiration	3,499	810,425	231.57	7,843				7,843		7,843			(7,843)			
S&P 500 Asian UpStk 241.37 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/05/2017	02/21/2018	12/01/2018	Expiration	9,914	2,298,159	231.79	26,624				26,624		26,616			(26,624)			
S&P 500 Asian UpStk 228.02 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/05/2017	03/21/2018	03/21/2018	Sale	10,850	2,382,905	219.62	51,285		74,237		51,285		(11,416)			22,953			
S&P 500 Euro UpStk 235.3 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/05/2017	01/08/2018	01/08/2018	Sale	1,602	365,993	228.32	5,386		11,189		5,386		(5,420)			5,803			
S&P 500 Euro UpStk 239.41 01/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/05/2017	01/16/2018	01/16/2018	Sale	1,794	417,947	232.84	4,967		11,793		4,967		(5,215)			6,826			
S&P 500 Euro UpStk 238.15 01/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/05/2017	01/22/2018	01/22/2018	Sale	1,916	443,971	231.6	5,527		12,556		5,527		(5,327)			7,029			
S&P 500 Euro UpStk 235.42 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/05/2017	01/29/2018	01/29/2018	Sale	730	166,835	228.54	2,419		5,022		2,419		(2,062)			2,604			
S&P 500 Euro UpStk 236.19 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/05/2017	02/07/2018	02/07/2018	Sale	1,819	416,815	229.02	6,200		13,049		6,200		(4,979)			6,849			
S&P 500 Euro UpStk 239.22 02/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/05/2017	02/14/2018	02/14/2018	Sale	1,422	330,106	231.98	4,517		10,303		4,517		(3,485)			5,786			
S&P 500 Euro UpStk 238.41 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/05/2017	02/21/2018	02/21/2018	Sale	1,046	242,297	231.64	3,162		7,081		3,162		(2,330)			3,919			
S&P 500 Euro UpStk 237.68 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/05/2017	02/28/2018	02/28/2018	Sale	3,017	695,134	230.33	10,211		22,182		10,211		(7,173)			11,971			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Euro UpStk 235.47 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	04/05/2017	03/07/2018	03/07/2018	Sale	1,516	344,889	227.35	6,067		12,318		6,067		(4,029)			6,251			
S&P 500 Euro UpStk 221.58 03/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	04/05/2017	03/14/2018	03/14/2018	Sale	2,032	436,891	214.9	8,746		13,580		8,746		(4,013)			4,835			
S&P 500 Euro UpStk 223.44 03/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	04/05/2017	03/21/2018	03/21/2018	Sale	2,026	437,926	216.15	9,281		14,770		9,281		(4,387)			5,489			
S&P 500 Euro UpStk 224.7 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	04/05/2017	03/28/2018	03/28/2018	Sale	2,715	587,831	216.51	13,763		22,236		13,763		(6,552)			8,473			
S&P 500 Asian UpStk 2,424.41 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	04/16/2018	Sale	696	1,635,334	2349.01	26,656		52,492		26,656		(25,298)			25,836			
S&P 500 Asian UpStk 2,442.74 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	12/01/2018	Sale	1,628	3,825,904	2349.01	73,075		152,661		73,075		(77,884)			79,586			
S&P 500 Asian UpStk 2,453.54 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	04/16/2018	Sale	2,519	5,917,617	2349.01	121,903		263,332		121,903		(138,319)			141,429			
S&P 500 Asian UpStk 2,466.46 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	04/16/2018	Sale	2,953	6,936,860	2349.01	153,305		346,842		153,305		(189,080)			193,537			
S&P 500 Asian UpStk 2,475.62 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	04/16/2018	Sale	1,000	2,349,568	2349.01	54,275		126,640		54,275		(70,614)			72,365			
S&P 500 Asian UpStk 2,490.42 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	04/16/2018	Sale	2,209	5,191,309	2349.01	127,187		312,516		127,187		(180,327)			185,329			
S&P 500 Asian UpStk 2,513.44 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	04/16/2018	Sale	720	1,692,135	2349.01	44,503		118,449		44,503		(71,395)			73,946			
S&P 500 Asian UpStk 2,479.76 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/08/2017	05/07/2018	05/07/2018	Sale	1,722	4,132,203	2399.38	64,462		138,430		64,462		(71,149)			73,968			
S&P 500 Asian UpStk 2,494.64 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/08/2017	05/07/2018	05/07/2018	Sale	2,264	5,433,645	2399.38	95,632		215,726		95,632		(115,063)			120,094			
S&P 500 Asian UpStk 2,504.95 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/08/2017	05/07/2018	05/07/2018	Sale	2,127	5,104,300	2399.38	95,450		224,583		95,450		(123,307)			129,133			
S&P 500 Asian UpStk 2,515.27 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/08/2017	05/07/2018	05/07/2018	Sale	2,163	5,191,609	2399.38	102,794		250,755		102,794		(140,641)			147,961			
S&P 500 Asian UpStk 2,529.19 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/08/2017	05/07/2018	05/07/2018	Sale	2,141	5,138,342	2399.38	108,419		277,992		108,419		(159,788)			169,573			
S&P 500 Asian UpStk 2,551.74 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/08/2017	05/07/2018	05/07/2018	Sale	1,671	4,011,498	2399.38	91,061		254,729		91,061		(150,780)			163,668			
S&P 500 Euro UpStk 2,457.92 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	05/08/2017	05/07/2018	05/07/2018	Sale	652	1,564,785	2399.38	21,281		38,178		21,281		(13,421)			16,897			
S&P 500 Euro UpStk 2,472.56 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	05/08/2017	05/07/2018	05/07/2018	Sale	2,299	5,517,755	2399.38	91,595		168,289		91,595		(60,802)			76,694			
S&P 500 Euro UpStk 2,480.00 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	05/08/2017	05/07/2018	05/07/2018	Sale	2,181	5,234,758	2399.38	94,226		175,890		94,226		(64,736)			81,664			
S&P 500 Euro UpStk 2,485.76 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	05/08/2017	05/07/2018	05/07/2018	Sale	3,336	8,005,571	2399.38	153,707		288,208		153,707		(106,347)			134,501			
S&P 500 Euro UpStk 2,490.32 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	05/08/2017	05/07/2018	05/07/2018	Sale	2,222	5,332,926	2399.38	106,659		202,126		106,659		(75,485)			95,467			
S&P 500 Euro UpStk 2,495.36 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	05/08/2017	05/07/2018	05/07/2018	Sale	3,087	7,408,541	2399.38	155,579		296,356		155,579		(111,088)			140,777			
S&P 500 Euro UpStk 2,498.95 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	05/08/2017	05/07/2018	05/07/2018	Sale	2,407	5,776,578	2399.38	124,774		239,718		124,774		(90,699)			114,944			
S&P 500 Euro UpStk 2,502.79 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	05/08/2017	05/07/2018	05/07/2018	Sale	8,990	21,571,030	2399.38	481,034		929,682		481,034		(353,649)			448,648			
S&P 500 Euro UpStk 2,507.11 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	05/08/2017	05/07/2018	05/07/2018	Sale	3,189	7,653,262	2399.38	176,790		343,625		176,790		(131,310)			166,834			
S&P 500 Euro UpStk 2,513.35 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	05/08/2017	05/07/2018	05/07/2018	Sale	6,134	14,718,167	2399.38	356,180		699,110		356,180		(269,417)			342,930			
S&P 500 Euro UpStk 2,518.39 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	05/08/2017	05/07/2018	05/07/2018	Sale	8,095	19,423,187	2399.38	487,522		963,396		487,522		(373,156)			475,874			
S&P 500 Euro UpStk 2,525.35 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	05/08/2017	05/07/2018	05/07/2018	Sale	1,073	2,576,112	2399.38	67,494		135,249		67,494		(53,052)			67,754			
S&P 500 Euro UpStk 2,532.55 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN WI22LRO1IP2IHZNBB6K528	05/08/2017	05/07/2018	05/07/2018	Sale	1,411	3,387,311	2399.38	92,812		188,002		92,812		(74,333)			95,190			
S&P 500 Asian UpStk 2,484.24 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/15/2017	05/14/2018	05/14/2018	Sale	1,427	3,428,417	2402.32	55,198		116,910		55,198		(58,861)			61,713			
S&P 500 Asian UpStk 2,500.33 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/15/2017	05/14/2018	05/14/2018	Sale	1,860	4,469,175	2402.32	81,339		182,334		81,339		(95,916)			100,995			
S&P 500 Asian UpStk 2,514.51 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/15/2017	05/14/2018	05/14/2018	Sale	1,873	4,501,759	2402.32	89,135		210,235		89,135		(114,398)			121,100			
S&P 500 Asian UpStk 2,528.68 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/15/2017	05/14/2018	12/01/2018	Sale	2,323	5,580,638	2402.32	118,310		293,537		118,310		(164,312)			175,227			
S&P 500 Asian UpStk 2,551.02 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/15/2017	05/14/2018	12/01/2018	Sale	2,137	5,135,824	2402.32	118,124		317,900		118,124		(183,694)			199,776			
S&P 500 Asian UpStk 2,560.63 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/15/2017	05/14/2018	05/14/2018	Sale	875	2,103,573	2402.32	49,644		138,623		49,644		(80,925)			88,979			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Asian UpStk 2,473.98 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/22/2017	05/21/2018	05/21/2018	Sale	1,326	3,176,208	2394.02	51,772		106,085		51,772		(51,692)			54,313			
S&P 500 Asian UpStk 2,490.74 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/22/2017	05/21/2018	12/01/2018	Sale	2,014	4,823,785	2394.02	90,205		194,884		90,205		(99,311)			104,679			
S&P 500 Asian UpStk 2,505.58 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/22/2017	05/21/2018	05/21/2018	Sale	2,083	4,988,685	2394.02	102,268		232,470		102,268		(123,017)			130,202			
S&P 500 Asian UpStk 2,520.18 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/22/2017	05/21/2018	05/21/2018	Sale	1,138	2,724,556	2394.02	59,940		143,579		59,940		(78,583)			83,638			
S&P 500 Asian UpStk 2,545.56 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/22/2017	05/21/2018	05/21/2018	Sale	1,229	2,943,882	2394.02	70,948		186,346		70,948		(106,692)			115,398			
S&P 500 Asian UpStk 2,561.60 05/21/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/22/2017	05/21/2018	05/21/2018	Sale	444	1,063,181	2394.02	26,792		74,422		26,792		(43,313)			47,630			
S&P 500 Asian UpStk 2,493.02 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/30/2017	05/29/2018	05/29/2018	Sale	1,079	2,603,970	2412.91	41,924		86,453		41,924		(42,000)			44,529			
S&P 500 Asian UpStk 2,511.36 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/30/2017	05/29/2018	05/29/2018	Sale	1,848	4,461,026	2412.91	82,975		182,016		82,975		(92,771)			99,041			
S&P 500 Asian UpStk 2,528.73 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/30/2017	05/29/2018	05/29/2018	Sale	1,725	4,163,435	2412.91	85,767		199,845		85,767		(105,874)			114,079			
S&P 500 Asian UpStk 2,542.00 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/30/2017	05/29/2018	05/29/2018	Sale	1,844	4,450,811	2412.91	97,473		238,117		97,473		(129,174)			140,644			
S&P 500 Asian UpStk 2,562.75 05/29/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/30/2017	05/29/2018	05/29/2018	Sale	901	2,174,069	2412.91	51,091		135,008		51,091		(75,396)			83,918			
SPX Asian Option 7/23/2018 2472.54 / 2561.3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	07/21/2017	07/23/2018	07/23/2018	Sale	1,291	3,192,184	2472.54	53,948		114,594		53,948		(49,447)			60,646			
SPX Asian Option 7/23/2018 2472.54 / 2582.07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	07/21/2017	07/23/2018	07/23/2018	Sale	1,427	3,530,624	2472.54	68,141		156,402		68,141		(70,397)			88,261			
SPX Asian Option 7/23/2018 2472.54 / 2604.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	07/21/2017	07/23/2018	07/23/2018	Sale	3,002	7,423,483	2472.54	157,378		394,932		157,378		(185,175)			237,554			
SPX Asian Option 7/23/2018 2472.54 / 2626.33	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	07/21/2017	07/23/2018	07/23/2018	Sale	2,006	4,961,183	2472.54	112,619		308,582		112,619		(147,028)			195,963			
SPX European Option 7/30/2018 2472.1 / 2535.88	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	07/30/2018	Sale	741	1,833,909	2472.1	26,775		47,313		26,775		(11,933)			20,538			
SPX European Option 7/30/2018 2472.1 / 2549.48	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	07/30/2018	Sale	1,090	2,696,331	2472.1	46,916		84,399		46,916		(21,709)			37,483			
SPX European Option 7/30/2018 2472.1 / 2559.86	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	07/30/2018	Sale	1,460	3,609,699	2472.1	70,028		128,145		70,028		(33,658)			58,117			
SPX European Option 7/30/2018 2472.1 / 2570.49	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	07/30/2018	Sale	5,404	13,361,654	2472.1	285,939		531,796		285,939		(142,123)			245,857			
SPX European Option 7/30/2018 2472.1 / 2577.16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	07/30/2018	Sale	1,655	4,092,995	2472.1	92,502		173,945		92,502		(47,043)			81,444			
SPX European Option 7/30/2018 2472.1 / 2583.34	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	07/30/2018	Sale	1,821	4,501,826	2472.1	106,243		202,574		106,243		(55,750)			96,331			
SPX European Option 7/30/2018 2472.1 / 2589.52	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	07/30/2018	Sale	2,117	5,234,061	2472.1	129,281		248,608		129,281		(68,876)			119,327			
SPX European Option 7/30/2018 2472.1 / 2594.96	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	07/30/2018	Sale	9,935	24,560,504	2472.1	628,749		1,220,624		628,749		(341,314)			591,875			
SPX European Option 7/30/2018 2472.1 / 2604.11	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	07/30/2018	Sale	2,637	6,519,711	2472.1	176,684		348,152		176,684		(98,599)			171,468			
SPX European Option 7/30/2018 2472.1 / 2614.49	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	07/30/2018	Sale	5,326	13,168,733	2472.1	377,943		758,503		377,943		(218,904)			380,561			
S&P GSCI Asian UpStk 231.99 03/28/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	03/28/2018	03/28/2018	Sale	3,151	687,731	218.22	9,762		29,159		9,762		(17,337)			19,397			
S&P GSCI Asian UpStk 236.96 04/17/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	04/17/2018	04/17/2018	Sale	7,317	1,650,029	225.5	14,172		51,922		14,172		(25,262)			37,750			
S&P GSCI Asian UpStk 227.51 05/22/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	05/22/2018	05/22/2018	Sale	8,028	1,749,987	217.98	25,235		62,660		25,235		(33,356)			37,425			
S&P GSCI Asian UpStk 209.51 06/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	06/14/2018	06/14/2018	Sale	11,150	2,246,498	201.47	61,150		81,624		61,150		(19,742)			20,474			
SPGCCIP Asian Option 7/23/2018 208.58 / 217.1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	07/23/2018	07/23/2018	Sale	8,249	1,720,724	208.58	42,701		70,316		42,701		(25,943)			27,615			
S&P GSCI Euro UpStk 232.28 04/09/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	04/09/2018	04/09/2018	Sale	2,346	527,450	224.82	6,578		17,502		6,578		(7,787)			10,924			
S&P GSCI Euro UpStk 233 04/16/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	04/16/2018	04/16/2018	Sale	2,293	517,735	225.74	6,136		16,651		6,136		(7,247)			10,515			
S&P GSCI Euro UpStk 223.61 04/23/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	04/23/2018	04/23/2018	Sale	2,877	622,970	216.53	10,065		20,369		10,065		(8,062)			10,304			
S&P GSCI Euro UpStk 223.93 04/30/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	04/30/2018	04/30/2018	Sale	2,997	648,535	216.38	11,097		22,629		11,097		(8,895)			11,532			
S&P GSCI Euro UpStk 216.13 05/07/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	05/07/2018	05/07/2018	Sale	2,913	610,400	209.49	11,460		19,348		11,460		(6,418)			7,888			
S&P GSCI Euro UpStk 222.45 05/14/2018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	05/14/2018	05/14/2018	Sale	2,984	643,362	215.58	10,454		20,503		10,454		(7,617)			10,049			

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S&P GSCI Euro UpStk 228.8 05/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	05/21/2018	05/21/2018	Sale	2,219	492,263	221.8	6,668		15,536		6,668		(6,082)			8,868			
S&P GSCI Euro UpStk 222.85 05/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	05/29/2018	05/29/2018	Sale	2,036	439,271	215.71	7,337		14,540		7,337		(5,288)			7,203			
S&P GSCI Euro UpStk 212.86 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	06/07/2018	06/07/2018	Sale	2,224	459,479	206.52	8,845		14,106		8,845		(4,134)			5,261			
S&P GSCI Euro UpStk 210.35 06/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	06/14/2018	06/14/2018	Sale	1,510	306,393	202.84	7,407		11,344		7,407		(3,135)			3,937			
S&P GSCI Euro UpStk 204.31 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	06/21/2018	06/21/2018	Sale	1,931	381,611	197.6	9,282		12,959		9,282		(2,969)			3,677			
S&P GSCI Euro UpStk 210.77 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	06/28/2018	06/28/2018	Sale	2,395	486,683	203.15	11,773		18,255		11,773		(5,029)			6,482			
SPGCIP European Option 7/9/2018 204.77 / 212.51	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	07/09/2018	07/09/2018	Sale	2,609	534,281	204.77	12,588		20,195		12,588		(5,730)			7,607			
SPGCIP European Option 7/16/2018 209.78 / 217.39	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	07/16/2018	07/16/2018	Sale	2,113	443,335	209.78	9,125		16,083		9,125		(4,966)			6,958			
SPGCIP European Option 7/23/2018 208.49 / 215.54	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	07/23/2018	07/23/2018	Sale	1,099	229,237	208.49	4,553		7,752		4,553		(2,282)			3,199			
SPGCIP European Option 7/23/2018 208.49 / 215.54	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	07/23/2018	12/01/2018	Expiration		5	208.49													
SPGCIP European Option 7/30/2018 217.17 / 224.75	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	07/30/2018	07/30/2018	Sale	3,425	743,944	217.17	12,549		25,966		12,549		(8,586)			13,418			
SPGCIP European Option 7/30/2018 217.17 / 224.75	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2017	07/30/2018	12/01/2018	Expiration		15	217.17													
S&P 500 Asian UpStk 2,406.99 01/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	01/29/2018	12/01/2018	Sale	404	922,008	2280.9	46,730		50,969		46,730		(4,175)			4,240			
S&P 500 Asian UpStk 2,484.04 02/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	02/21/2018	12/01/2018	Sale	436	1,031,637	2365.38	34,427		51,752		34,427		(16,912)			17,326			
S&P 500 Asian UpStk 2,479.08 02/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	02/28/2018	12/01/2018	Sale	272	643,383	2363.64	22,501		31,423		22,501		(8,700)			8,922			
S&P 500 Asian UpStk 2,485.56 03/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	03/07/2018	12/01/2018	Sale	120	284,373	2368.39	9,644		14,069		9,644		(4,318)			4,424			
S&P 500 Asian UpStk 2,475.74 03/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	03/28/2018	12/01/2018	Sale	426	1,006,095	2358.57	37,625		49,981		37,625		(11,809)			12,356			
S&P 500 Asian UpStk 2,465.35 04/23/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	04/23/2018	12/01/2018	Sale	556	1,308,103	2348.69	50,620		64,974		50,620		(13,455)			14,353			
S&P 500 Asian UpStk 2,509.54 05/22/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	05/22/2018	12/01/2018	Sale	148	354,961	2394.02	11,316		17,128		11,316		(5,264)			5,812			
S&P 500 Asian UpStk 2,550.17 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	06/07/2018	12/01/2018	Sale	168	408,792	2433.14	10,157		19,662		10,157		(8,260)			9,505			
S&P 500 Asian UpStk 2,555.73 06/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	06/14/2018	12/01/2018	Sale	403	982,555	2437.92	24,336		47,481		24,336		(19,851)			23,145			
S&P 500 Asian UpStk 2,559.62 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	06/21/2018	12/01/2018	Sale	398	970,785	2435.61	25,614		49,428		25,614		(20,185)			23,814			
S&P 500 Asian UpStk 2,563.12 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	06/28/2018	12/01/2018	Sale	187	458,532	2440.69	11,728		23,001		11,728		(9,490)			11,273			
SPX Asian Option 7/9/2018 2425.18 / 2553.11	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	07/09/2018	12/01/2018	Sale	307	745,355	2425.18	21,624		39,318		21,624		(14,977)			17,694			
SPX Asian Option 7/16/2018 2459.27 / 2587.24	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	07/16/2018	12/01/2018	Sale	603	1,483,997	2459.27	34,207		77,221		34,207		(34,577)			43,014			
SPX Asian Option 7/23/2018 2472.54 / 2599.12	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	07/23/2018	12/01/2018	Sale	395	978,211	2472.54	20,486		50,079		20,486		(23,178)			29,593			
S&P 500 Euro UpStk 2,539.59 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	06/07/2018	12/01/2018	Sale	410	999,996	2433.14	26,012		43,750		26,012		(11,500)			17,738			
S&P 500 Euro UpStk 2,545.52 06/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	06/14/2018	12/01/2018	Sale	339	826,991	2437.92	21,381		36,500		21,381		(9,616)			15,119			
S&P 500 Euro UpStk 2,543.17 06/21/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	06/21/2018	12/01/2018	Sale	410	999,988	2435.61	26,030		44,161		26,030		(11,337)			18,131			
S&P 500 Euro UpStk 2,551.09 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	06/28/2018	12/01/2018	Sale	409	1,000,000	2440.69	26,194		45,233		26,194		(11,673)			19,040			
SPX European Option 7/9/2018 2425.18 / 2536.45	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	07/09/2018	12/01/2018	Sale	412	999,999	2425.18	27,502		45,881		27,502		(11,114)			18,379			
SPX European Option 7/16/2018 2459.27 / 2569.47	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	07/16/2018	07/16/2018	Sale	2,846	6,999,992	2459.27	173,173		313,670		173,173		(82,723)			140,497			
SPX European Option 7/23/2018 2472.54 / 2582.83	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/04/2017	07/23/2018	12/01/2018	Sale	1,819	4,499,998	2472.54	107,070		200,727		107,070		(54,059)			93,656			
SPX European Option 8/7/2018 2480.91 / 2546.42	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	802	1,991,412	2480.91	29,274		52,585		29,274		(13,202)			23,311			
SPX European Option 8/7/2018 2480.91 / 2556.68	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	1,031	2,558,119	2480.91	42,721		78,128		42,721		(20,084)			35,407			
SPX European Option 8/7/2018 2480.91 / 2561.54	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	1,076	2,671,503	2480.91	47,286		86,824		47,286		(22,345)			39,539			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX European Option 8/7/2018 2480.91 / 2567.74	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	614	1,525,060	2480.91	28,824		53,376		28,824		(13,852)			24,552			
SPX European Option 8/7/2018 2480.91 / 2570.42	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	2,075	5,149,857	2480.91	99,907		185,804		99,907		(48,449)			85,897			
SPX European Option 8/7/2018 2480.91 / 2577.68	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	1,027	2,548,202	2480.91	52,748		99,395		52,748		(26,321)			46,647			
SPX European Option 8/7/2018 2480.91 / 2580.15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	3,678	9,125,730	2480.91	192,553		365,042		192,553		(97,468)			172,490			
SPX European Option 8/7/2018 2480.91 / 2581.43	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	1,894	4,700,137	2480.91	100,583		190,437		100,583		(50,616)			89,854			
SPX European Option 8/7/2018 2480.91 / 2586.35	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	1,963	4,871,819	2480.91	108,154		207,055		108,154		(55,812)			98,901			
SPX European Option 8/7/2018 2480.91 / 2592.67	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	2,141	5,314,058	2480.91	123,818		239,388		123,818		(65,108)			115,570			
SPX European Option 8/7/2018 2480.91 / 2598.75	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	3,340	8,288,062	2480.91	202,229		393,672		202,229		(107,420)			191,443			
SPX European Option 8/7/2018 2480.91 / 2603.72	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	7,646	18,969,080	2480.91	478,021		939,007		478,021		(258,507)			460,987			
SPX European Option 8/7/2018 2480.91 / 2604.96	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	5,445	13,510,359	2480.91	343,163		675,542		343,163		(186,337)			332,379			
SPX European Option 8/7/2018 2480.91 / 2609.22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	707	1,755,214	2480.91	45,811		90,778		45,811		(25,196)			44,967			
SPX European Option 8/7/2018 2480.91 / 2614.88	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	2,024	5,022,885	2480.91	135,618		271,238		135,618		(76,025)			135,620			
SPX European Option 8/7/2018 2480.91 / 2623.56	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	7,135	17,702,900	2480.91	500,992		1,017,900		500,992		(290,085)			516,908			
SPX European Option 8/7/2018 2480.91 / 2626.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	08/07/2018	Sale	1,183	2,935,906	2480.91	84,261		171,759		84,261		(49,064)			87,498			
SPX European Option 7/30/2018 2472.1 / 2588.29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/08/2017	07/30/2018	12/01/2018	Sale	2,022	4,999,995	2472.1	125,925		235,004		125,925		(61,510)			109,079			
SPX European Option 8/7/2018 2480.91 / 2597.51	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/08/2017	08/07/2018	08/07/2018	Sale	1,410	3,499,993	2480.91	85,732		164,496		85,732		(43,743)			78,763			
SPX Asian Option 8/21/2018 2428.37 / 2508.51	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	08/21/2018	Sale	430	1,044,462	2428.37	18,174		34,469		18,174		(13,964)			16,295			
SPX Asian Option 8/21/2018 2428.37 / 2524.05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	08/21/2018	Sale	886	2,153,355	2428.37	42,636		84,844		42,636		(36,049)			42,208			
SPX Asian Option 8/21/2018 2428.37 / 2534	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	08/21/2018	Sale	1,075	2,612,851	2428.37	55,392		113,655		55,392		(49,611)			58,262			
SPX Asian Option 8/21/2018 2428.37 / 2549.55	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	08/21/2018	Sale	1,035	2,514,670	2428.37	58,340		125,487		58,340		(56,823)			67,146			
SPX Asian Option 8/21/2018 2428.37 / 2555.86	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	08/21/2018	Sale	490	1,191,436	2428.37	28,475		62,551		28,475		(28,758)			34,075			
SPX Asian Option 8/21/2018 2428.37 / 2559.74	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	08/21/2018	Sale	2,511	6,099,708	2428.37	148,223		329,982		148,223		(153,082)			181,759			
SPX Asian Option 8/21/2018 2428.37 / 2569.46	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	08/21/2018	Sale	1,589	3,859,151	2428.37	97,251		224,219		97,251		(106,362)			126,969			
SPX Asian Option 8/21/2018 2428.37 / 2581.11	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	08/21/2018	Sale	1,349	3,276,831	2428.37	85,853		206,107		85,853		(99,963)			120,254			
MXEA Asian Option 7/30/2018 1931.73 / 2039.71	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	07/30/2018	07/30/2018	Sale	972	1,877,642	1931.73	36,800		78,768		36,800		(36,140)			41,968			
MXEA Asian Option 8/7/2018 1953.73 / 2058.84	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	08/07/2018	08/07/2018	Sale	653	1,275,786	1953.73	19,988		38,852		19,988		(22,085)			18,864			
MXEA Asian Option 8/14/2018 1924.36 / 2029.43	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	08/14/2018	08/14/2018	Sale	754	1,450,967	1924.36	31,072		71,138		31,072		(26,673)			40,066			
MXEA Asian Option 8/21/2018 1917.84 / 2021.02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	08/21/2018	08/21/2018	Sale	678	1,300,296	1917.84	29,595		68,623		29,595		(23,147)			39,028			
MXEA Euro UpStk 1,878.21 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	04/16/2018	04/16/2018	Sale	503	899,153	1787.58	34,305		45,587		34,305		(6,919)			11,282			
MXEA European Option 7/23/2018 1927.65 / 2018.64	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	07/23/2018	07/23/2018	Sale	259	499,261	1927.65	11,497		13,740		11,497		(4,819)			2,243			
MXEA European Option 7/30/2018 1931.73 / 2010.62	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	07/30/2018	07/30/2018	Sale	751	1,450,729	1931.73	29,574		59,246		29,574		(11,533)			29,672			
MXEA European Option 7/30/2018 1931.73 / 2030.56	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	07/30/2018	07/30/2018	Sale	816	1,576,292	1931.73	38,132		65,003		38,132		(16,643)			26,871			
MXEA European Option 7/30/2018 1931.73 / 2047.91	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	07/30/2018	07/30/2018	Sale	437	844,166	1931.73	22,956		34,811		22,956		(10,830)			11,856			
MXEA European Option 8/7/2018 1953.73 / 2028.66	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	08/07/2018	12/01/2018	Sale	592	1,156,608	1953.73	20,750		22,347		20,750		(8,689)			1,597			
MXEA European Option 8/7/2018 1953.73 / 2048.84	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	08/07/2018	08/07/2018	Sale	811	1,584,475	1953.73	33,981		30,615		33,981		(15,979)			(3,366)			
MXEA European Option 8/7/2018 1953.73 / 2071.14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	08/07/2018	08/07/2018	Sale	756	1,477,020	1953.73	36,779		28,539		36,779		(18,871)			(8,240)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MXEA European Option 8/14/2018 1924.36 / 1999.57	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	08/14/2018	08/14/2018	Sale	426	819,777	1924.36	16,593		5,091		16,593		(5,942)			(11,502)			
MXEA European Option 8/14/2018 1924.36 / 2018.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	08/14/2018	08/14/2018	Sale	553	1,064,171	1924.36	25,560		6,609		25,560		(10,253)			(18,951)			
MXEA European Option 8/14/2018 1924.36 / 2040.36	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/22/2017	08/14/2018	08/14/2018	Sale	691	1,329,733	1924.36	37,425		8,258		37,425		(16,655)			(29,167)			
SPX Asian Option 9/7/2018 2465.1 / 2546.45	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	09/07/2018	Exercise	492	1,214,240	2465.1	21,006		40,071		21,006		(15,089)			19,064			
SPX Asian Option 9/7/2018 2465.1 / 2563.46	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	09/07/2018	Exercise	1,769	4,362,374	2465.1	86,375		174,063		86,375		(68,909)			87,688			
SPX Asian Option 9/7/2018 2465.1 / 2570.61	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	09/07/2018	Exercise	787	1,941,451	2465.1	40,382		83,097		40,382		(33,411)			42,715			
SPX Asian Option 9/7/2018 2465.1 / 2587.62	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	09/07/2018	Exercise	2,709	6,678,253	2465.1	152,264		331,921		152,264		(139,000)			179,657			
SPX Asian Option 9/7/2018 2465.1 / 2600.93	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	09/07/2018	Exercise	2,566	6,325,944	2465.1	152,455		348,567		152,455		(150,209)			196,112			
SPX Asian Option 9/7/2018 2465.1 / 2613.25	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	09/07/2018	Exercise	685	1,688,820	2465.1	42,558		101,496		42,558		(44,772)			58,938			
SPX Asian Option 9/7/2018 2465.1 / 2631.49	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	09/07/2018	Exercise	1,760	4,339,252	2465.1	114,556		292,892		114,556		(133,553)			178,336			
SPX Asian Option 9/7/2018 2465.1 / 2641.11	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	09/07/2018	Exercise	901	2,221,678	2465.1	59,985		158,629		59,985		(73,102)			98,644			
.092117V SPX ASIAN09/21/1|.092117V|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	09/21/2018	Exercise	580	1,450,798	2500.6	24,518		48,457		24,518		(17,226)			23,938			
.092117W SPX ASIAN09/21/1|.092117W|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	09/21/2018	Exercise	1,241	3,105,020	2500.6	59,306		124,506		59,306		(46,513)			65,200			
.092117X SPX ASIAN09/21/1|.092117X|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	09/21/2018	Exercise	766	1,917,660	2500.6	38,737		84,188		38,737		(32,234)			45,451			
.092117Y SPX ASIAN09/21/1|.092117Y|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	09/21/2018	Exercise	2,455	6,139,798	2500.6	132,620		305,762		132,620		(122,247)			173,143			
.092117Z SPX ASIAN09/21/1|.092117Z|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	09/21/2018	Exercise	2,425	6,065,780	2500.6	137,086		333,004		137,086		(137,299)			195,918			
.92117AA SPX ASIAN09/21/1|.92117AA|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	09/21/2018	Exercise	2,239	5,599,594	2500.6	136,630		371,813		136,630		(158,790)			235,183			
.92117AB SPX ASIAN09/21/1|.92117AB|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	09/21/2018	Exercise	950	2,377,170	2500.6	59,667		174,480		59,667		(74,544)			114,813			
.102417P MXEA EURO10/15/1|.102417P|MXEA EURO 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	10/15/2018	12/01/2018	Expiration	506	1,014,373	2004.69	21,910				21,910		(4,013)			(21,910)			
.102417Q MXEA EURO10/15/1|.102417Q|MXEA EURO 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/24/2017	10/15/2018	12/01/2018	Expiration	494	990,317	2004.69	23,529				23,529		(4,520)			(23,529)			
.103017X SPX ASIAN10/29/1|.103017X|SPX ASIAN 10/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	12/01/2018	Exercise	303	779,593	2572.83	11,616		22,141		11,616		(5,191)			10,525			
.103017Y SPX ASIAN10/29/1|.103017Y|SPX ASIAN 10/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	12/01/2018	Exercise	710	1,828,999	2572.83	32,556		67,492		32,556		(17,344)			34,936			
.103017Z SPX ASIAN10/29/1|.103017Z|SPX ASIAN 10/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	12/01/2018	Exercise	1,227	3,158,509	2572.83	59,380		126,975		59,380		(33,104)			67,595			
.A103017 SPX ASIAN10/29/1|.A103017|SPX ASIAN 10/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	10/29/2018	Exercise	780	2,008,197	2572.83	39,963		88,966		39,963		(23,426)			49,003			
.B103017 SPX ASIAN10/29/1|.B103017|SPX ASIAN 10/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	12/01/2018	Exercise	2,473	6,363,175	2572.83	134,899		317,512		134,899		(84,486)			182,613			
.C103017 SPX ASIAN10/29/1|.C103017|SPX ASIAN 10/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	12/01/2018	Exercise	1,706	4,389,711	2572.83	97,013		240,111		97,013		(64,427)			143,098			
.D103017 SPX ASIAN10/29/1|.D103017|SPX ASIAN 10/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	12/01/2018	Exercise	2,088	5,373,819	2572.83	125,210		334,235		125,210		(90,553)			209,024			
.E103017 SPX ASIAN10/29/1|.E103017|SPX ASIAN 10/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	12/01/2018	Exercise	581	1,496,384	2572.83	36,362		93,070		36,362		(29,054)			56,708			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.103117A SPX ASIAN09/28/1 | .103117A | SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/31/2017	09/28/2018	09/28/2018	Exercise	347	869,986	2504.35	33,089		56,694		33,089		(12,285)			23,605			
.103117B SPX ASIAN10/08/1 | .103117B | SPX ASIAN 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/31/2017	10/08/2018	12/01/2018	Exercise	224	571,470	2544.73	16,326		34,287		16,326		(8,205)			17,961			
.103117C SPX ASIAN10/22/1 | .103117C | SPX ASIAN 10/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/31/2017	10/22/2018	12/01/2018	Exercise	276	710,217	2564.98	19,427		49,326		19,427		(13,151)			29,899			
.103117D SPX EUR009/21/18 | .103117D | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/31/2017	09/21/2018	09/21/2018	Exercise	337	844,753	2500.6	25,005		38,606		25,005		(4,130)			13,601			
.103117E SPX EUR009/28/18 | .103117E | SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/31/2017	09/28/2018	12/01/2018	Exercise	1,001	2,514,377	2510.06	71,312		111,892		71,312		(12,169)			40,580			
.103117F SPX EUR009/28/18 | .103117F | SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/31/2017	09/28/2018	12/01/2018	Exercise	634	1,593,210	2510.06	54,028		87,307		54,028		(10,269)			33,279			
.103117G SPX EUR010/08/18 | .103117G | SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/31/2017	10/08/2018	12/01/2018	Exercise	777	1,978,070	2544.73	50,798		85,451		50,798		(10,538)			34,653			
.103117H SPX EUR010/08/18 | .103117H | SPX EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/31/2017	10/08/2018	12/01/2018	Exercise	617	1,572,363	2544.73	48,819		85,219		48,819		(11,172)			36,400			
.103117I SPX EUR010/15/18 | .103117I | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/31/2017	10/15/2018	12/01/2018	Exercise	544	1,392,328	2557.64	38,548		68,222		38,548		(9,003)			29,674			
.103117J SPX EUR010/15/18 | .103117J | SPX EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/31/2017	10/15/2018	12/01/2018	Exercise	970	2,481,397	2557.64	75,685		136,971		75,685		(18,460)			61,287			
.103117K SPX EUR010/22/18 | .103117K | SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/31/2017	10/22/2018	12/01/2018	Exercise	498	1,278,771	2564.98	31,010		54,601		31,010		(7,083)			23,591			
.103117L SPX EUR010/22/18 | .103117L | SPX EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	10/31/2017	10/22/2018	12/01/2018	Exercise	625	1,604,703	2564.98	47,522		87,287		47,522		(11,777)			39,765			
.110717W SPX ASIAN11/07/1 | .110717W | SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	508	1,318,325	2590.64	20,698		41,000		20,698		(8,824)			20,303			
.110717X SPX ASIAN11/07/1 | .110717X | SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	597	1,548,426	2590.64	27,562		57,445		27,562		(12,368)			29,883			
.110717Y SPX ASIAN11/07/1 | .110717Y | SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	1,208	3,130,400	2590.64	58,538		125,523		58,538		(27,194)			66,985			
.110717Z SPX ASIAN11/07/1 | .110717Z | SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	1,115	2,890,662	2590.64	56,946		126,321		56,946		(27,517)			69,375			
.A110717 SPX ASIAN11/07/1 | .A110717 | SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	2,675	6,930,998	2590.64	146,937		345,153		146,937		(75,495)			198,216			
.B110717 SPX ASIAN11/07/1 | .B110717 | SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	2,048	5,307,651	2590.64	118,361		290,865		118,361		(63,318)			172,504			
.C110717 SPX ASIAN11/07/1 | .C110717 | SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	2,070	5,363,635	2590.64	121,218		303,581		121,218		(66,335)			182,363			
.D110717 SPX ASIAN11/07/1 | .D110717 | SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	763	1,977,099	2590.64	46,462		122,382		46,462		(26,651)			75,920			
.E110717 SPX ASIAN11/07/1 | .E110717 | SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	1,046	2,710,483	2590.64	67,220		172,132		67,220		(41,784)			104,911			
.F110717 SPX EUR011/07/18 | .F110717 | SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	739	1,916,348	2590.64	30,470		52,313		30,470		(5,662)			21,843			
.G110717 SPX EUR011/07/18 | .G110717 | SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	2,228	5,772,153	2590.64	109,094		191,058		109,094		(21,429)			81,964			
.H110717 SPX EUR011/07/18 | .H110717 | SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	2,566	6,649,577	2590.64	135,651		240,044		135,651		(27,129)			104,393			

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.I110717 SPX EURO11/07/18|.I110717|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	4,658	12,069,300	2590.64	269,145		483,957		269,145		(55,848)			214,812			
.J110717 SPX EURO11/07/18|.J110717|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	4,699	12,174,739	2590.64	286,107		517,416		286,107		(59,327)			231,309			
.K110717 SPX EURO11/07/18|.K110717|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	7,460	19,326,304	2590.64	475,427		869,693		475,427		(101,650)			394,266			
.L110717 SPX EURO11/07/18|.L110717|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	1,490	3,862,230	2590.64	99,260		183,463		99,260		(21,729)			84,203			
.M110717 SPX EURO11/07/18|.M110717|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	8,528	22,094,247	2590.64	592,126		1,100,262		592,126		(128,839)			508,135			
.N110717 SPX EURO11/07/18|.N110717|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	2,861	7,413,971	2590.64	206,108		387,005		206,108		(46,146)			180,897			
.0110717 SPX EURO11/07/18|.0110717|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	12/01/2018	Exercise	530	1,373,998	2590.64	43,556		84,636		43,556		(10,369)			41,081			
.112917A MXEA ASIAN10/29/|.112917A|MXEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	10/29/2018	10/29/2018	Exercise	721	1,441,971	1999.96	32,541		254		32,541		(3,642)			32,287			
.112917B MXEA ASIAN11/07/|.112917B|MXEA ASIAN 11/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	11/07/2018	12/01/2018	Expiration	1,093	2,194,602	2007.87	49,519				49,519		(6,087)			(49,519)			
.112917C MXEA ASIAN11/14/|.112917C|MXEA ASIAN 11/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	11/14/2018	11/14/2018	Exercise	1,039	2,062,031	1984.63	56,092		5,303		56,092		(4,867)			(50,789)			
.112917D MXEA ASIAN11/21/|.112917D|MXEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	11/21/2018	12/01/2018	Expiration	1,019	2,033,975	1996.05	52,533				52,533		(5,845)			(52,533)			
.112917E MXEA ASIAN11/28/|.112917E|MXEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	11/28/2018	12/01/2018	Expiration	959	1,932,097	2014.7	45,412				45,412		(7,243)			(45,412)			
.112917F MXEA EURO10/22/1|.112917F|MXEA EURO 10/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	10/22/2018	12/01/2018	Expiration	1,047	2,090,566	1996.72	48,107				48,107		(3,469)			(48,107)			
.112917G MXEA EURO10/22/1|.112917G|MXEA EURO 10/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	10/22/2018	12/01/2018	Expiration	701	1,399,701	1996.72	37,234				37,234		(2,947)			(37,234)			
.112917H MXEA EURO10/29/1|.112917H|MXEA EURO 10/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	10/29/2018	12/01/2018	Expiration	567	1,133,977	1999.96	23,459				23,459		(1,514)			(23,459)			
.112917I MXEA EURO10/29/1|.112917I|MXEA EURO 10/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	10/29/2018	12/01/2018	Expiration	1,414	2,827,943	1999.96	72,960				72,960		(5,474)			(72,960)			
.112917J MXEA EURO11/07/1|.112917J|MXEA EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	11/07/2018	12/01/2018	Expiration	590	1,184,643	2007.87	24,739				24,739		(1,530)			(24,739)			
.112917K MXEA EURO11/07/1|.112917K|MXEA EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	11/07/2018	12/01/2018	Expiration	968	1,943,618	2007.87	45,827				45,827		(3,107)			(45,827)			
.112917L MXEA EURO11/07/1|.112917L|MXEA EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	11/07/2018	12/01/2018	Expiration	1,094	2,196,610	2007.87	57,131				57,131		(4,223)			(57,131)			
.112917M MXEA EURO11/14/1|.112917M|MXEA EURO 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	11/14/2018	12/01/2018	Expiration	1,136	2,254,540	1984.63	54,814				54,814		(3,364)			(54,814)			
.112917N MXEA EURO11/14/1|.112917N|MXEA EURO 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	11/14/2018	12/01/2018	Expiration	1,131	2,244,617	1984.63	62,124				62,124		(4,160)			(62,124)			
.112917O MXEA EURO11/21/1|.112917O|MXEA EURO 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	11/21/2018	12/01/2018	Expiration	698	1,393,243	1996.05	31,959				31,959		(1,923)			(31,959)			
.112917P MXEA EURO11/21/1|.112917P|MXEA EURO 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	11/29/2017	11/21/2018	12/01/2018	Expiration	1,347	2,688,679	1996.05	73,586				73,586		(5,012)			(73,586)			
SPGCCIP Asian Option 8/14/2018 209.11 / 219.77	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	12/01/2017	08/14/2018	08/14/2018	Sale	7,890	1,650,062	209.11	57,834		62,337		57,834		(1,117)			4,503			
SPGCCIP Asian Option 9/7/2018 214.68 / 225.6	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	12/01/2017	09/07/2018	09/07/2018	Exercise	7,662	1,644,964	214.68	59,602		68,153		59,602		(2,714)			8,550			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.120117C SPG ASIAN09/28/1|.120117C|SPG ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	09/28/2018	12/01/2018	Exercise	5,207	1,142,641	219.44	34,112		41,905		34,112		(2,514)			7,793			
.120117C SPG ASIAN09/28/1|.120117C|SPG ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	09/28/2018	12/01/2018	Expiration			219.44													
.120117D SPG ASIAN10/22/1|.120117D|SPG ASIAN 10/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	10/22/2018	12/01/2018	Exercise	4,471	1,008,332	225.51	28,439		35,888		28,439		74			7,449			
.120117D SPG ASIAN10/22/1|.120117D|SPG ASIAN 10/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	10/22/2018	12/01/2018	Expiration			225.51													
.120117E SPG ASIAN11/14/1|.120117E|SPG ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	11/14/2018	12/01/2018	Exercise	5,614	1,323,555	235.73	24,993		51,520		24,993		(5,434)			26,527			
SPGCCIP European Option 8/7/2018 215.98 / 223.61	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LRO||P2IHZNBB6K528	12/01/2017	08/07/2018	08/07/2018	Sale	3,049	658,622	215.98	18,297		23,267		18,297		(813)			4,971			
SPGCCIP European Option 8/14/2018 211.63 / 219.18	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LRO||P2IHZNBB6K528	12/01/2017	08/14/2018	08/14/2018	Sale	2,530	535,566	211.63	15,184		19,107		15,184		(1,139)			3,923			
SPGCCIP European Option 8/21/2018 210.78 / 218.39	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LRO||P2IHZNBB6K528	12/01/2017	08/21/2018	08/21/2018	Sale	2,697	568,531	210.78	16,184		20,526		16,184		(1,392)			4,343			
SPGCCIP European Option 8/28/2018 211.04 / 219.18	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LRO||P2IHZNBB6K528	12/01/2017	08/28/2018	12/01/2018	Sale	2,642	557,694	211.04	17,177		21,511		17,177		(1,065)			4,334			
SPGCCIP European Option 9/7/2018 219.65 / 228.01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LRO||P2IHZNBB6K528	12/01/2017	09/07/2018	09/07/2018	Exercise	2,858	627,944	219.65	17,153		23,900		17,153		(1,028)			6,747			
SPGCCIP European Option 9/14/2018 220.25 / 227.89	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERN W22LRO||P2IHZNBB6K528	12/01/2017	09/14/2018	12/01/2018	Exercise	2,220	489,032	220.25	12,434		16,963		12,434		(362)			4,530			
.120117L SPG EUR009/21/18|.120117L|SPG EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	09/21/2018	09/21/2018	Exercise	1,435	318,676	221.95	7,093		10,682		7,093		(738)			3,590			
.120117M SPG EUR009/28/18|.120117M|SPG EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	09/28/2018	12/01/2018	Exercise	2,319	518,706	223.59	11,600		16,958		11,600		(477)			5,359			
.120117N SPG EUR010/08/18|.120117N|SPG EURO 10/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	10/08/2018	12/01/2018	Exercise	1,763	386,288	219.03	8,995		13,016		8,995		(852)			4,021			
.120117O SPG EUR010/15/18|.120117O|SPG EURO 10/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	10/15/2018	12/01/2018	Exercise	1,956	441,255	225.54	9,782		13,597		9,782		473			3,815			
.120117P SPG EUR010/22/18|.120117P|SPG EURO 10/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	10/22/2018	12/01/2018	Exercise	927	208,202	224.59	4,644		6,786		4,644		(38)			2,141			
.120117Q SPG EUR010/29/18|.120117Q|SPG EURO 10/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	10/29/2018	12/01/2018	Exercise	2,039	470,314	230.64	9,176		14,213		9,176		296			5,037			
.120117R SPG EUR011/07/18|.120117R|SPG EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	11/07/2018	12/01/2018	Exercise	2,469	587,489	237.9	11,113		18,990		11,113		719			7,878			
.120117S SPG EUR011/14/18|.120117S|SPG EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	11/14/2018	12/01/2018	Exercise	785	183,127	233.01	3,930		4,592		3,930		148			663			
.120117T SPG EUR011/21/18|.120117T|SPG EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LRO||P2IHZNBB6K528	12/01/2017	11/21/2018	12/01/2018	Expiration	2,326	545,758	234.57	10,237				10,237		(185)			(10,237)			
.121417U SPX ASIAN12/14/1|.121417U|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	12/14/2018	Exercise	739	1,961,147	2652.01	35,105		68,448		35,105		(2,261)			33,343			
.121417V SPX ASIAN12/14/1|.121417V|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	12/14/2018	Exercise	1,074	2,850,545	2652.01	57,866		106,282		57,866		(4,884)			48,416			
.121417W SPX ASIAN12/14/1|.121417W|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	12/14/2018	Exercise	748	1,985,593	2652.01	44,477		74,033		44,477		(4,639)			29,555			
.121417X SPX ASIAN12/14/1|.121417X|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	12/14/2018	Exercise	1,954	5,183,857	2652.01	119,747		193,280		119,747		(13,422)			73,533			
.121417Y SPX ASIAN12/14/1|.121417Y|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	12/14/2018	Exercise	1,561	4,140,773	2652.01	101,035		154,388		101,035		(12,526)			53,354			
.121417Z SPX ASIAN12/14/1|.121417Z|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	12/14/2018	Exercise	1,613	4,279,668	2652.01	106,564		159,567		106,564		(13,174)			53,003			

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.A121417 SPX ASIAN12/14/1|.A121417|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	12/14/2018	Exercise	480	1,273,932	2652.01	33,377		47,498		33,377		(4,144)			14,121			
.G122817 SPX EUR012/28/18|.G122817|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	12/28/2018	Expiration	358	963,483	2687.54	15,127				15,127		658			(15,127)			
.H122817 SPX EUR012/28/18|.H122817|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	12/28/2018	Expiration	1,540	4,140,370	2687.54	85,706				85,706		2,900			(85,706)			
.I122817 SPX EUR012/28/18|.I122817|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	12/28/2018	Expiration	1,986	5,339,255	2687.54	121,735				121,735		3,484			(121,735)			
.J122817 SPX EUR012/28/18|.J122817|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	12/28/2018	Expiration	782	2,103,968	2687.54	50,706				50,706		1,545			(50,706)			
.K122817 SPX EUR012/28/18|.K122817|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	12/28/2018	Expiration	3,602	9,680,868	2687.54	244,926				244,926		7,287			(244,926)			
.L122817 SPX EUR012/28/18|.L122817|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	12/28/2018	Expiration	2,147	5,772,272	2687.54	150,656				150,656		4,898			(150,656)			
.M122817 SPX EUR012/28/18|.M122817|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	12/28/2018	Expiration	5,573	14,980,214	2687.54	413,454				413,454		13,226			(413,454)			
.N122817 SPX EUR012/28/18|.N122817|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	12/28/2018	Expiration	5,446	14,636,961	2687.54	420,081				420,081		14,259			(420,081)			
.0122817 SPX EUR012/28/18|.0122817|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	12/28/2018	Expiration	2,526	6,790,769	2687.54	199,648				199,648		6,883			(199,648)			
.P122817 SPX EUR012/28/18|.P122817|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	12/28/2018	Expiration	5,271	14,166,695	2687.54	453,334				453,334		16,769			(453,334)			
Receiver Swaption 5/31/2018 10y 0.0293	10 YEAR SWAP RATE	EXH 5	Interest Rate	BNP ROMUWSFPU8MPRO8K5P83	04/25/2018	05/31/2018	05/31/2018	Sale	7,900,000	231,470	0.0293			23,600	32,000	23,600					8,400			
Receiver Swaption 5/24/2018 10y 0.0293	10 YEAR SWAP RATE	EXH 5	Interest Rate	BNP ROMUWSFPU8MPRO8K5P83	04/25/2018	05/24/2018	05/24/2018	Expiration	7,900,000	231,470	0.0293			20,400		20,400					(20,400)			
Receiver Swaption 5/10/2018 10y 0.0293	10 YEAR SWAP RATE	EXH 5	Interest Rate	BNP ROMUWSFPU8MPRO8K5P83	04/25/2018	05/10/2018	05/10/2018	Expiration	7,900,000	231,470	0.0293			11,600		11,600					(11,600)			
Receiver Swaption 5/17/2018 10y 0.0293	10 YEAR SWAP RATE	EXH 5	Interest Rate	BNP ROMUWSFPU8MPRO8K5P83	04/25/2018	05/17/2018	05/17/2018	Expiration	7,900,000	231,470	0.0293			16,400		16,400					(16,400)			
Receiver Swaption 5/10/2018 10y 0.0293	10 YEAR SWAP RATE	EXH 5	Interest Rate	BNP ROMUWSFPU8MPRO8K5P83	04/25/2018	05/10/2018	12/01/2018	Expiration	11,850,000	347,205	0.0293			17,400		17,400					(17,400)			
.011618A EEJ EUR012/07/18|.011618A|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/16/2018	12/07/2018	12/07/2018	Expiration	1,076	145,000	134.64	6,322				6,322					(6,322)			
Receiver Swaption 5/31/2018 10y 0.0293	10 YEAR SWAP RATE	EXH 5	Interest Rate	BNP ROMUWSFPU8MPRO8K5P83	04/25/2018	05/31/2018	05/31/2018	Sale	11,850,000	347,205	0.0293	35,400		48,000		35,400					12,600			
.012318G MXEA EUR012/28/1|.012318G|MXEA EURO 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	01/23/2018	12/28/2018	12/28/2018	Expiration	1,106	2,259,901	2043.31	73,770				73,770					(73,770)			
.012318H MXEA EUR012/28/1|.012318H|MXEA EURO 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	01/23/2018	12/28/2018	12/28/2018	Expiration	784	1,601,955	2043.31	60,768				60,768					(60,768)			
.010818L EEJ EUR012/28/18|.010818L|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2018	12/28/2018	12/28/2018	Expiration	3,764	525,000	139.447465	17,693				17,693					(17,693)			
.010818E EEJ EUR012/28/18|.010818E|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2018	12/28/2018	12/28/2018	Expiration	1,780	245,000	137.59	5,807				5,807					(5,807)			
.012318F MXEA EUR012/21/1|.012318F|MXEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA E57ODZWZ7FF32TWEFA76	01/23/2018	12/21/2018	12/21/2018	Expiration	2,362	4,803,505	2033.66	174,977				174,977					(174,977)			
.010818F EEJ EUR012/28/18|.010818F|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2018	12/28/2018	12/28/2018	Expiration	1,707	235,000	137.59	6,651				6,651					(6,651)			
SPX European Option 7/30/2018 2472.1 / 2597.68	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OXOHC3ZE78	03/29/2018	07/30/2018	07/30/2018	Sale	496	1,226,162	2472.1	46,232		62,288		46,232					16,056			
.012218A EEJ EUR012/21/18|.012218A|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/22/2018	12/21/2018	12/21/2018	Expiration	1,430	195,000	136.3	8,307				8,307					(8,307)			

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.010818M EEJ EURO12/28/18|.010818M|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2018	12/28/2018	12/28/2018	Expiration	709	100,000	141.02975		2,830			2,830					(2,830)			
.010818K EEJ EURO12/28/18|.010818K|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2018	12/28/2018	12/28/2018	Expiration	1,295	180,000	138.897105		6,408			6,408					(6,408)			
Receiver Swaption 5/17/2018 10y 0.0293	10 YEAR SWAP RATE	EXH 5	Interest Rate,	BNP ROMUWSFPU8MPRO8K5P83	04/25/2018	05/17/2018	12/01/2018	Expiration	11,850,000	347,205	0.0293		24,600			24,600					(24,600)			
.010818J EEJ EURO12/21/18|.010818J|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2018	12/21/2018	12/21/2018	Expiration	795	110,000	138.3445		4,169			4,169					(4,169)			
.011618C EEJ EURO12/28/18|.011618C|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/16/2018	12/28/2018	12/28/2018	Expiration	2,180	300,000	137.59		10,740			10,740					(10,740)			
.010818D EEJ EURO12/21/18|.010818D|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2018	12/21/2018	12/21/2018	Expiration	1,724	235,000	136.3		8,578			8,578					(8,578)			
.J022818 SPX EURO12/21/18|.J022818|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	02/28/2018	12/21/2018	12/21/2018	Expiration	1,723	4,625,514	2684.57		142,871			142,871					(142,871)			
.012218J EEJ EURO12/14/18|.012218J|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/22/2018	12/14/2018	12/14/2018	Expiration	728	100,000	137.238035		5,180			5,180					(5,180)			
.010818C EEJ EURO12/21/18|.010818C|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2018	12/21/2018	12/21/2018	Expiration	3,301	450,000	136.3		14,715			14,715					(14,715)			
.011618B EEJ EURO12/21/18|.011618B|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/16/2018	12/21/2018	12/21/2018	Expiration	2,824	385,000	136.3		15,477			15,477					(15,477)			
.010818B EEJ EURO12/14/18|.010818B|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2018	12/14/2018	12/14/2018	Expiration	1,403	190,000	135.41		7,429			7,429					(7,429)			
.032918F SPX EURO09/28/18|.032918F|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CIBC 21GI19DL770XOHC3ZE78	03/29/2018	09/28/2018	09/28/2018	Exercise	387	971,393	2510.06		31,916	46,529		31,916					14,613			
.010818I EEJ EURO12/28/18|.010818I|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2018	12/28/2018	12/28/2018	Expiration	1,162	160,000	137.59		5,216			5,216					(5,216)			
.012318E MXEA EURO12/21/1|.012318E|MXEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	01/23/2018	12/21/2018	12/21/2018	Expiration	409	831,767	2033.66		25,027			25,027					(25,027)			
.012218B EEJ EURO12/28/18|.012218B|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/22/2018	12/28/2018	12/28/2018	Expiration	1,671	230,000	137.59		7,521			7,521					(7,521)			
.012218C EEJ EURO12/28/18|.012218C|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/22/2018	12/28/2018	12/28/2018	Expiration	1,162	160,000	137.59		6,400			6,400					(6,400)			
Receiver Swaption 5/24/2018 10y 0.0293	10 YEAR SWAP RATE	EXH 5	Interest Rate,	BNP ROMUWSFPU8MPRO8K5P83	04/25/2018	05/24/2018	12/01/2018	Expiration	11,850,000	347,205	0.0293		30,600			30,600					(30,600)			
.010818H EEJ EURO12/28/18|.010818H|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2018	12/28/2018	12/28/2018	Expiration	5,596	770,000	137.59		24,486			24,486					(24,486)			
.010818G EEJ EURO12/28/18|.010818G|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2018	12/28/2018	12/28/2018	Expiration	9,884	1,360,000	137.59		41,888			41,888					(41,888)			
.010818A EEJ EURO12/07/18|.010818A|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2018	12/07/2018	12/07/2018	Expiration	1,411	190,000	134.64		7,182			7,182					(7,182)			
.012318A MXEA ASIAN12/28/|.012318A|MXEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CBNA E57ODZWZ7FF32TWEFA76	01/23/2018	12/28/2018	12/28/2018	Expiration	807	1,648,951	2043.31		70,435			70,435					(70,435)			
.D022818 SPX ASIAN12/21/1|.D022818|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	STB IYDOJBGJWY9T8XKCSX06	02/28/2018	12/21/2018	12/21/2018	Exercise	868	2,315,867	2668.05		105,054	52,647		105,054					(52,407)			
Receiver Swaption 2/8/2018 10y 0.0237	10 YEAR SWAP RATE	EXH 5	Interest Rate,	GSI W22LROWP2IHZNBB6K528	01/09/2018	02/08/2018	02/08/2018	Expiration	7,900,000	187,230	0.0237		15,000			15,000					(15,000)			
Receiver Swaption 2/1/2018 10y 0.0237	10 YEAR SWAP RATE	EXH 5	Interest Rate,	GSI W22LROWP2IHZNBB6K528	01/09/2018	02/01/2018	02/01/2018	Expiration	7,900,000	0.0237			10,600			10,600					(10,600)			
Receiver Swaption 2/15/2018 10y 0.0237	10 YEAR SWAP RATE	EXH 5	Interest Rate,	GSI W22LROWP2IHZNBB6K528	01/09/2018	02/15/2018	02/15/2018	Expiration	7,900,000	187,230	0.0237		19,000			19,000					(19,000)			
Receiver Swaption 2/8/2018 10y 0.0237	10 YEAR SWAP RATE	EXH 5	Interest Rate,	GSI W22LROWP2IHZNBB6K528	01/09/2018	02/08/2018	12/01/2018	Expiration	11,850,000	280,845	0.0237		15,000			15,000					(15,000)			

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Receiver Swaption 2/1/2018 10y 0.0237	10 YEAR SWAP RATE	EXH 5	Interest Rate	GSI W22LROWP2IHZNBB6K528	01/09/2018	02/01/2018	12/01/2018	Expiration	11,850,000		0.0237		10,600			10,600					(10,600)			
Receiver Swaption 2/15/2018 10y 0.0237	10 YEAR SWAP RATE	EXH 5	Interest Rate	GSI W22LROWP2IHZNBB6K528	01/09/2018	02/15/2018	12/01/2018	Expiration	11,850,000	280,845	0.0237		19,000			19,000					(19,000)			
SPX European Option 1/22/2019 3002.95 .051818I SPG	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL770XOHC3ZE78	05/17/2018	01/22/2019	07/06/2018	Sale	1,108	3,327,269	3002.95		17,794	15,274		17,794					(2,521)			
EURO11/28/18 I.051818I SPG EURO 11/28/ .051818J SPG	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	05/18/2018	11/28/2018	12/01/2018	Expiration	2,878	673,245	233.89		15,229			15,229					(15,229)			
EURO12/21/18 I.051818J SPG EURO 12/21/ .051818A SPG	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	05/18/2018	12/21/2018	12/21/2018	Expiration	3,779	899,557	237.98		19,239			19,239					(19,239)			
ASIAN12/07/1 I.051818A SPG ASIAN 12/07 .051818B SPG	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	05/18/2018	12/07/2018	12/07/2018	Exercise	3,028	669,512	221.05		29,270	43,402		29,270					14,132			
ASIAN12/28/11 I.051818B SPG ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI E58DKGMJYYYJLN8C3868	05/18/2018	12/28/2018	12/28/2018	Exercise	2,120	497,518	234.59		19,386	26,920		19,386					7,534			
EEJPUSSE European Option 9/14/2018 135.91 .B062118 EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2018	09/14/2018	09/14/2018	Exercise	2,391	325,000	135.91		3,250	669		3,250					(2,581)			
EQFWD12/07/1 I.B062118 EEJ EQFWD 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2018	12/07/2018	12/07/2018	Expiration	2,393	325,000	135.8		3,250			3,250					(3,250)			
Receiver Swaption 1/18/2018 10y 0.0237	10 YEAR SWAP RATE	EXH 5	Interest Rate	GSI W22LROWP2IHZNBB6K528	01/09/2018	01/18/2018	12/01/2018	Expiration	11,850,000	280,845	0.0237		2,000			2,000					(2,000)			
Receiver Swaption 1/25/2018 10y 0.0237	10 YEAR SWAP RATE	EXH 5	Interest Rate	GSI W22LROWP2IHZNBB6K528	01/09/2018	01/25/2018	12/01/2018	Expiration	11,850,000	280,845	0.0237		6,000			6,000					(6,000)			
Receiver Swaption 1/18/2018 10y 0.0237	10 YEAR SWAP RATE	EXH 5	Interest Rate	GSI W22LROWP2IHZNBB6K528	01/09/2018	01/18/2018	01/18/2018	Expiration	7,900,000	187,230	0.0237		1,800			1,800					(1,800)			
Receiver Swaption 1/25/2018 10y 0.0237	10 YEAR SWAP RATE	EXH 5	Interest Rate	GSI W22LROWP2IHZNBB6K528	01/09/2018	01/25/2018	01/25/2018	Expiration	7,900,000	187,230	0.0237		6,000			6,000					(6,000)			
.092614I SPXAVSE 10/8/18 I.092614I SPXAVSE EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	10/08/2018	12/01/2018	Exercise	1,129	179,312	158.82	8,912		33,464		8,912			(14,600)		24,530			
.092614I SPXAVSE 10/8/18 I.092614I SPXAVSE EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	10/08/2018	12/01/2018	Expiration			158.82													
.092614K SPXAVSE 11/21/18 I.092614K SPXAVSE EURO 11	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	11/21/2018	11/21/2018	Exercise	1,877	307,074	163.58	11,265		30,768		11,265			(18,645)		19,503			
.092614L SPXAVSE 12/07/18 I.092614L SPXAVSE EURO 12	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	12/07/2018	12/07/2018	Exercise	2,251	369,529	164.12	13,066		35,124		13,066			(21,488)		22,058			
.080718W EEJ EQFWD12/07/1 I.080718W EEJ EQFWD 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2018	12/07/2018	12/07/2018	Expiration	2,573	350,000	136.02		3,500			3,500					(3,500)			
.092614J SPXAVSE 11/07/18 I.092614J SPXAVSE EURO 11	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	11/07/2018	12/01/2018	Exercise	774	125,174	161.65	5,203		16,260		5,203			(8,679)		11,057			
.092614M SPXAVSE 12/21/18 I.092614M SPXAVSE EURO 12	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	12/21/2018	12/21/2018	Exercise	2,912	481,076	165.2	15,900		31,678		15,900			(25,769)		15,778			
.100318A RECEIVER10/18/18 I.100318A RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	10/03/2018	10/18/2018	12/01/2018	Expiration	14,220,000	14,220,000	1.0		9,000			9,000					(9,000)			
.100318D RECEIVER11/08/18 I.100318D RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	10/03/2018	11/08/2018	12/01/2018	Expiration	14,220,000	14,220,000	1.0		28,200			28,200					(28,200)			
.100318C RECEIVER11/01/18 I.100318C RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	10/03/2018	11/01/2018	12/01/2018	Expiration	14,220,000		1.0		20,400			20,400					(20,400)			
.100318E RECEIVER11/15/18 I.100318E RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	10/03/2018	11/15/2018	12/01/2018	Expiration	14,220,000	14,220,000	1.0		41,188			34,200					(34,200)			
.100318B RECEIVER10/25/18 I.100318B RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	10/03/2018	10/25/2018	12/01/2018	Expiration	14,220,000	14,220,000	1.0		15,000			15,000					(15,000)			
.100318I RECEIVER11/08/18 I.100318I RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	10/03/2018	11/08/2018	11/08/2018	Expiration	9,480,000	9,480,000	1.0		18,800			18,800					(18,800)			
.100318J RECEIVER11/15/18 I.100318J RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	10/03/2018	11/15/2018	11/15/2018	Expiration	9,480,000	9,480,000	1.0		22,800			22,800					(22,800)			

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.100318G RECEIVER10/25/18|.100318G|RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP ROMUIISFPU8MPR08K5P83	10/03/2018	10/25/2018	10/25/2018	Expiration	9,480,000	9,480,000	1.0		10,000			10,000					(10,000)			
.100318F RECEIVER10/18/18|.100318F|RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP ROMUIISFPU8MPR08K5P83	10/03/2018	10/18/2018	10/18/2018	Expiration	9,480,000	9,480,000	1.0		6,000			6,000					(6,000)			
.100318H RECEIVER11/01/18|.100318H|RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP ROMUIISFPU8MPR08K5P83	10/03/2018	11/01/2018	11/01/2018	Expiration	9,480,000		1.0		13,600			13,600					(13,600)			
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												158,816,913	1,499,204	265,888,291		160,309,117	XXX	(101,011,410)			105,579,228			XXX
0149999999. Subtotal - Purchased Options - Hedging Other												158,816,913	1,499,204	265,888,291		160,309,117	XXX	(101,011,410)			105,579,228			XXX
0219999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999999. Total Purchased Options - Call Options and Warrants												158,816,913	1,499,204	265,888,291		160,309,117	XXX	(101,011,410)			105,579,228			XXX
0379999999. Total Purchased Options - Put Options																	XXX							XXX
0389999999. Total Purchased Options - Caps																	XXX							XXX
0399999999. Total Purchased Options - Floors																	XXX							XXX
0409999999. Total Purchased Options - Collars																	XXX							XXX
0419999999. Total Purchased Options - Other																	XXX							XXX
0429999999. Total Purchased Options												158,816,913	1,499,204	265,888,291		160,309,117	XXX	(101,011,410)			105,579,228			XXX
0499999999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
EEJPUSSE Euro UpStk 05/29/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	05/29/2018	05/29/2018	Sale	3,226	425,000	131.7267	(8,288)		(13,732)		(8,288)		12,069			(5,445)			
EEJPUSSE Euro UpStk 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/07/2018	06/07/2018	Sale	4,645	625,000	134.54837	(7,750)		(11,044)		(7,750)		12,028			(3,294)			
S&P 500 Asian UpStk 2,467.99 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	04/16/2018	04/16/2018	Sale	1,552	3,628,204	2337.76	(126,674)		(202,117)		(126,674)		72,997			(75,443)			
S&P 500 Asian UpStk 2,490.48 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	05/07/2018	05/07/2018	Sale	573	1,373,051	2396.25	(28,272)		(53,994)		(28,272)		24,468			(25,722)			
S&P 500 Asian UpStk 2,521.45 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	05/14/2018	05/14/2018	Sale	764	1,833,279	2399.58	(43,311)		(93,109)		(43,311)		46,680			(49,798)			
S&P 500 Asian UpStk 2,525.11 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	06/07/2018	06/07/2018	Sale	616	1,498,814	2433.14	(23,236)		(56,654)		(23,236)		30,665			(33,418)			
S&P 500 Euro UpStk 2,416.55 04/09/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	04/09/2018	04/09/2018	Sale	2,218	5,224,588	2355.54	(87,345)		(135,320)		(87,345)		40,208			(47,975)			
S&P 500 Euro UpStk 2,437.57 04/16/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	04/16/2018	04/16/2018	Sale	3,789	8,900,399	2349.01	(212,904)		(335,554)		(212,904)		100,971			(122,650)			
S&P 500 Euro UpStk 2,472.42 04/30/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	04/30/2018	04/30/2018	Sale	3,544	8,449,605	2384.2	(183,863)		(312,652)		(183,863)		101,669			(128,789)			
S&P 500 Euro UpStk 2,470.16 05/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	05/07/2018	05/07/2018	Sale	1,355	3,251,160	2399.38	(55,541)		(95,907)		(55,541)		31,364			(40,365)			
S&P 500 Euro UpStk 2,473.19 05/14/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	05/14/2018	05/14/2018	Sale	833	2,001,133	2402.32	(33,836)		(59,035)		(33,836)		19,311			(25,198)			
EQFIID - EEJ EQFIID JPM C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	06/07/2018	12/01/2018	Expiration	2,287	300,000	131.14	(7,800)				(7,800)		(6,801)			7,800			
S&P 500 Euro UpStk 2,381.21 01/08/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	01/08/2018	12/01/2018	Sale	492	1,116,866	2268.9	(45,346)		(55,285)		(45,346)		9,906			(9,939)			
S&P 500 Euro UpStk 2,405.67 02/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	02/07/2018	12/01/2018	Sale	480	1,101,985	2293.08	(42,218)		(54,107)		(42,218)		11,167			(11,889)			
S&P 500 Euro UpStk 2,539.71 06/07/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	06/07/2018	12/01/2018	Sale	534	1,300,659	2433.14	(32,074)		(56,968)		(32,074)		16,769			(24,894)			
S&P 500 Euro UpStk 2,551.01 06/28/2018C	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	06/28/2018	12/01/2018	Sale	693	1,693,180	2440.69	(41,936)		(76,532)		(41,936)		22,135			(34,596)			
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(980,394)		(1,612,010)		(980,394)	XXX	545,606			(631,615)			XXX
EEJPUSSE Euro UpStk P	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	12/01/2018	Expiration	1,171	150,000	128.03	(4,890)				(4,890)		(4,880)			4,890			
EEJPUSSE Euro UpStk 06/07/2018P	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/07/2018	12/01/2018	Expiration	1,732	225,000	129.86	(7,178)				(7,178)		(6,698)			7,178			
EEJPUSSE European Option 9/14/2018 133.67	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	12/01/2018	Expiration	2,431	325,000	133.67	(8,548)				(8,548)		(4,840)			8,548			
.B120717 EEJ EUR012/07/18|.B120717|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Other			134.45	(3,250)	3,250					2,124						
.B120717 EEJ EUR012/07/18|.B120717|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	12/07/2018	Sale	2,417	325,000	134.45		(3,250)	(9,486)		(3,250)					(6,236)			
0519999999. Subtotal - Written Options - Hedging Other - Put Options												(23,866)		(9,486)		(23,866)	XXX	(14,294)			14,380			XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0569999999. Subtotal - Written Options - Hedging Other												(1,004,260)		(1,621,496)		(1,004,260)	XXX	531,312			(617,235)			XXX
0639999999. Subtotal - Written Options - Replications																	XXX							XXX
0709999999. Subtotal - Written Options - Income Generation																	XXX							XXX
EEJPUSSE European Option 9/14/2018 135.91 .C062118 EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2018	09/14/2018	12/01/2018	Expiration	2,391	325,000	135.91		(3,250)			(3,250)					3,250			
EQFIID12/07/1 .C062118 EEJ EQFIID 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2018	12/07/2018	12/07/2018	Sale	2,393	325,000	135.8		(3,250)	(12,615)		(3,250)					(9,365)			
.080718X EEJ EQFIID12/07/1 .080718X EEJ EQFIID 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2018	12/07/2018	12/07/2018	Sale	2,573	350,000	136.02		(3,500)	(14,136)		(3,500)					(10,636)			
0729999999. Subtotal - Written Options - Other - Put Options													(10,000)	(26,751)		(10,000)	XXX				(16,751)			XXX
0779999999. Subtotal - Written Options - Other													(10,000)	(26,751)		(10,000)	XXX				(16,751)			XXX
0789999999. Total Written Options - Call Options and Warrants												(980,394)		(1,612,010)		(980,394)	XXX	545,606			(631,615)			XXX
0799999999. Total Written Options - Put Options												(23,866)	(10,000)	(36,237)		(33,866)	XXX	(14,294)			(2,371)			XXX
0809999999. Total Written Options - Caps																	XXX							XXX
0819999999. Total Written Options - Floors																	XXX							XXX
0829999999. Total Written Options - Collars																	XXX							XXX
0839999999. Total Written Options - Other																	XXX							XXX
0849999999. Total Written Options												(1,004,260)	(10,000)	(1,648,247)		(1,014,260)	XXX	531,312			(633,986)			XXX
SL9G0XN4	FIRST CHICAGO-NBD CAP I	SCH D-1	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2011	05/01/2018	05/01/2018	Swap Close		20,000,000	2.792500 /				102,677									
SL4H24T02	AVISTA CAPITAL	SCH D-1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNBB6K528	05/04/2011	06/01/2018	06/01/2018	Swap Close		20,000,000	2.702500 /				112,196									
SLQE0YMD0001	MULTIPLE	SCH D-1	Interest Rate	CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39	04/17/2017	11/17/2025	10/29/2018	Swap Close		1,101,000	2.329000 /			(56,474)							(56,474)			
SL3X2PPB1	MEREDITH CORPORATION PRIVATE PLACEMENT 589433GB4	SCH D-1	Interest Rate	CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39	12/18/2014	12/19/2022	12/31/2018	Swap Close		10,000,000	2.172500 /			(188,076)							(188,076)			
SLQE0YM40001	MULTIPLE	SCH D-1	Interest Rate	CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39	04/17/2017	02/18/2025	12/31/2018	Swap Close		16,600,000	2.210000 /			(684,079)							(684,079)			
SLQE0YM73001	MULTIPLE	SCH D-1	Interest Rate	CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39	04/17/2017	05/15/2025	04/10/2018	Swap Close		16,000,000	2.250000 /			(562,100)							(562,100)			
SLQE0YMA6001	MULTIPLE	SCH D-1	Interest Rate	CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39	04/17/2017	08/15/2025	08/02/2018	Swap Close		15,400,000	2.289500 /			(702,534)							(702,534)			
SL402CS47	ALABAMA POWER CAP TR V CO GTY 01039XAA8	SCH D-1	Interest Rate	GOLDMAN SACHS INTERN W22LROWP21HZNBB6K528	05/31/2011	07/01/2018	07/01/2018	Swap Close		9,000,000	2.620000 /				113,803									
SL3X2PPE5	MULTIPLE	SCH D-1	Interest Rate	CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39	12/18/2014	12/19/2022	12/31/2018	Swap Close		8,800,000	2.172500 /			(166,210)							(166,210)			
0859999999. Subtotal - Swaps - Hedging Effective - Interest Rate														(2,359,473)	328,676		XXX				(2,359,473)			XXX
SL6K5AWK8	SEASPAN ULC PRIVATE PLACEMENT C8318#AA1	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/26/2015	03/04/2025	03/05/2018	Swap Close		11,476,726	3.815000 /(3.460000)				28,193	(63,660)					(63,660)			
SL3B1THV7	SECURITAS AB W7912CAE0	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/12/2012	03/14/2018	03/14/2018	Swap Close		11,736,000	2.679500 /(2.250000)			612,450	64,186	(928,800)					(928,800)			612,450
SLB60PCY7	POSTNL N7203CAB4	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/07/2012	08/14/2018	08/14/2018	Swap Close		9,594,000	7.510000 /(7.500000)			1,942,800	146,669	(1,477,500)					(1,477,500)			1,942,800
SL5Z3IW9U4	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2018	04/15/2026	12/01/2018	Swap Close		4,953,220	4.560000 /(4.190000)			4,710							4,710			
SL5Z3IW9R1	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2018	04/15/2026	12/01/2018	Swap Close		7,076,028	4.560000 /(4.190000)			665							6,853			
SL5S20XN3	SOUTHERN GAS NETWORK PLC G82920AJ1	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2013	11/02/2018	11/02/2018	Swap Close		10,172,500	5.200000 /(5.125000)			1,746,550	97,140	(1,379,625)					(1,379,638)			1,746,550
SL5S20XQ6	SOUTHERN GAS NETWORK PLC G82920AJ1	SCH D-1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2013	11/02/2018	11/02/2018	Swap Close		7,825,000	5.200000 /(5.125000)			1,343,500	74,723	(1,061,250)					(1,061,250)			1,343,500
0879999999. Subtotal - Swaps - Hedging Effective - Foreign Exchange														5,650,675	410,911	(4,910,835)	XXX		(4,910,848)		5,656,863			XXX
0909999999. Subtotal - Swaps - Hedging Effective														3,291,202	739,587	(4,910,835)	XXX		(4,910,848)		3,297,390			XXX
SL3H45094001	EQUITY INDEX	SCH D-1	Equity/Index.	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2018	09/24/2018	08/27/2018	Swap Close		25,000,000	2.417			(3,068,339)	151,516						(3,068,339)			
SL3H45094002	EQUITY INDEX	SCH D-1	Equity/Index.	Bank of America, NA B4TYDEB6GKMZO031MB27	03/29/2018	09/24/2018	09/11/2018	Swap Close		300,000,000	2.417			(34,156,283)	2,115,033						(34,156,283)			
SLQJ1CCM7001	EQUITY INDEX	SCH D-1	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	09/26/2018	08/30/2018	Swap Close		13,400,448	2.47563			(844,604)	83,387						(844,604)			
SLQJ1CCM7002	EQUITY INDEX	SCH D-1	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	09/26/2018	08/31/2018	Swap Close		141,600,372	2.47563			(9,324,145)	881,133						(9,324,145)			
0949999999. Subtotal - Swaps - Hedging Other - Total Return														(47,393,371)	3,231,069		XXX				(47,393,371)			XXX
0969999999. Subtotal - Swaps - Hedging Other														(47,393,371)	3,231,069		XXX				(47,393,371)			XXX
1029999999. Subtotal - Swaps - Replication																	XXX							XXX
1089999999. Subtotal - Swaps - Income Generation																	XXX							XXX
SL4K5WLH	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/11/2018	06/30/2055	12/20/2018	Other		39,500,000	3.092000 /			1,041,596							1,041,596			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SL4K5IILQ	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/11/2018	06/30/2066	12/20/2018	Other		21,500,000	2.912500 /			390,602							390,602			
SL544R8W	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/12/2018	06/30/2068	12/20/2018	Other		56,000,000	2.870000 /			897,459							897,459			
SL544R8Q	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/12/2018	06/30/2052	12/20/2018	Other		17,500,000	3.092500 /			528,837							528,837			
SL544R8T	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/12/2018	06/30/2064	12/20/2018	Other		14,500,000	2.944500 /			271,986							271,986			
SL7C2P6A	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/13/2018	06/30/2057	12/20/2018	Other		47,000,000	3.056000 /			1,001,956							1,001,956			
SL7C2P6G	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/13/2018	06/30/2062	12/20/2018	Other		16,000,000	2.970000 /			290,538							290,538			
SLF037RR	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	07/01/2049	12/20/2018	Other		15,000,000	3.134500 /			680,481							680,481			
SLF037RU	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	07/02/2059	12/20/2018	Other		31,500,000	3.057500 /			779,686							779,686			
SLF037O0	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	07/01/2039	12/20/2018	Other		3,000,000	3.147300 /			104,485							104,485			
SLF037O3	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2040	12/20/2018	Other		3,000,000	3.143300 /			97,229							97,229			
SLF037O6	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/28/2041	12/20/2018	Other		8,500,000	3.140000 /			243,189							243,189			
SLF037O9	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2042	12/20/2018	Other		3,500,000	3.140300 /			88,554							88,554			
SLF037OC	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2043	12/20/2018	Other		3,500,000	3.142400 /			79,995							79,995			
SLF037OF	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	07/01/2044	12/20/2018	Other		3,500,000	3.143800 /			72,752							72,752			
SLF037OI	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2045	12/20/2018	Other		7,500,000	3.139800 /			143,206							143,206			
SLF037OL	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2046	12/20/2018	Other		4,500,000	3.134200 /			79,651							79,651			
SLF037OO	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2047	12/20/2018	Other		9,000,000	3.124600 /			148,756							148,756			
SLF037OR	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2048	12/20/2018	Other		2,000,000	3.112400 /			31,336							31,336			
SLF037OX	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	07/02/2049	12/20/2018	Other		6,000,000	3.098000 /			88,746							88,746			
SLF037R0	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	07/01/2050	12/20/2018	Other		3,000,000	3.080300 /			42,265							42,265			
SLF037R3	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2051	12/20/2018	Other		3,500,000	3.061800 /			47,776							47,776			
SLF037R6	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2052	12/20/2018	Other		3,000,000	3.044400 /			39,868							39,868			
SLF037R9	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2053	12/20/2018	Other		2,500,000	3.026700 /			32,322							32,322			
SLF037RC	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2054	12/20/2018	Other		2,500,000	3.011200 /			31,995							31,995			
SLF037RF	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	07/02/2055	12/20/2018	Other		3,500,000	2.997600 /			44,447							44,447			
SLF037RI	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2056	12/20/2018	Other		4,000,000	2.981100 /			50,235							50,235			
SLF037RL	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2057	12/20/2018	Other		4,000,000	2.965400 /			49,524							49,524			
SLF037RO	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2018	06/30/2058	12/20/2018	Other		10,500,000	2.949800 /			128,646							128,646			
SL514N0D	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2067	12/20/2018	Other		20,000,000	2.918500 /			413,003							413,003			
SL514N04	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2050	12/20/2018	Other		14,500,000	3.136000 /			643,569							643,569			
SL514MYD	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	07/01/2024	12/20/2018	Other		1,000,000	3.108800 /			18,145							18,145			
SL514MYG	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2025	12/20/2018	Other		1,000,000	3.099200 /			17,255							17,255			
SL514MYM	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2026	12/20/2018	Other		3,000,000	3.100100 /			44,070							44,070			
SL514MYP	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2027	12/20/2018	Other		1,000,000	3.122100 /			12,401							12,401			
SL514MYS	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2028	12/20/2018	Other		1,000,000	3.156100 /			10,618							10,618			
SL514MYV	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	07/01/2029	12/20/2018	Other		1,000,000	3.189900 /			9,199							9,199			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SL514MYY	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2030	12/20/2018	Other		2,500,000	3.219100 /			20,264							20,264			
SL514MZ1	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2031	12/20/2018	Other		1,500,000	3.234400 /			10,485							10,485			
SL514MZ4	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2032	12/20/2018	Other		3,000,000	3.238200 /			18,065							18,065			
SL514MZ7	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2033	12/20/2018	Other		500,000	3.232300 /			2,715							2,715			
SL514MZA	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	07/02/2034	12/20/2018	Other		2,000,000	3.221000 /			10,011							10,011			
SL514MZD	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	07/01/2035	12/20/2018	Other		1,000,000	3.204300 /			4,790							4,790			
SL514MZG	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2036	12/20/2018	Other		1,000,000	3.191700 /			4,885							4,885			
SL514MZJ	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2037	12/20/2018	Other		1,000,000	3.179500 /			5,099							5,099			
SL514MZM	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2038	12/20/2018	Other		1,000,000	3.169900 /			5,337							5,337			
SL514MZP	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2039	12/20/2018	Other		1,000,000	3.151400 /			5,254							5,254			
SL514MZS	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	07/02/2040	12/20/2018	Other		1,000,000	3.132700 /			5,010							5,010			
SL514MZV	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2041	12/20/2018	Other		1,500,000	3.107500 /			7,081							7,081			
SL514MZY	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2042	12/20/2018	Other		1,500,000	3.085900 /			6,600							6,600			
SL514N01	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2043	12/20/2018	Other		3,500,000	3.062800 /			13,920							13,920			
SL514N07	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	07/01/2054	12/20/2018	Other		19,500,000	3.097500 /			538,988							538,988			
SL514N0A	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2061	12/20/2018	Other		17,500,000	3.010500 /			383,339							383,339			
SL514N0G	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2018	06/30/2056	12/20/2018	Other		25,000,000	3.090000 /			654,359							654,359			
SL473UVT	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/18/2018	06/30/2051	12/20/2018	Other		44,500,000	3.138500 /			1,865,105							1,865,105			
SL473UII8	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/18/2018	07/02/2065	12/20/2018	Other		17,500,000	2.967000 /			411,845							411,845			
SL473UVW	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/18/2018	06/30/2053	12/20/2018	Other		17,500,000	3.134500 /			629,631							629,631			
SL473UVZ	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/18/2018	06/30/2058	12/20/2018	Other		10,500,000	3.097000 /			310,395							310,395			
SL473UII5	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/18/2018	06/30/2063	12/20/2018	Other		13,500,000	3.016500 /			364,085							364,085			
SL473UII2	MULTIPLE	SCH D-1	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/18/2018	07/01/2060	12/20/2018	Other		15,500,000	3.069000 /			442,042							442,042			
1099999999. Subtotal - Swaps - Other - Interest Rate														14,415,683			XXX				14,415,683			XXX
1149999999. Subtotal - Swaps - Other														14,415,683			XXX				14,415,683			XXX
1159999999. Total Swaps - Interest Rate														12,056,210	328,676		XXX				12,056,210			XXX
1169999999. Total Swaps - Credit Default																	XXX							XXX
1179999999. Total Swaps - Foreign Exchange														5,650,675	410,911	(4,910,835)	XXX		(4,910,848)		5,656,863			XXX
1189999999. Total Swaps - Total Return														(47,393,371)	3,231,069		XXX				(47,393,371)			XXX
1199999999. Total Swaps - Other																	XXX							XXX
1209999999. Total Swaps														(29,686,486)	3,970,656	(4,910,835)	XXX		(4,910,848)		(29,680,298)			XXX
20180822XCYF001	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2018	09/19/2018	09/19/2018	Sale			1.30019			(11,355)							(11,355)			
LONG: CANADIAN DOLLAR SHORT: U.S. DOLLAR	Investment in Foreign Securities	Sch D 2.2	Currency	UBS INC BFM8T61CT2L1QCEMIK50	12/28/2017	01/02/2018	01/02/2018	Sale			1.256104			185					47		185			
LONG: CANADIAN DOLLAR SHORT: U.S. DOLLAR	Investment in Foreign Securities	Sch D 2.2	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2017	01/03/2018	01/03/2018	Sale			1.256104			240					(36)		240			
1229999999. Subtotal - Forwards - Hedging Other														(10,930)			XXX		11		(10,930)			XXX
1269999999. Subtotal - Forwards														(10,930)			XXX		11		(10,930)			XXX
1399999999. Subtotal - Hedging Effective														3,291,202	739,587	(4,910,835)	XXX		(4,910,848)		3,297,390			XXX
1409999999. Subtotal - Hedging Other												157,812,653	1,499,204	216,862,494	3,231,069	159,304,857	XXX	(100,480,098)	11		57,557,692			XXX
1419999999. Subtotal - Replication																	XXX							XXX
1429999999. Subtotal - Income Generation																	XXX							XXX
1439999999. Subtotal - Other													(10,000)	14,388,932		(10,000)	XXX				14,398,932			XXX
1449999999 - Totals												157,812,653	1,489,204	234,542,628	3,970,656	154,384,022	XXX	(100,480,098)	(4,910,837)		75,254,014			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0020	Convert USD to foreign currency in order to purchase/sell foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds
0050	provide an economic hedge for the equity exposure arising from investing in equities - including equity Exchange Traded Funds

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH9	178	22,692,563	EMINI S&P MAR9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2019	CME:Index and Option SNZ2OJLFK8MNNCLQOF39	12/31/2018	2,549.7261	2,505.2000	(396,283)					(396,283)	(396,283)	1,068,000	0010	50
GIF9	6	623,325	GLD S BY S JAN9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	01/16/2019	CME:Index and Option SNZ2OJLFK8MNNCLQOF39	12/10/2018	415.5500	375.2500	(60,450)					(60,450)	(60,450)	30,000	0010	250
MFSH9	22	1,880,320	MFSFM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2019	ICE 5493000F4Z033MV32P92	12/31/2018	1,709.3818	1,716.0000	7,280					7,280	7,280	99,000	0010	50
1289999999. Subtotal - Long Futures - Hedging Other												(449,453)					(449,453)	(449,453)	1,197,000	XXX	XXX
1329999999. Subtotal - Long Futures												(449,453)					(449,453)	(449,453)	1,197,000	XXX	XXX
1389999999. Subtotal - Short Futures																				XXX	XXX
1399999999. Subtotal - Hedging Effective																				XXX	XXX
1409999999. Subtotal - Hedging Other												(449,453)					(449,453)	(449,453)	1,197,000	XXX	XXX
1419999999. Subtotal - Replication																				XXX	XXX
1429999999. Subtotal - Income Generation																				XXX	XXX
1439999999. Subtotal - Other																				XXX	XXX
1449999999 - Totals												(449,453)					(449,453)	(449,453)	1,197,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Credit Suisse	2,392,951	1,655,094	4,048,045
Total Net Cash Deposits	2,392,951	1,655,094	4,048,045

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the customer is guaranteed a minimum return based on an index

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH8	250	33,504,248	EMINI S&P MAR8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	03/16/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	01/17/2018	2,682.2678	03/08/2018	2,735.6370	Sale	667,115	667,115				50
MFSH8	126	13,104,160	MSCI EAFE MAR8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	03/16/2018	Intercontinental Exc	5493004R83R1LVX2IL36	02/15/2018	2,080.2286	03/08/2018	2,087.5603	Sale	46,190	46,190				50
MFSM8	207	20,948,885	MSCI EAFE JUN8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	06/15/2018	Intercontinental Exc	549300R4IG1TWPZT5U32	06/06/2018	2,024.0406	06/07/2018	2,015.6217	Sale	(87,135)	(87,135)				50
ESM8	1,570	45,687,442	EMINI S&P JUN8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	06/15/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	05/17/2018	2,713.8512	06/11/2018	2,676.8220	Sale	(2,906,788)	(2,906,788)				50
MFSU8	196	19,439,580	MSCI EAFE SEP8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	09/21/2018	Intercontinental Exc	549300R4IG1TWPZT5U32	09/07/2018	1,986.1531	09/14/2018	1,981.5806	Sale	(44,810)	(44,810)				50
ESU8	627	88,015,175	EMINI S&P SEP8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	09/21/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	08/14/2018	2,809.2856	09/13/2018	2,875.8851	Sale	2,087,895	2,087,895				50
ESZ8	1,074	152,258,367	EMINI S&P DEC8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	12/21/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	12/12/2018	2,833.1876	12/13/2018	2,710.9673	Sale	(6,563,938)	(6,563,938)				50
GIK8	21	2,391,963	GLD S BY S MAY8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	05/15/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	04/30/2018	455.6119	05/08/2018	479.7738	Sale	126,850	126,850				250
GIG8	4	452,050	GLD S BY S FEB8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	02/15/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	01/17/2018	452.7750	02/08/2018	441.6625	Sale	(11,113)	(11,113)				250
GIM8	18	2,164,538	GLD S BY S JUN8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	06/15/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	06/05/2018	479.9361	06/07/2018	487.1028	Sale	32,250	32,250				250
GIN8	6	709,013	GIN8 GOLDMAN SACHS IDX	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	07/17/2018	GOLDMAN SACHS	SNZ20JLFK8MNNCL00F39	06/07/2018	472.6750	07/10/2018	482.4000	Sale	14,588	14,588				250
GIJ8	16	1,774,038	GLD S BY S APR8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	04/16/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	03/07/2018	443.5094	04/10/2018	450.9000	Sale	29,563	29,563				250
GIH8	10	1,101,288	GLD S BY S MAR8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	03/15/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	02/08/2018	440.5150	03/08/2018	440.2450	Sale	(675)	(675)				250
GIF8	1	111,950	GLD S BY S JAN8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	01/17/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	01/03/2018	447.8000	01/08/2018	443.3000	Sale	(1,125)	(1,125)				250
GIQ8	9	1,067,550	GLD S BY S AUG8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	08/15/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	07/09/2018	461.0167	08/08/2018	452.7500	Sale	(18,600)	(18,600)				250
GIU8	13	1,509,688	GLD S BY S SEP8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	09/18/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	08/28/2018	464.5192	09/11/2018	462.0500	Sale	(8,025)	(8,025)				250
GIV8	17	1,976,750	GLD S BY S OCT8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	10/15/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	10/05/2018	465.3118	10/08/2018	494.9000	Sale	125,750	125,750				250
MFSZ8	180	16,868,565	MSCI EAFE DEC8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	12/21/2018	Intercontinental Exc	5493000F4Z033MV32P92	12/07/2018	1,870.6128	12/13/2018	1,847.5511	Sale	(207,555)	(207,555)				50
ESH9	496	65,872,280	EMINI S&P MAR9	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	03/15/2019	CME:Index and Option	SNZ20JLFK8MNNCL00F39	12/13/2018	2,670.7445	12/27/2018	2,494.2095	Sale	(4,378,068)	(4,378,068)				50
GIX8	20	2,440,948	GLD S BY S NOV8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	11/15/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	10/29/2018	489.8475	11/08/2018	447.8950	Sale	(209,763)	(209,763)				250
GIZ8	26	2,885,000	GLD S BY S DEC8	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	12/17/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	12/04/2018	442.4173	12/10/2018	415.6385	Sale	(174,063)	(174,063)				250
GIF9	6	626,813	GLD S BY S JAN9	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	01/16/2019	CME:Index and Option	SNZ20JLFK8MNNCL00F39	12/10/2018	417.8167	12/24/2018	390.4417	Sale	(41,063)	(41,063)				250
MFSH9	49	4,325,210	MFSFM	EQUITY INDEX ANNUITIES	EXH 5	Equity/Index	03/15/2019	Intercontinental Exc	5493000F4Z033MV32P92	12/13/2018	1,786.4429	12/27/2018	1,702.0816	Sale	(206,685)	(206,685)				50
1289999999. Subtotal - Long Futures - Hedging Other														(11,729,205)	(11,729,205)			XXX	XXX
1329999999. Subtotal - Long Futures														(11,729,205)	(11,729,205)			XXX	XXX
ESM8	1,230		EMINI S&P JUN8	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/15/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	03/26/2018	2,659.4390	03/26/2018	2,659.4390	Sale						50
ESU8	2,039	292,385,463	EMINI S&P SEP8	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/21/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	08/27/2018	2,868.5066	08/28/2018	2,876.4994	Sale	(814,863)	(814,863)				50
ESZ8	6	817,488	EMINI S&P DEC8	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/21/2018	CME:Index and Option	SNZ20JLFK8MNNCL00F39	11/19/2018	2,724.8750	12/13/2018	2,667.2500	Sale	17,288	17,288				50
ESH9	10	1,302,138	EMINI S&P MAR9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2019	CME:Index and Option	SNZ20JLFK8MNNCL00F39	12/17/2018	2,596.5500	12/18/2018	2,571.6500	Sale	12,450	12,450				50
1349999999. Subtotal - Short Futures - Hedging Other														(785,125)	(785,125)			XXX	XXX
1389999999. Subtotal - Short Futures														(785,125)	(785,125)			XXX	XXX
1399999999. Subtotal - Hedging Effective																		XXX	XXX
1409999999. Subtotal - Hedging Other														(12,514,330)	(12,514,330)			XXX	XXX
1419999999. Subtotal - Replication																		XXX	XXX
1429999999. Subtotal - Income Generation																		XXX	XXX
1439999999. Subtotal - Other																		XXX	XXX
1449999999 - Totals														(12,514,330)	(12,514,330)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the customer is guaranteed a minimum return based on an index.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	4,233,630	(635,038)	4,233,630	185,585	(635,038)	185,585	1,197,000	
MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	Y	Y	1,860,000	1,942,200	(258,075)		1,972,594	(360,438)		161,124	
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Y	Y	15,870,000	17,668,332	(1,406,133)	392,199	18,097,910	(2,615,095)		2,159,825	2,159,825
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	15,620,000	14,261,224	(53,000)		15,071,954			335,978	
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	1,140,000	1,089,588			1,089,588				
CITIBANK	E57ODZWZ7FF32TWEFA76	Y	Y	15,970,000	16,282,842	(6)	312,836	16,282,842	(3)	312,839		
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	61,640,000	60,619,698			58,906,227			2,115,327	1,095,025
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	10,820,000	11,594,832	(258,075)	516,757	11,683,462	(470,434)	393,028	330,101	330,101
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	4,240,000	3,993,493			3,993,493				
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	1,834,886	1,958,763		123,877	1,958,763		123,877		
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	19,430,000	21,037,586	(141,111)	1,466,475	19,508,893		78,893	1,134,531	1,134,531
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	12,220,000	12,471,038		251,038	11,768,360			299,062	299,062
SUNTRUST BANK	1YDOJBGJWY9T8XKCSX06	Y	Y	6,450,000	5,845,442			5,845,442				
CIBC	2IGI19DL770X0HC3ZE78	Y	Y	8,610,000	11,509,448	(355,395)	2,544,053	11,509,448	(355,395)	2,544,053		
0299999999. Total NAIC 1 Designation				175,704,886	180,274,486	(2,471,795)	5,607,235	177,688,976	(3,801,365)	3,452,690	6,535,948	5,018,544
0399999999. Total NAIC 2 Designation												
0499999999. Total NAIC 3 Designation												
0599999999. Total NAIC 4 Designation												
0699999999. Total NAIC 5 Designation												
0799999999. Total NAIC 6 Designation												
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								1,469,348	(26,056,160)		10,331,509	10,331,509
0999999999 - Gross Totals				175,704,886	184,508,116	(3,106,833)	9,840,865	179,343,909	(30,492,563)	3,638,275	18,064,457	15,350,053
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					184,508,116	(3,106,833)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Cash			4,233,630	4,233,630	4,233,630		IV
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Treasury	912828-TY-6	1 5/8% Due 11/15/2022	15,107,591	15,605,000	15,411,834	11/15/2022	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912828-TY-6	1 5/8% Due 11/15/2022	6,099,188	6,300,000	6,222,016	11/15/2022	I
0199999999 - Total				25,440,408	26,138,630	25,867,480	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America B4TYDEB6GKMZO031MB27	Cash	000000-00-0	USD Cash Collateral - Bank of America	15,620,000	15,620,000	XXX		V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	USD Cash Collateral - Barclays	4,240,000	4,240,000	XXX		V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash	000000-00-0	USD Cash Collateral - BNP Paribas	19,430,000	19,430,000	XXX		V
Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	Cash	000000-00-0	USD Cash Collateral - Canadian Imperial Bank	8,610,000	8,610,000	XXX		V
CITIBANK E57ODZWZ7FF32TWEFA76	Cash	000000-00-0	USD Cash Collateral - CitiGroup	15,970,000	15,970,000	XXX		V
Credit Suisse E58DKGMJYYYJLN8C3868	Cash	000000-00-0	USD Cash Collateral - Credit Suisse	61,640,000	61,640,000	XXX		V
Goldman Sachs W22LROWP2IHZNBB6K528	Cash	000000-00-0	USD Cash Collateral - Goldman Sachs	12,220,000	12,220,000	XXX		V
JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	USD Cash Collateral - JPMorgan	15,870,000	15,870,000	XXX		V
Morgan Stanley I7331LVCZKQKX5T7XV54	Cash	000000-00-0	USD Cash Collateral - Morgan Stanley	1,834,886	1,834,886	XXX		V
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	USD Cash Collateral - Morgan Stanley International	1,860,000	1,860,000	XXX		V
RBC Capital Markets ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	USD Cash Collateral - RBC Capital Markets	10,820,000	10,820,000	XXX		V
Suntrust IYDOJBGJWY9T8XKCSX06	Cash	000000-00-0	USD Cash Collateral - Suntrust	6,450,000	6,450,000	XXX		V
UBS BFM8T61CT2L1QCEMIK50	Cash	000000-00-0	USD Cash Collateral - UBS	1,140,000	1,140,000	XXX		V
0299999999 - Total				175,704,886	175,704,886	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JPMorgan ..... New York, NY					208,476,596	XXX
Bank of America ..... Covina, CA					10,334,813	XXX
Wells Fargo ..... Seattle, WA					4,044,135	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			287,644	XXX
0199999. Totals - Open Depositories	XXX	XXX			223,143,188	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			223,143,188	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			223,143,188	XXX

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

1. January	368,486,167	4. April	278,402,402	7. July	383,800,402	10. October	402,478,924
2. February	391,101,772	5. May	336,138,387	8. August	926,054,681	11. November	396,027,569
3. March	339,681,578	6. June	407,621,521	9. September	532,018,075	12. December	223,143,188

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations								
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8299999. Total - Bank Loans								
8399999. Total Bonds								
31846V-20-3	FIRST AMER:GVT OBLG Y		12/04/2018	2.130		85		
723755-10-4	PIONEER US GOVT MM A		12/31/2018	1.820		1,464		18
8699999. Subtotal - All Other Money Market Mutual Funds						1,549		18
8899999 - Total Cash Equivalents						1,549		18

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Life Insurance			109,239	109,003
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Life Insurance			38,028	37,438
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	0	Life Insurance	29,930,908,960	30,199,124,482		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Life Insurance			247,390	236,813
33. New York NY						
34. North Carolina NC	B	Life Insurance			441,594	422,094
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Life Insurance			52,540	60,969
48. Washington WA	B	Life Insurance			4,974,280	4,932,262
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	B	Life Insurance			1,011,843	975,034
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	29,930,908,960	30,199,124,482	6,874,914	6,773,613
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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